QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2023

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

2023

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2023

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

Chief Executive Officer	Grant Kvalheim	Treasurer	Tyler Dean Goode
President	Michael Stephen Downing	Secretary	Blaine Thomas Doerrfeld

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS:

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

Michael Stephen Downing	Tyler Dean Goode	Blaine Thomas Doerrfeld
President	Treasurer	Secretary

Subscribed and sworn to before me this 11 day of August, 2023

Stephanie Kidder
Executive Assistant
03/15/2026

NOTARIAL SEAL IOWA
STEPHANIE KIDDER
Commission Number 767168
My Commission Expires
March 15, 2026

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	64,885,952,336		64,885,952,336	56,759,865,421
2.	Stocks:				
	2.1 Preferred stocks	1,077,077,541		1,077,077,541	375,053,478
	2.2 Common stocks	643,946,390		643,946,390	616,449,012
3.	Mortgage loans on real estate:				
	3.1 First liens	26,311,254,793		26,311,254,793	20,143,906,517
	3.2 Other than first liens	1,151,256,580		1,151,256,580	1,274,604,844
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	156,473,042		156,473,042	156,473,042
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 1,134,572,907), cash equivalents ($ 4,381,157,690) and short-term investments ($ 1,330,867,404)	6,846,598,001		6,846,598,001	5,709,330,349
6.	Contract loans (including $ ..... premium notes)	148,996,629	910,709	148,085,920	152,680,860
7.	Derivatives	2,393,003,139		2,393,003,139	2,116,281,531
8.	Other invested assets	8,489,601,127	10,053,069	8,479,548,058	7,598,765,276
9.	Receivables for securities	38,379,405		38,379,405	73,768,248
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	809,670,426		809,670,426	726,764,185
12.	Subtotals, cash and invested assets (Lines 1 to 11)	112,952,209,410	10,963,778	112,941,245,632	95,703,942,763
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	792,105,225	1,798,482	790,306,743	599,251,806
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	6,355,575		6,355,575	6,175,613
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	264,998,314		264,998,314	234,650,830
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	7,378,578,392	656,146	7,377,922,246	7,625,284,237
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	66,265,043		66,265,043	
18.2	Net deferred tax asset	501,498,181	246,848,438	254,649,743	110,681,608
19.	Guaranty funds receivable or on deposit	495,879		495,879	495,879
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	322,823,295		322,823,295	127,521,179
24.	Health care ($ .....) and other amounts receivable	20,183,817	10,596,986	9,586,831	344,899,935
25.	Aggregate write-ins for other than invested assets	4,296,741	4,296,741		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	122,309,809,871	275,160,571	122,034,649,300	104,752,903,849
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	51,004,154,864		51,004,154,864	40,846,726,231
28.	Total (Lines 26 and 27)	173,313,964,735	275,160,571	173,038,804,164	145,599,630,080
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	809,670,426		809,670,426	726,764,185
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	809,670,426		809,670,426	726,764,185
2501.	Miscellaneous Assets	4,296,741	4,296,741		
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,296,741	4,296,741		

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 75,600,569,757 less $ included in Line 6.3 (including $ 61,043,705,297 Modco Reserve)	75,600,569,757	63,376,057,437
2.	Aggregate reserve for accident and health contracts (including $ 874,982 Modco Reserve)	2,047,417	2,312,127
3.	Liability for deposit-type contracts (including $ 18,661,231,794 Modco Reserve)	18,740,188,761	18,498,699,074
4.	Contract claims:		
	4.1 Life	364,619,519	337,672,303
	4.2 Accident and health	13,102	18,356
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 8,649,258,130 ceded	8,649,258,130	8,315,490,609
	9.4 Interest Maintenance Reserve	171,609,278	184,929,029
10.	Commissions to agents due or accrued-life and annuity contracts $ 23,533,549 , accident and health $ and deposit-type contract funds $	23,533,549	16,497,125
11.	Commissions and expense allowances payable on reinsurance assumed	2,743,456	3,051,680
12.	General expenses due or accrued	21,286,580	18,484,142
13.	Transfers to Separate Accounts due or accrued (net) (including $ (516) accrued for expense allowances recognized in reserves, net of reinsured allowances)	4,386,770,670	3,391,683,045
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	4,927,944	1,974,602
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		21,606,612
15.2	Net deferred tax liability		
16.	Unearned investment income	9,316,378	8,701,702
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,035,892	2,650,626
18.	Amounts held for agents' account, including $ 3,066,175 agents' credit balances	3,066,175	3,111,150
19.	Remittances and items not allocated	275,862,895	326,710,586
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	91,352	
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,384,267,853	1,746,597,076
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,228,183,376	1,247,874,689
	24.04 Payable to parent, subsidiaries and affiliates	25,704,282	47,234,642
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	656,579,775	769,982,293
	24.09 Payable for securities	99,348,350	31,587,313
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	8,308,579,041	5,212,042,483
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	120,960,603,530	103,564,968,701
27.	From Separate Accounts Statement	50,125,885,939	39,967,399,995
28.	Total liabilities (Lines 26 and 27)	171,086,489,469	143,532,368,695
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	3,617,611,568	3,090,453,196
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,675,296,873)	(1,033,191,811)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 878,268,925 in Separate Accounts Statement)	1,942,314,694	2,057,261,385
38.	Totals of Lines 29, 30 and 37	1,952,314,694	2,067,261,385
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	173,038,804,164	145,599,630,080
	DETAILS OF WRITE-INS		
2501.	Repurchase Agreement Liability	4,322,855,573	3,216,199,100
2502.	Derivative and Other Collateral Liability	3,029,105,289	1,528,330,498
2503.	Miscellaneous Liability	545,442,487	233,771,618
2598.	Summary of remaining write-ins for Line 25 from overflow page	411,175,692	233,741,267
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,308,579,041	5,212,042,483
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,877,092,922	2,617,080,085	5,705,889,974
2.	Considerations for supplementary contracts with life contingencies	2,004,331	7,550,230	9,329,316
3.	Net investment income	1,771,846,520	1,586,975,649	2,769,976,528
4.	Amortization of Interest Maintenance Reserve (IMR)	7,215,596	102,866	22,539,703
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	183,534,117	(99,002,361)	(48,169,660)
6.	Commissions and expense allowances on reinsurance ceded	775,688,185	496,664,083	1,228,334,491
7.	Reserve adjustments on reinsurance ceded	8,772,373,867	2,056,811,410	10,775,089,991
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,250,094	8,611,642	19,763,044
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	957,172	(32,907,661)	(31,283,659)
9.	Totals (Lines 1 to 8.3)	16,401,962,804	6,641,885,943	20,451,469,728
10.	Death benefits	682,958	1,370,907	3,255,304
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	418,701,358	352,869,527	706,918,237
13.	Disability benefits and benefits under accident and health contracts	177,364	178,720	376,058
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	551,688,059	366,566,437	807,316,560
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	316,195,011	108,624,283	347,596,992
18.	Payments on supplementary contracts with life contingencies	4,471,344	4,070,171	7,899,988
19.	Increase in aggregate reserves for life and accident and health contracts	12,224,247,610	4,620,330,288	15,933,994,815
20.	Totals (Lines 10 to 19)	13,516,163,703	5,454,010,332	17,807,357,954
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	669,943,250	405,349,225	1,028,979,527
22.	Commissions and expense allowances on reinsurance assumed	10,098,902	162,284	11,861,839
23.	General insurance expenses and fraternal expenses	255,170,973	223,933,606	465,964,129
24.	Insurance taxes, licenses and fees, excluding federal income taxes	30,301,978	12,426,228	22,492,033
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,730,119,059	1,165,924,060	1,736,440,418
27.	Aggregate write-ins for deductions	218,716,941	(80,905,052)	(21,226,977)
28.	Totals (Lines 20 to 27)	16,430,514,806	7,180,900,682	21,051,868,923
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(28,552,002)	(539,014,739)	(600,399,194)
30.	Dividends to policyholders and refunds to members	12	363	363
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(28,552,015)	(539,015,102)	(600,399,557)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	58,067,928	95,309,176	123,846,286
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(86,619,943)	(634,324,278)	(724,245,843)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 21,742,803 (excluding taxes of $ (11,330,445) transferred to the IMR)	(52,337,233)	497,019,217	486,128,264
35.	Net income (Line 33 plus Line 34)	(138,957,175)	(137,305,061)	(238,117,579)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,067,261,385	1,278,851,700	1,278,851,700
37.	Net income (Line 35)	(138,957,175)	(137,305,061)	(238,117,579)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 114,473,025	438,229,504	(351,075,958)	(118,739,151)
39.	Change in net unrealized foreign exchange capital gain (loss)	57,968,345	(112,477,601)	(39,118,672)
40.	Change in net deferred income tax	263,292,491	(54,974,546)	88,470,947
41.	Change in nonadmitted assets	633,988	(119,226,003)	(133,963,768)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(637,670,777)	209,012,719	(432,642,837)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			21,594,444
47.	Other changes in surplus in Separate Accounts Statement	(184,591,428)	118,069,890	70,865,505
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	527,158,372	461,836,051	1,399,148,022
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(390,468,761)	528,742,791	170,737,886
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(50,541,250)	91,743	174,889
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(114,946,691)	542,694,025	788,409,685
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,952,314,694	1,821,545,725	2,067,261,385
	DETAILS OF WRITE-INS			
08.301.	COLI Income (Expense)	1,300,805	(35,061,837)	(33,395,055)
08.302.	Miscellaneous Income (Expense)	(343,633)	2,154,176	2,111,396
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	957,172	(32,907,661)	(31,283,659)
2701.	Change in Separate Account Reserve	143,771,558		
2702.	Funds Withheld Adjustment - Ceded	32,851,083	30,726,674	63,483,441
2703.	Transfer to IMR - Ceded	29,346,124	(113,858,779)	(93,274,665)
2798.	Summary of remaining write-ins for Line 27 from overflow page	12,748,176	2,227,052	8,564,246
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	218,716,941	(80,905,052)	(21,226,977)
5301.	Correction of Prior Period Error	(50,391,929)		
5302.	Athene Re IV Tax Sharing Agreement	(149,321)	91,743	174,889
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(50,541,250)	91,743	174,889

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,879,090,900	2,624,649,652	5,715,644,707
2.	Net investment income	1,523,425,627	1,496,895,124	2,569,701,192
3.	Miscellaneous income	782,913,598	501,954,625	1,242,944,211
4.	Total (Lines 1 to 3)	7,185,430,125	4,623,499,402	9,528,290,110
5.	Benefit and loss related payments	(7,369,910,567)	(1,754,557,808)	(8,654,843,551)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	735,031,434	853,617,503	760,341,386
7.	Commissions, expenses paid and aggregate write-ins for deductions	940,974,562	632,091,277	1,508,232,648
8.	Dividends paid to policyholders	12	363	363
9.	Federal and foreign income taxes paid (recovered) net of $ 23,156,120 tax on capital gains (losses)	207,684,211	65,236,927	255,313,264
10.	Total (Lines 5 through 9)	(5,486,220,348)	(203,611,739)	(6,130,955,890)
11.	Net cash from operations (Line 4 minus Line 10)	12,671,650,473	4,827,111,140	15,659,246,001
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,455,920,404	7,425,434,067	9,634,631,546
	12.2 Stocks	40,629,911		167,033,803
	12.3 Mortgage loans	1,057,627,093	1,110,248,117	2,183,867,900
	12.4 Real estate			
	12.5 Other invested assets	432,742,577	932,064,973	1,438,666,199
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(20,223,441)	(25,120,100)	(24,013,567)
	12.7 Miscellaneous proceeds	102,442,216	365,357,829	100,703,374
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,069,138,761	9,807,984,887	13,500,889,255
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,964,900,707	10,366,410,960	19,855,809,057
	13.2 Stocks	794,425,281	48,034,584	260,315,113
	13.3 Mortgage loans	7,012,481,329	6,642,226,885	9,446,854,398
	13.4 Real estate			
	13.5 Other invested assets	1,024,080,145	2,514,586,628	3,303,780,679
	13.6 Miscellaneous applications	295,919,986	407,907,469	1,122,447,684
	13.7 Total investments acquired (Lines 13.1 to 13.6)	20,091,807,448	19,979,166,526	33,989,206,931
14.	Net increase (or decrease) in contract loans and premium notes	(4,594,940)	31,490,456	23,377,329
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(15,018,073,747)	(10,202,672,095)	(20,511,695,005)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	7,821,542		668,433,498
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	241,489,686	5,098,895,287	5,753,984,328
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	3,234,379,698	(1,174,485,337)	(850,910,186)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,483,690,926	3,924,409,951	5,571,507,639
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,137,267,652	(1,451,151,004)	719,058,635
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	5,709,330,349	4,990,271,715	4,990,271,715
	19.2 End of period (Line 18 plus Line 19.1)	6,846,598,001	3,539,120,710	5,709,330,349

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

20.0001.	Capital contribution - non-cash (financing)	281,042,483	294,449	781,743,268
20.0002.	Capital contribution - non-cash (investing)	(278,538,469)	(294,449)	(781,743,268)
20.0003.	Capital contribution - non-cash (operating)	(2,504,014)		
20.0004.	Capital contribution of stock compensation expense (financing)	12,158,372	11,541,602	23,853,573
20.0005.	Capital contribution of stock compensation expense (investing)	(205,135)	(310,355)	(609,521)
20.0006.	Capital contribution of stock compensation expense (operating)	(11,953,237)	(11,231,247)	(23,244,052)
20.0007.	Security exchanges and asset in kind trades - bond proceeds (investing)	1,259,698,995	2,853,632,980	4,173,128,312
20.0008.	Security exchanges and asset in kind trades - bonds acquired (investing)	(1,259,698,995)	(2,299,971,600)	(3,150,931,395)
20.0009.	Reinsurance activity settled in bonds (operating)	(167,089,711)	105,819,938	86,129,425
20.0010.	Reinsurance activity settled in bonds (investing)	167,089,711	(105,819,938)	(86,129,425)

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

20.0011. Interest capitalization (operating)	25,050,854		9,316,118
20.0012. Interest capitalization (investing)	(25,050,854)		(9,316,118)
20.0013. Asset transfer mortgages to other invested assets - proceeds (investing)	1,231,978	331,681	959,059
20.0014. Asset transfer mortgages to other invested assets - acquired (investing)	(1,231,978)	(331,681)	(959,059)
20.0015. Asset transfer bonds to other invested assets - proceeds (investing)	2,619,000		
20.0016. Asset transfer bonds to other invested assets - acquired (investing)	(2,619,000)		
20.0017. Security exchanges and asset in kind trades - mortgages acquired (investing)			(461,729,981)
20.0018. Asset transfer bonds to stocks - proceeds (investing)		183,160,090	183,160,090
20.0019. Asset transfer bonds to stocks - acquired (investing)		(183,160,090)	(183,160,090)
20.0020. Asset transfer mortgages to real estate - proceeds (investing)			147,084,500
20.0021. Asset transfer mortgages to real estate - acquired (investing)			(147,084,500)
20.0022. Security exchanges and asset in kind trades - stock proceeds (investing)		103,978,809	103,978,809
20.0023. Asset transfer stocks to bonds - proceeds (investing)		33,810,419	33,810,419
20.0024. Asset transfer stocks to bonds - acquired (investing)		(33,810,419)	(33,810,419)
20.0025. Security exchanges and asset in kind trades - stocks acquired (investing)			(6,805,556)
20.0026. Security exchanges and asset in kind trades - other invested asset acquired (investing)		(5,347,697,278)	(5,673,883,419)
20.0027. Security exchanges and asset in kind trades - other invested asset proceeds (investing)		4,690,057,089	5,016,243,229

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	43,343,563	47,960,856	92,289,710
3.	Ordinary individual annuities	15,372,750,990	6,631,406,814	20,370,181,359
4.	Credit life (group and individual)			
5.	Group life insurance	612,828	713,830	1,390,843
6.	Group annuities	8,826,780,249	7,320,072,495	10,835,207,995
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	351,623	400,699	833,146
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	24,243,839,253	14,000,554,695	31,299,903,052
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	24,243,839,253	14,000,554,695	31,299,903,052
14.	Deposit-type contracts	148,937,240	5,327,120,847	6,327,386,139
15.	Total (Lines 13 and 14)	24,392,776,493	19,327,675,542	37,627,289,191
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	06/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (138,957,175)	$ (238,117,579)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	9,246,798	(6,012,688)
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(424,888,939)	(302,662,484)
2012 IAR Mortality Table for Annuities Issued in 2015 IAC 43.3(5)	51	3	1	80,477	502,498
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 276,604,489	$ 70,055,095
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,952,314,694	$ 2,067,261,385
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(39,284,169)	62,258,423
2012 IAR Mortality Table for Annuities Issued 2005 IAC 43.3(5)	51	3	1	6,759,088	6,678,611
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,984,839,775	$ 1,998,324,351

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

Notes to the Financial Statements

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

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

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

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

(9) Call option derivative assets that hedge the growth in interest credited to the hedged policy as a direct result of changes in the related indices are recorded at amortized cost. Replication synthetic asset transactions are reported at amortized cost. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge, and are designated in a hedge accounting relationship, are valued and reported in a manner that is consistent with the hedged items. For foreign currency forward contracts classified as highly effective, an excluded component representing forward points on the currency contract is amortized into income over the life of the contract. All other derivative assets and liabilities are stated at fair value.

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management's assessment of the relevant conditions through August 14, 2023 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During the current year's financial statement preparation, the Company discovered an error in the tax reserves which resulted in a $50.4 million understatement of current tax liability and a $7.9 million understatement of admitted deferred tax asset in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the current tax expense correction was recorded directly to surplus. The net impact of the corrections decreased surplus by $42.5 million, representing 2.2% of ending capital and surplus as of June 30, 2023 and 2.1% as of December 31, 2022.

Effective January 1, 2023, the Company adopted revisions to SSAP No. 86, *Derivatives*, to adopt the generally accepted accounting principles in the United States of America (U.S. GAAP) guidance for determining hedge effectiveness from Accounting Standards Update (ASU) 2017-12. The revisions update the measurement method required for different types of excluded components in hedging instruments such as foreign currency forward points and cross-currency spread basis and expands the investment schedule reporting and disclosures for derivatives in the annual statement blanks. The impact of this adoption on the Company's financial statements was immaterial.

3. Business Combinations and Goodwill - No Significant Changes

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Loan-Backed Securities

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

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

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

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
00192JAD8	$ 748,577	$ 682,176	$ 66,401	$ 682,176	$ 667,028	03/31/2023
00212JBN1	23,383,554	23,377,988	5,566	23,377,988	21,370,735	03/31/2023
02151HAC9	1,848,369	1,845,690	2,679	1,845,690	1,836,541	03/31/2023
05543DBQ6	4,913,729	4,909,254	4,475	4,909,254	4,739,079	03/31/2023
05952FAG8	2,049,399	2,024,854	24,545	2,024,854	1,905,753	03/31/2023
05956DAD6	1,333,909	1,308,758	25,152	1,308,758	1,308,758	03/31/2023
073881AD6	3,973,700	3,943,527	30,172	3,943,527	3,347,761	03/31/2023
07388DAC2	3,783,576	3,766,446	17,130	3,766,446	3,727,767	03/31/2023
1248MBAF2	8,567,419	8,513,552	53,866	8,513,552	7,412,162	03/31/2023
12642LBS0	1,185,722	1,183,244	2,477	1,183,244	1,114,313	03/31/2023

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12645VAC1	3,182,625	3,113,258	69,367	3,113,258	2,889,925	03/31/2023
12646AAY8	6,223,696	6,194,845	28,852	6,194,845	6,182,611	03/31/2023
12646NAL8	661,827	647,704	14,122	647,704	609,925	03/31/2023
12667GMA8	1,512,684	1,491,812	20,872	1,491,812	1,358,530	03/31/2023
12668BCL5	2,477,757	2,469,879	7,878	2,469,879	2,462,205	03/31/2023
16165TAZ6	1,049,021	1,035,394	13,627	1,035,394	944,372	03/31/2023
17309KAK3	3,385,355	3,332,989	52,366	3,332,989	3,332,989	03/31/2023
45660LTS8	508,494	505,520	2,974	505,520	419,095	03/31/2023
45661EGC2	771,830	745,921	25,909	745,921	679,540	03/31/2023
456681AE5	4,319,437	4,297,931	21,506	4,297,931	4,134,277	03/31/2023
466278BR8	1,872,393	1,813,007	59,386	1,813,007	1,802,179	03/31/2023
46628BCC2	921,194	887,838	33,356	887,838	824,195	03/31/2023
46632BAE4	824,451	805,954	18,497	805,954	696,234	03/31/2023
61748HQW4	4,088,257	4,033,519	54,737	4,033,519	3,861,573	03/31/2023
61748HUF6	8,783,608	8,616,524	167,084	8,616,524	8,192,206	03/31/2023
61755GBF9	1,299,197	1,296,284	2,914	1,296,284	1,036,678	03/31/2023
61756VBE8	2,538,072	2,514,505	23,566	2,514,505	2,094,071	03/31/2023
69121PCH4	3,514,184	3,502,758	11,426	3,502,758	3,443,200	03/31/2023
74927XAE2	481,772	455,648	26,123	455,648	455,648	03/31/2023
749691C41	2,428,745	2,314,206	114,539	2,314,206	2,297,556	03/31/2023
749691F71	2,547,030	2,504,344	42,686	2,504,344	2,504,344	03/31/2023
00192JAD8	666,770	657,085	9,685	657,085	636,388	06/30/2023
00442BAD3	718,788	680,044	38,744	680,044	644,616	06/30/2023
00442BAE1	2,460,952	2,328,609	132,343	2,328,609	2,228,571	06/30/2023
00443KAD2	2,429,943	2,309,566	120,377	2,309,566	2,290,850	06/30/2023
00443LAA6	1,111,981	1,083,213	28,767	1,083,213	999,458	06/30/2023
05539BEH3	4,767,499	4,765,007	2,493	4,765,007	4,240,563	06/30/2023
05952FAG8	1,991,082	1,976,200	14,882	1,976,200	1,855,458	06/30/2023
073881AD6	3,711,926	3,707,155	4,771	3,707,155	3,258,893	06/30/2023
07388DAC2	3,647,179	3,641,174	6,005	3,641,174	3,542,018	06/30/2023
12489WGD0	1,461,821	1,416,437	45,383	1,416,437	1,416,437	06/30/2023
12645VAC1	3,102,293	3,065,019	37,274	3,065,019	2,730,300	06/30/2023
12646AAY8	6,002,871	5,983,950	18,921	5,983,950	5,908,659	06/30/2023
12646NAL8	645,547	637,987	7,560	637,987	576,264	06/30/2023
12667GRV7	4,735,062	4,723,395	11,667	4,723,395	4,515,746	06/30/2023
12668BBN2	10,233,004	10,142,647	90,357	10,142,647	10,142,647	06/30/2023
170257AH2	850,186	838,396	11,790	838,396	786,040	06/30/2023
17307G3F3	142,281	138,071	4,210	138,071	135,612	06/30/2023
225470RU9	2,361,013	2,266,103	94,910	2,266,103	2,161,357	06/30/2023
2254W0MF9	1,581,254	1,580,876	378	1,580,876	1,401,464	06/30/2023
3623418H5	102,065	69,402	32,663	69,402	69,402	06/30/2023
362528AA9	4,085,032	4,062,867	22,165	4,062,867	3,940,590	06/30/2023
41161PK44	2,247,575	2,247,154	421	2,247,154	2,057,276	06/30/2023
41161PVK6	4,878,995	4,834,382	44,613	4,834,382	4,479,876	06/30/2023
41161PWC3	1,195,510	1,183,300	12,210	1,183,300	1,069,881	06/30/2023
41161UAC6	636,365	632,150	4,215	632,150	532,780	06/30/2023
45254TQW7	2,821,890	2,773,152	48,738	2,773,152	2,507,101	06/30/2023
46631JAA6	1,687,788	1,667,990	19,798	1,667,990	1,392,191	06/30/2023
46634DCP1	1,373,440	1,372,069	1,371	1,372,069	1,275,849	06/30/2023
46635AAH6	2,920,807	2,873,283	47,524	2,873,283	2,663,878	06/30/2023
46637JCJ9	2,678,878	2,634,263	44,615	2,634,263	2,505,601	06/30/2023
55027BAA6	12,856,566	12,692,264	164,301	12,692,264	12,090,451	06/30/2023
55275BAA5	1,527,575	1,474,698	52,876	1,474,698	1,474,698	06/30/2023
59024FAD6	863,745	777,430	86,316	777,430	722,074	06/30/2023
59024FAE4	1,349,929	1,216,249	133,680	1,216,249	1,127,408	06/30/2023
61748HQW4	3,828,322	3,825,216	3,106	3,825,216	3,665,788	06/30/2023
61748HUF6	8,563,060	8,545,584	17,476	8,545,584	8,240,734	06/30/2023
61758LAD1	1,763,991	1,756,058	7,932	1,756,058	1,751,001	06/30/2023

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
65539KAF5	4,206,219	4,159,773	46,446	4,159,773	3,764,488	06/30/2023
65539LAF3	2,925,344	2,895,186	30,158	2,895,186	2,577,004	06/30/2023
74927XAE2	434,397	420,091	14,307	420,091	412,986	06/30/2023
863579XC7	4,536,326	4,511,522	24,804	4,511,522	4,511,522	06/30/2023
86363GAF1	83,573	82,972	601	82,972	78,221	06/30/2023
87222PAB9	850,668	834,948	15,720	834,948	834,948	06/30/2023
94984NAA0	860,264	829,648	30,616	829,648	829,648	06/30/2023
Total			$ 2,631,441			

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

The following table shows the gross unrealized losses and fair values of loan-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of June 30, 2023:

a.	The aggregate amount of unrealized losses:	
	1. Less than 12 months	$ 340,509,703
	2. 12 months or longer	1,421,047,360
b.	The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 months	$ 9,767,112,070
	2. 12 months or longer	12,197,627,994

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month	1,467,266,729	1,567,063,348		
5. Over 1 month to 3 months	1,416,186,735	1,665,687,875		
6. Over 3 months to 1 year	500,000,317	500,000,317		
7. Over 1 year	2,046,231,862	2,046,231,862		
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month	1,467,266,729	1,567,063,348		
5. Over 1 month to 3 months	1,416,186,735	1,665,687,875		
6. Over 3 months to 1 year	500,000,317	42,169,000		
7. Over 1 year	2,046,231,862	1,047,935,350		

Notes to the Financial Statements

5. Investments (Continued)

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

The Company did not have any securities sold or outstanding for which the repurchase agreement defaulted as of June 30, 2023.

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	$
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 5,418,341,691	$ 5,418,341,691	$	$
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	$
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 5,418,341,691	$ 4,072,655,409	$	$

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

Ending Balance		(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	Bonds - BACV	$	$ 3,269,938,987	$ 1,446,951,115	$	$	$	$	$
b.	Bonds - FV		2,790,528,039	1,282,127,370					
c.	LB & SS - BACV								
d.	LB & SS - FV								
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 3,269,938,987	$ 1,446,951,115	$	$	$	$	$
q.	Total assets - FV	$	$ 2,790,528,039	$ 1,282,127,370	$	$	$	$	$

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 5,429,685,643	$ 5,429,685,643	$	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 5,429,685,643	$ 4,322,855,573	$	$
	2. Securities (FV)				

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

Ending Balance		(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a.	Cash	$ 4,322,855,573	$	$	$	$	$	$	$
b.	Bonds - FV								
c.	LB & SS - FV								
d.	Preferred stock - FV								
e.	Common stock								
f.	Mortgage loans - FV								
g.	Real estate - FV								
h.	Derivatives - FV								
i.	Other Invested Assets - FV								
j.	Total collateral assets - FV (sum of a through i)	$ 4,322,855,573	$	$	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

(9) Allocation of aggregate collateral by remaining contractual maturity

		Fair Value
a.	Overnight and continuous	$ 4,322,855,573
b.	30 Days or less	
c.	31 to 90 Days	
d.	More than 90 days	

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

		Amortized Cost	Fair Value
a.	30 Days or less	$ 4,322,855,573	$ 4,322,855,573
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years		
h.	2 to 3 Years		
i.	More than 3 years		

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

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash (Collateral - All)	$ 5,429,685,643	$ 5,429,685,643	$	$
	2.	Securities Collateral (FV)				
b.	Ending Balance					
	1.	Cash (Collateral - All)	$ 5,429,685,643	$ 4,322,855,573	$	$
	2.	Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

Included in short-term investments are amounts receivable under reverse repurchase agreements, which involves the purchase of investments from a seller with the agreement that the investments will be repurchased by the seller at a specified price, and at a specified date or within a specified period of time, not to exceed 364 days. The investments purchased, which represent collateral on a secured lending arrangement, are not reflected in the Company's consolidated balance sheets. Instead, the secured lending arrangement is reflected as a short-term investment for the principal amount loaned under the agreement.

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Open - No maturity	$	$	$	$
	2.	Overnight				
	3.	2 days to 1 week				
	4.	Over 1 week to 1 month				
	5.	Over 1 month to 3 months				
	6.	Over 3 months to 1 year	1,614,318,828	861,421,507		
	7.	Over 1 year				
b.	Ending Balance					
	1.	Open - No maturity	$	$	$	$
	2.	Overnight				
	3.	2 days to 1 week				
	4.	Over 1 week to 1 month				
	5.	Over 1 month to 3 months				
	6.	Over 3 months to 1 year	22,674,222	861,421,507		
	7.	Over 1 year				

Notes to the Financial Statements

5. Investments (Continued)

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	$ 1,614,318,828	$ 1,111,045,478	$	$
b.	Ending Balance	$ 23,127,706	$ 1,111,045,478	$	$

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

Ending Balance		(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a.	Bonds - FV	$	$	$	$	$	$	$	$
b.	LB & SS - FV	1,111,045,478							
c.	Preferred stock - FV								
d.	Common stock								
e.	Mortgage loans - FV								
f.	Real estate - FV								
g.	Derivatives - FV								
h.	Other invested assets - FV								
i.	Total assets - FV (Sum of a through h)	$ 1,111,045,478	$	$	$	$	$	$	$

(7) Collateral provided - secured borrowing

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash	$	$	$	$
	2.	Securities (FV)	1,614,318,828	1,111,045,478		
	3.	Securities (BACV)	XXX	XXX	XXX	XXX
	4.	Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance					
	1.	Cash	$	$	$	$
	2.	Securities (FV)	23,127,706	1,111,045,478		
	3.	Securities (BACV)				
	4.	Nonadmitted Subset (BACV)				

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

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

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash	$	$	$	$
	2.	Securities (FV)	1,614,318,828	861,421,507		
b.	Ending Balance					
	1.	Cash	$	$	$	$
	2.	Securities (FV)	22,674,222	861,421,507		

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

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

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

J. Real Estate - No Significant Changes

K. Low-Income Housing Tax Credits (LIHTC) - No Significant Changes

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

While we have included AAA's unfunded capital commitments (Unfunded AAA Commitments) on a look through basis for the Company (based on the Company's percentage interest in AAA) as of June 30, 2023, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the three months ended June 30, 2023.

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
A-A SPN-23 (S3ESH1-AAA), L.P.	-	103,763,606	12,550,033	170,323,384	71.6%
Apollo Clean Transition Capital	-	64,765,929	468,093	471,718,166	71.6%
Haveli Investments Software Fund I, L.P.	-	-	-	214,406,401	71.6%
LBR Co-Invest Debtco II, L.P.	-	544,309	2,751	-	71.6%
Perella Weinberg Partners ABV Opportunity Fund III LP	-	7,920,913	(542,386)	538,906	71.6%
Total - New Issuers	-	176,994,757	12,478,492	856,986,856	71.6%

The 10 largest holdings of AAA as of June 30, 2023 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	533,724,812	36,750,119	-	71.6%
AA RRH, L.P.	507,533,498	40,321,979	53,277,658	71.6%
MidCap Class A Notes	487,197,575	56,401,459	-	71.6%
Athene Wessex Investor A, L.P.	241,601,554	2,257,419	9,428,637	71.6%
AAA Aviation Holdings, L.P.	197,137,514	11,920,537	43,500,106	71.6%
SFR Delos Partners, L.P.	170,836,235	(16,590,124)	-	71.6%
Apollo Gretel Investor L.P	165,867,862	6,914,291	5,976,578	71.6%
AA Otter Investor, LP	164,158,098	(16,364,665)	50,015	71.6%
A-A SPN-11 (HVFII - AAA), L.P.	140,846,382	6,144,366	130,517,732	71.6%
Pretium Olympus JV, LP	139,195,349	(3,713,834)	3,727,207	71.6%
Total - Top 10	2,748,098,879	124,041,545	246,477,934	71.6%

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

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

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

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

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

(8) Premium Cost for Derivative Contracts - None

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

9. Income Taxes

In August 2022, the US government enacted legislation commonly known as the Inflation Reduction Act of 2022 (Act). The Act imposes a corporate alternative minimum tax (CAMT) on certain large corporations based on adjusted financial statement income. The CAMT goes into effect for tax years beginning after December 31, 2022. It is unclear how the US Department of Treasury will implement the CAMT through regulation.

The controlled group of corporations of which the reporting entity is a member has not determined as of the reporting date whether they will be liable for CAMT in 2023. The second quarter 2023 financial statements do not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

A. Components of the Net Deferred Tax Asset/(Liability) - No Significant Changes

B. Regarding Deferred Tax Liabilities That Are Not Recognized - No Significant Changes

C. Major Components of Current Income Taxes Incurred - No Significant Changes

D. Among the More Significant Book to Tax Adjustments - No Significant Changes

Notes to the Financial Statements

9. Income Taxes (Continued)

E. Operating Loss and Tax Credit Carryforwards - No Significant Changes

F. Consolidated Federal Income Tax Return - No Significant Changes

G. Federal or Foreign Income Tax Loss Contingencies - No Significant Changes

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

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

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling $12.2 million and $23.9 million for the six months ended June 30, 2023 and for the year ended December 31, 2022, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During March 2023, the Company received a capital contribution of $200.0 million from AADE.

During August 2023, the Company received a $315 million capital contribution from its parent, AADE. This capital contribution was accrued at June 30, 2023 as a receivable from parent with a corresponding increase in gross paid-in and contributed surplus. In accordance with SSAP No. 72 *Surplus and Quasi-Reorganizations*, capital contributions receivable that are satisfied with the receipt of cash or marketable securities prior to the filing of the financial statement shall be treated as a Type I subsequent event and considered an admitted asset based on evidence of collection and approval of the domiciliary commissioner.

B. Detail of Related Party Transactions - No Significant Changes

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

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

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

F. Guarantees or Contingencies - No Significant Changes

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

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

A. Debt, Including Capital Notes - No Significant Changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under variable rate short-term federal fund arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. During November 2022, the Company borrowed $800.0 million with an interest rate of 4.0% under the FHLB short-term arrangement. The borrowing was repaid during December 2022. The Company did not have any outstanding borrowings as of June 30, 2023 or December 31, 2022. The Company incurred interest expense on short-term borrowings of $0.0 million and $2.6 million in the general and separate account for the six months ended June 30, 2023 and year ended December 31, 2022, respectively.

The Company has issued separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $4,375.1 million as of June 30, 2023. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	179,248,000	179,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 189,248,000	$ 189,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 6,100,000,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	136,248,000	136,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 146,248,000	$ 146,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 5,400,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 8,523,878,628	$ 9,641,173,846	$ 4,481,200,000
2.	Current year general account total collateral pledged	8,523,878,628	9,641,173,846	
3.	Current year separate accounts total collateral pledged			4,481,200,000
4.	Prior year-end total general and separate accounts total collateral pledged	7,400,549,420	8,457,466,710	3,406,200,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 8,523,878,628	$ 9,641,173,846	$ 4,481,200,000
2.	Current year general account maximum collateral pledged	8,523,878,628	9,641,173,846	
3.	Current year separate accounts maximum collateral pledged			4,481,200,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	7,400,549,420	8,457,466,710	3,406,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	4,481,200,000		4,481,200,000	$ 4,375,064,195
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 4,481,200,000	$	$ 4,481,200,000	$ 4,375,064,195
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	3,406,200,000		3,406,200,000	$ 3,328,300,945
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 3,406,200,000	$	$ 3,406,200,000	$ 3,328,300,945

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	4,481,200,000		4,481,200,000
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 4,481,200,000	$	$ 4,481,200,000

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

B. Assessments - No Significant Changes

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

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

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

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

15. Leases - None

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Other	$	$ 15,652,593	$ 1,793,400	$	$ 17,445,993
Bonds: CMBS		11,543,549			11,543,549
Bonds: RMBS		12,549,642			12,549,642
Bonds: ABS			2,742,566		2,742,566
Preferred stocks	99,437,461	265,632,674			365,070,135
Common stocks		189,248,000	47,491,195		236,739,195
Derivative assets: Currency Swaps		163,212,260			163,212,260
Derivative assets: Interest Rate	1,366,804				1,366,804
Derivative assets: Options		603,933,902			603,933,902
Derivative assets: Total Return Swaps		5,067,008			5,067,008
Derivative assets: Futures	79,344,477				79,344,477
Derivative assets: FX Forwards		364,256,493			364,256,493
Separate account assets: group annuity	12,142,256	278,528,263	4,959,372		295,629,891
Separate account assets: index-linked products	1,694,625	36,627,699			38,322,324
Separate account assets: variable products		23,287,158			23,287,158
Total assets at fair value/NAV	$ 193,985,623	$ 1,969,539,241	$ 56,986,533	$	$ 2,220,511,397
b. Liabilities at fair value					
Derivative liabilities: Currency Swaps	$	$ 28,024,423	$	$	$ 28,024,423
Derivative liabilities: Interest Rate	886,645	36,002			922,647
Derivative liabilities: Options		76,085,404			76,085,404
Derivative liabilities: FX Forwards		168,482,137			168,482,137
Separate account liabilities: group annuity		20,061,033			20,061,033
Separate account liabilities: index-linked products		2,043,782			2,043,782
Separate account liabilities: variable products		23,286,642			23,286,642
Total liabilities at fair value	$ 886,645	$ 318,019,423	$	$	$ 318,906,068

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

Description	Beginning balance as of 04/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2023
a. Assets										
Bonds Other	$ 1,793,400	$	$	$	$	$	$	$	$	$ 1,793,400
Bonds: RMBS	29,463		(29,463)							–
Bonds: ABS	3,164,499			(14,237)	(407,696)					2,742,566
Common Stocks	51,253,335				(3,762,140)					47,491,195
Separate account assets: group annuity	5,165,179				(205,807)					4,959,372
Total assets	$ 61,405,876	$	$ (29,463)	$ (14,237)	$ (4,375,643)	$	$	$	$	$ 56,986,533
b. Liabilities										
Total liabilities	$	$	$	$	$	$	$	$	$	$

Transfers into and out of Level 3 represent securities carried at lower of cost or fair value resulting in periodic transfers into and out of Level 3 Financial instruments which are characterized as carried at fair value. Transfers into and out of Level 3 may occur due to changes in valuation sources, or changes in the availability of market observable inputs.

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

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

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

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

The levels of the fair value hierarchy are as follows:

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Level 2 - Quoted prices for inactive markets or valuation techniques that require observable direct or indirect inputs for substantially the full term of the asset or liability.

  Level 2 inputs include the following:
  1. Quoted prices for similar assets or liabilities in active markets,
  2. Observable inputs other than quoted market prices, and
  3. Observable inputs derived principally from market data through correlation or other means.

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

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

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

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 60,160,417,534	$ 64,885,952,336	$ 1,929,017,165	$ 47,389,737,652	$ 10,841,662,717	$	$
Assets - Preferred stocks	1,076,712,824	1,077,077,541	99,437,461	267,275,363	710,000,000		
Assets - Common stock	236,739,195	236,739,195		189,248,000	47,491,195		
Assets - Mortgage loans - first liens	24,600,812,511	26,311,254,793			24,600,812,511		
Assets - Mortgage loans - other than first liens	1,003,527,445	1,151,256,580			1,003,527,445		
Assets - Policy loans	148,085,920	148,085,920		148,085,920			
Assets - Cash, cash equivalents and short-term investments	6,845,742,368	6,846,598,001	5,515,654,305	1,305,535,846	24,552,217		
Assets - Derivative assets	3,574,055,454	2,393,003,139	(144,044,990)	3,718,787,630	(687,186)		
Assets - Derivative collateral assets	809,670,426	809,670,426	809,670,426				
Assets - Other invested assets	8,400,888,675	8,479,548,058		443,096,165	553,750,027	7,404,042,483	
Assets - Separate account: variable products	23,287,158	23,287,158		23,287,158			
Assets - Separate account: group annuity	41,376,965,319	45,681,558,770	3,914,744,645	26,532,335,979	9,684,819,465	1,245,065,230	
Assets - Separate account: index-linked products	1,664,583,279	1,815,073,115	69,228,366	1,137,172,265	420,850,237	37,332,411	
Liabilities - Deposit-type contracts	16,608,690,173	18,740,188,761		16,236,166,811	372,523,362		
Liabilities - Repurchase agreements	4,322,855,573	4,322,855,573		4,322,855,573			
Liabilities - Derivative liabilities	1,140,387,566	656,579,775	63,096,389	1,077,291,177			
Liabilities - Derivative and other collateral	3,028,437,195	3,029,105,289	3,028,437,195				
Liabilities - Separate account: group annuity deposit-type contracts	9,095,682	9,210,316			9,095,682		
Liabilities - Separate account: funding agreements	4,315,926,354	4,375,064,195		4,315,926,354			
Liabilities - Separate account: index-linked products derivatives	1,823,567	2,794,536		1,823,567			
Liabilities - Separate account: group annuity derivatives	46,714,419	57,223,523		46,714,419			

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

Preferred stocks and common stocks unaffiliated – The Company values equity securities traded on an exchange as Level 1. Private equities or equity securities not traded on an exchange and are priced by a commercial pricing service are classified as Level 2, and the securities priced by an internal model are classified as Level 3. In addition, unaffiliated common stocks include FHLB stock, which is carried at fair value, which is presumed to be par because it can only be redeemed by the bank and is classified as Level 2.

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of June 30, 2023, the Company's general and separate accounts have $5,968 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items - No Significant Changes

22. Events Subsequent

Subsequent events have been considered through August 14, 2023 for the statutory statement dated June 30, 2023.

23. Reinsurance

The Company entered into a modified coinsurance agreement effective January 1, 2023 with Athene Annuity Re Ltd. (AARe), an affiliated reinsurer, pursuant to which it cedes an 80% quota share of certain of the Company's retail annuity business issued on or after January 1, 2023. Modified coinsurance reserves ceded to AARe under this agreement were $11,693.4 million as of June 30, 2023.

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it cedes a quota share of certain funding agreements issued after the effective date of the treaty. There was no business ceded through this reinsurance agreement as of June 30, 2023.

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it cedes a quota share of certain pension group annuity business issued after the effective date of the treaty. Modified coinsurance reserves ceded to AARe were $1,144.6 million as of June 30, 2023.

Effective June 12, 2023, the Company entered into a coinsurance agreement with USAA Life Insurance Company (USAA) to assume a quota share of multi-year guaranteed annuities issued by USAA on or after the effective date of the treaty. The Company retrocedes 80% of this block of business to AARe under an existing modified coinsurance treaty. Assumed reserves were $109.3 million at June 30, 2023 of which $87.4 million represented modified coinsurance reserves ceded to AARe at June 30, 2023.

A. Ceded Reinsurance Report - No Significant Changes

B. Uncollectible Reinsurance - None

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

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

Notes to the Financial Statements

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

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

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

35. Separate Accounts

During 2023, the Company formed a new commingled separate account and a new dedicated separate account that will support annuities payable under group fixed annuity contracts issued to employers, or trusts established by such employers, in respect of those employers' pension plans. The group fixed annuity contracts obligate the Company's general account to make annuity payments if the separate account is not able to do so. As of June 30, 2023, these newly formed separate accounts had assets of $9.9 billion.

A. Separate Account Activity - No Significant Changes

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

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

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2023

6.4 By what department or departments?
Iowa Insurance Division .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 315,939,427

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $4,717 million of assets under repurchase agreements, $9,641 million of assets pledged as collateral to the FHLB, and has granted security interest in $1,853 million of assets to the holders of secured funding agreements issued by the Company. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,520,722,739

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 7,284,756,611	$ 9,801,507,899
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 410,964,733	$ 407,207,195
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 1,313,854,968	$ 885,992,543
14.26	All Other	$ 5,421,994,231	$ 7,248,643,987
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 14,431,570,543	$ 18,343,351,624
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 10,888,734,139
	1.13 Commercial Mortgages	$ 16,198,646,002
	1.14 Total Mortgages in Good Standing	$ 27,087,380,141
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 73,500,000
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 238,441,832
	1.33 Commercial Mortgages	$ 14,590,495
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 253,032,326
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 48,598,906
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 48,598,906
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 27,462,511,373
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$ 819,067
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 819,067
2.	Operating Percentages:	
	2.1 A&H loss percent	(129.429)%
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	308.513 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-3191361	01/01/2023	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA	Unauthorized		
00000	AA-3191361	01/01/2023	ATHENE ANNUITY RE LTD	BMU	MCO/G	OA	Unauthorized		
00000	AA-3191361	01/01/2023	ATHENE ANNUITY RE LTD	BMU	MCO/G	OA	Unauthorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	164,766	567,737,728	75		567,902,569	150,004
2.	Alaska AK	L	19,220	25,318,297			25,337,517	
3.	Arizona AZ	L	581,697	552,242,895	7,982		552,832,574	
4.	Arkansas AR	L	80,426	152,659,731	147		152,740,304	
5.	California CA	L	2,881,165	2,827,498,607	9,945		2,830,389,717	
6.	Colorado CO	L	681,595	349,824,060	140		350,505,795	
7.	Connecticut CT	L	171,824	392,787,220	16,773		392,975,818	
8.	Delaware DE	L	33,306	75,688,597			75,721,903	148,301,943
9.	District of Columbia DC	L	19,109	24,292,417	604		24,312,130	
10.	Florida FL	L	1,168,298	2,484,522,123	52,791		2,485,743,212	233,481
11.	Georgia GA	L	502,890	1,057,817,000	12,025		1,058,331,915	
12.	Hawaii HI	L	203,645	142,779,636			142,983,281	
13.	Idaho ID	L	87,709	68,898,370	88		68,986,166	
14.	Illinois IL	L	1,140,690	784,213,982	5,617		785,360,290	
15.	Indiana IN	L	928,524	443,819,949	28,833		444,777,306	
16.	Iowa IA	L	1,926,256	149,562,286	6,621		151,495,162	
17.	Kansas KS	L	398,659	193,891,511	1,716		194,291,886	
18.	Kentucky KY	L	154,588	324,488,761	4,841		324,648,190	
19.	Louisiana LA	L	187,375	411,699,114	1,683		411,888,172	
20.	Maine ME	L	68,176	80,474,016			80,542,192	
21.	Maryland MD	L	446,980	372,339,183	9,919		372,796,082	
22.	Massachusetts MA	L	221,085	366,664,081	3,393		366,888,560	
23.	Michigan MI	L	2,323,450	855,939,400	6,098		858,268,948	
24.	Minnesota MN	L	4,240,017	231,230,190	18,598		235,488,806	164,670
25.	Mississippi MS	L	112,475	250,343,720			250,456,195	
26.	Missouri MO	L	567,427	503,925,222	352		504,493,001	
27.	Montana MT	L	42,502	33,448,109			33,490,611	
28.	Nebraska NE	L	485,041	73,747,741	4,783		74,237,565	
29.	Nevada NV	L	104,099	226,149,399			226,253,498	
30.	New Hampshire NH	L	20,877	102,550,794			102,571,671	
31.	New Jersey NJ	L	419,066	962,994,713	28,071		963,441,851	
32.	New Mexico NM	L	80,106	59,834,611	3,502		59,918,219	
33.	New York NY	N	361,194	242,978,441	824		243,340,459	
34.	North Carolina NC	L	606,657	1,370,586,339	3,984		1,371,196,979	
35.	North Dakota ND	L	167,049	36,323,072			36,490,121	
36.	Ohio OH	L	795,494	1,225,575,741	28,601		1,226,399,836	87,142
37.	Oklahoma OK	L	200,104	189,100,352	657		189,301,114	
38.	Oregon OR	L	234,843	169,685,559			169,920,401	
39.	Pennsylvania PA	L	982,014	1,234,863,243	30,131		1,235,875,388	
40.	Rhode Island RI	L	51,205	128,046,015	1,249		128,098,469	
41.	South Carolina SC	L	233,524	560,975,953	688		561,210,165	
42.	South Dakota SD	L	116,025	50,623,737	257		50,740,019	
43.	Tennessee TN	L	306,805	698,195,357	17,891		698,520,053	
44.	Texas TX	L	1,717,517	1,597,081,112	6,712		1,598,805,341	
45.	Utah UT	L	207,785	155,549,387	449		155,757,620	
46.	Vermont VT	L	9,903	33,961,026			33,970,929	
47.	Virginia VA	L	358,490	622,562,613	5,406		622,926,509	
48.	Washington WA	L	1,761,444	269,513,644	359		271,275,448	
49.	West Virginia WV	L	38,791	132,700,002	207		132,739,000	
50.	Wisconsin WI	L	3,201,566	312,641,270	6,263		315,849,099	
51.	Wyoming WY	L	19,390	13,943,028			13,962,417	
52.	American Samoa AS	N						
53.	Guam GU	N		333,660			333,660	
54.	Puerto Rico PR	L	827	1,286,626			1,287,452	
55.	U.S. Virgin Islands VI	N		932,528			932,528	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	259,710	(902,136)			(642,426)	
58.	Aggregate Other Aliens OT	XXX	35,461	3,591,208			3,626,669	
59.	Subtotal	XXX	32,128,840	24,199,531,239	328,274		24,231,988,353	148,937,240
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	9,795,909				9,795,909	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	1,806,325				1,806,325	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	541,921		23,348		565,270	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	44,272,994	24,199,531,239	351,623		24,244,155,856	148,937,240
96.	Plus Reinsurance Assumed	XXX	2,632,875	233,678,131			236,311,005	
97	Totals (All Business)	XXX	46,905,869	24,433,209,370	351,623		24,480,466,862	148,937,240
98.	Less Reinsurance Ceded	XXX	46,771,354	19,556,327,435	281,504		19,603,380,293	148,810,181
99.	Totals (All Business) less Reinsurance Ceded	XXX	134,515	4,876,881,935	70,119		4,877,086,569	127,059
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	35,461	3,591,208			3,626,669	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	35,461	3,591,208			3,626,669	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 6

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

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

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

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

- Athene Co-Invest Reinsurance Affiliate Holding Ltd.
  - Athene Co-Invest Reinsurance Affiliate 1A Ltd.
    - Athene Co-Invest Reinsurance Affiliate International Ltd.
    - Athene Co-Invest Reinsurance Affiliate LP
      - Athene Co-Invest Reinsurance Affiliate 1B Ltd.
- Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.
  - Athene Co-Invest Reinsurance Affiliate 2A Ltd.
    - Athene Co-Invest Reinsurance Affiliate 2B Ltd.
- Rosencrantz Depositor, LLC
- NNN AGP Opportunities GP, LLC
  - NNN AGP Opportunities Fund, L.P.
  - NNN AGP Opportunities Fund II, L.P.
    - NNN AGP Mezz Borrower II, LLC
      - NNN AGP Opp Owner II, LLC
  - NNN AGP Opportunities Fund III, L.P.
- A-A Offshore 2021-1 (Java), L.P.
- AA Pencil Offshore Holdings, L.P.
- A-A Funding Holdco Offshore I, LLC
  - A-A Funding Holdco Onshore, LLC
- A-A Funding Holdco Offshore II, LLC
  - A-A Funding Holdco Onshore, LLC
- Athene Bermuda Employee Company Ltd.
- Athene IP Holding Ltd.
- Athene North Employment Service Corporation
- Athora Holding Ltd.
  - Athora UK Services Ltd.
  - Athora Ireland Services Limited
  - Athora Bermuda Services Ltd.
  - Athora IP Company Ltd.
  - Athora MEP Ltd.
  - Athora Europe Holding (Bermuda) Ltd.
    - Athora Europe Holding Limited
      - Generali Belgium S.A./N.V.
        - Groupe GVA-BC Assurances S.A.
        - Generali Real Estate Investment B.V.
  - Athora Life Re Ltd.
    - Athora Ireland plc
      - Athora Lux Invest S.C.Sp
      - Athora Europe Investments DAC
        - Athora Lux Invest S.C.Sp
  - Athora Deutschland Verwaltungs GmbH
  - Athora Deutschland Holding GmbH & Co. KG
    - Athora Deutschland GmbH
      - Athora Pensionkasse AG
      - Athora Deutschland Service GmbH
      - Athora Lux Invest Management S.a.r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Athora Lux Invest SCSp
  - Athora Real Estate Finance GP, LLC
  - Athora US Invest (AH), LLC
  - Athora HD Investors, L.P.
- Athora Lebensversicherung AG
  - Athora Real Estate (Lux) S.C.Sp
    - Athora Real Estate (Lux) Services S.a.r.l.
      - Athora Real Estate S.a.r.l.
- A-A Euro Investment Fund (Lux) GP, S.a r.l.
- Athene Japan Employee Services K.K.

Apollo Asset Management, Inc.

- APO Asset Co., LLC
  - Apollo Principal Holdings I GP, LLC
    - Apollo Principal Holdings I, L.P.
      - Apollo Capital Management IV, Inc.
        - Apollo Advisors IV, L.P.
          - Apollo Investment Fund IV, L.P.
          - Apollo Overseas Partners IV, L.P.
        - Apollo Fund Administration IV, L.L.C.
      - Apollo Capital Management V, Inc
        - Apollo Advisors V, L.P.
          - Apollo Investment Fund V, L.P.
          - Apollo Overseas Partners V, L.P.
          - Apollo Netherlands Partners V(A), L.P.
          - Apollo Netherlands Partners V(B), L.P.
        - Apollo Fund Administration V, L.L.C
        - Apollo Verwaltungs V GmbH
          - Apollo German Partners V GmbH & Co.KG
      - Apollo Capital Management VI, LLC
        - Apollo Advisors VI, L.P.
          - Apollo Investment Fund VI, L.P.
          - Apollo Overseas Partners VI, L.P.
          - Apollo Overseas Partners (Delaware) VI, L.P.
          - Apollo Overseas Partners (Delaware 892) VI, L.P.
          - Apollo Overseas Partners (Germany) VI, L.P.
            - Apollo Management (Germany) VI, L.P.
          - Apollo Fund Administration VI, LLC
      - Apollo Capital Management VII, LLC
        - Apollo Advisors VII, L.P.
          - Apollo Investment Fund VII, L.P.
          - Apollo Investment Fund (I) VII, L.P.
          - Apollo Overseas Partners VII, L.P.
          - Apollo Overseas Partners (I) VII, L.P.
          - Apollo Overseas Partners (Delaware) VII, L.P.
          - Apollo Overseas Partners (Delaware 892) VII, L.P.
          - Apollo Investment Fund (PB) VII, L.P.
          - Apollo Fund Administration VII, LLC
      - AGRE CMBS GP II LLC

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

PART 1 – ORGANIZATIONAL CHART

2012 CMBS-I GP LLC
2012 CMBS-II GP LLC
2012 CMBS III GP LLC
AGRE CMBS GP LLC
Apollo ANRP Capital Management, LLC
    Apollo ANRP Advisors, L.P.
        Apollo ANRP Fund Administration, LLC
        Apollo Natural Resources Partners, L.P.
Apollo Converse Co-Investors, LLC
Apollo Co-Investors Manager, LLC
    AGRE Europe Co-Investors (A), L.P.
    AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof
    AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof
    AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof
    AOP Co-Investors (A), L.P.
    AOP Co-Investors (D), L.P.
    Apollo A-N Credit Co-Investors (FC-D), L.P.
    Apollo Accord Co-Investors II (D), L.P.
    Apollo Accord Co-Investors III (D), L.P.
    Apollo Accord Co-Investors III B (D), L.P.
    Apollo Accord Co-Investors IV (A), L.P.
    Apollo Accord Co-Investors IV (D), L.P.
    Apollo Accord Co-Investors V (A), L.P.
    Apollo Accord Co-Investors V (D), L.P.
    Apollo Accord Co-Investors VI (A), L.P.
    Apollo Accord+ Co-Investors (A), L.P.
    Apollo Accord+ Co-Investors (B), L.P.
    Apollo Accord+ Co-Investors (D), L.P.
    Apollo ADIP Co-Investors (A), L.P.
    Apollo ADIP Co-Investors (D), L.P.
    Apollo ADIP Co-Investors II (A), L.P.
    Apollo AGRE APREF Co-Investors (D), L.P.
    Apollo AIE II Co-Investors (B), L.P.
    Apollo Alamo Co-Investors (D), L.P.
    Apollo Aligned Alternatives Co-Investors (A), L.P.
    Apollo ANRP Co-Investors (A), L.P.
    Apollo ANRP Co-Investors (B), L.P.
    Apollo ANRP Co-Investors (D), L.P.
    Apollo ANRP Co-Investors (DC-D), L.P.
    Apollo ANRP Co-Investors (FC-D), LP
    Apollo ANRP Co-Investors (IH-A), LP
    Apollo ANRP Co-Investors (IH-D), LP
    Apollo ANRP Co-Investors II (A), L.P.
    Apollo ANRP Co-Investors II (D), L.P.
    Apollo ANRP Co-Investors II (IH-A), L.P.
    Apollo ANRP Co-Investors II (IH-D), L.P.
    Apollo ANRP Co-Investors II (DC-D), L.P.
    Apollo ANRP Co-Investors III (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

VA Capital Management CIV GP, LLC

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

APH Holdings, L.P.

- ACC Advisors A/B, LLC
- Apollo U.S. Real Estate Advisors GP III, LLC
  - Apollo U.S. Real Estate Advisors III, L.P.
    - Apollo U.S. Real Estate Partners III (Offshore), L.P.
    - Apollo U.S. Real Estate Partners III (TE), L.P.
    - Apollo U.S. Real Estate Fund III, L.P.
    - Apollo U.S. Real Estate Fund III Acquisitions, LLC
  - Apollo Cardinal Advisors, L.P.
    - Apollo Cardinal Coinvest Fund, L.P.
- Apollo 100 West Putnam Advisors GP, LLC
- Apollo Capital Management X, LLC
  - Apollo Advisors X, L.P.
    - Apollo Co-Investors X (B), L.P.
    - Apollo Co-Investors X (C), L.P.
    - Apollo Investment Fund (DE-I) X, L.P.
    - Apollo Investment Fund X, L.P.
    - Apollo Overseas Partners (Delaware) X, L.P.
    - Apollo Overseas Partners (Delaware 892) X, L.P.
    - Apollo Overseas Partners (I) X, L.P.
    - Apollo Overseas Partners X, L.P.
    - Apollo Investment Fund (ESC) X, L.P.
- Apollo Advisors X (EH-GP), LLC
- Apollo ADIP Capital Management II, LLC
  - Apollo ADIP Advisors II, L.P.
    - Apollo/Athene Dedicated Investment Program II, L.P.
- Apollo Climate Partners Capital Management, LLC
  - Apollo Climate Partners Advisors, L.P.
    - Apollo Climate Partners, L.P.
    - Apollo Climate Partners (DE 892), L.P.
    - Apollo Climate Overseas Partners (Lux) GP, S.a r.l.
- Apollo Broad Middle Markets Lending Advisors GP LLC
  - Apollo Broad Middle Markets Lending Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Broad Middle Markets Lending Fund, L.P.
- AP Violet Advisors GP, LLC
- VLS Holdings Advisors GP LLC
  - VLS Holdings Advisors, L.P.
- Apollo Principal Holdings III GP, Ltd.
  - Apollo Principal Holdings III, L.P.
    - Apollo Administration GP Ltd.
    - Apollo Advisors V (EH), LLC
      - Apollo Advisors V (EH Cayman), L.P.
    - Apollo Advisors VI (EH-GP), Ltd.
      - Apollo Advisors VI (EH), L.P.
    - Apollo Advisors VII (EH-GP), Ltd.
      - Apollo Advisors VII (EH), L.P.
        - AAA Life Re Carry, L.P.
    - Apollo ANRP Advisors (IH-GP), LLC
      - Apollo ANRP Advisors (IH), L.P.
    - Financial Credit I Capital Management, LLC
      - Financial Credit Investment Advisors I, L.P.
    - Apollo SPN Capital Management, LLC
      - Apollo SPN Advisors, L.P.
        - Apollo SPN Investments I, L.P.
    - AAA MIP Limited
      - AAA Associates, L.P.
        - AAA Investments (Co-Invest VI), L.P.
    - AP Caps II Holdings GP, LLC
      - Acropolis Infrastructure Acquisition Sponsor, L.P.
      - APSG Sponsor, L.P.
      - APSG Sponsor II, L.P.
      - APSG Sponsor III, L.P.
      - Delphi Growth Capital Sponsor, L.P.
    - APSG Advisors GP, LLC
      - Acropolis Infrastructure Acquisition Advisors, L.P.
      - APSG Advisors, L.P.
      - APSG Advisors II, L.P.
      - Delphi Growth Capital Advisors, L.P.
    - Delaware Rose GP L.L.C
      - Apollo Rose GP, L.P.
        - Apollo Rose II Co-Investors (H), L.P.
        - Apollo Rose II (A), L.P.
        - Apollo Rose II (B), L.P.
        - Apollo Rose II (C), L.P.
        - Apollo Rose II (D), L.P.
        - Apollo Rose II (E), L.P.
        - Apollo Rose II (F), L.P.
        - Apollo Rose II (G), L.P.
          - Catalina Holdings (Bermuda) Ltd.
            - Catalina Alpha Ltd
              - Alea Group Holdings (Bermuda) Ltd.

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

PART 1 – ORGANIZATIONAL CHART

- FIN LLC
  - Alea Holdings US Company
    - Alea North America Insurance Company
    - SPARTA Insurance Company
    - National American Insurance Company of California
    - QLT Buffalo LLC
    - AHUSCO Statutory Trust I
    - AHUSCO Statutory Trust II
    - AHUSCO Statutory Trust III
- Catalina Alpha US Holding Company
  - Catalina U.S. Insurance Services LLC
- Catalina Services Asia Pacific PTE Ltd.
- Catalina General Insurance Ltd.
  - Asia Capital Reinsurance Group PTE. Ltd.
    - Asia Capital Reinsurance Malaysia SDN BHD
    - Propco (Telford) Limited
    - ACR ReTakaful Holdings Ltd. UAE
    - ACCR Sendirian Berhad
  - Catalina Corporate Capital Limited
  - Catalina Echo Limited
    - Residential Loss Control Holdings LLC
      - Home Construction Management Inc
        - National Home Insurance Company (A Risk Retention Group)
      - ProBuilders Specialty Insurance Company, RRG
    - Catalina Services Switzerland AG
  - Catalina Foxtrot Holdings Limited
    - Catalina Insurance Ireland dac
      - Propco (Swansea) Limited
  - Catalina Oxenwood Real Estate II Ltd
    - OXW Capital LP
    - Oxenwood Real Estate LLP
      - OXW Capital Management Limited
    - OXW Partners LP
  - Catalina Oxenwood European Investments Ltd
    - Oxenwood Catalina III Limited
      - OXW Catalina European Holdco S.a.r.l.
        - Oxenwood Catalina (Germany II) S.à.r.l.
        - Oxenwood Catalina Neuss S.a.r.l.
  - Catalina Permian Ltd
  - Catalina Acra Zurich Reinsurance Trust
    - Catalina Oxenwood Investments Ltd
    - Propco (Newport) Limited
    - Propco (Greenock) Limited
    - Propco (Yeovil) Limited
    - Propco (Newcastle) Limited
  - Catalina Oxenwood Investments Ltd
    - OXW Catalina UK Limited
      - OXW Catalina (Logistics XVII) Limited

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

PART 1 – ORGANIZATIONAL CHART

OXW Catalina (Logistics XXV) Limited
OXW Catalina (Logistics XXVI) Limited
OXW Catalina (Logistics XXVII) Limited
AD Land Exeter Ltd
Catalina Holdings UK Limited
Catalina Worthing Insurance Limited
Catalina Oxenwood Investments Ltd
Propco (Swansea) Limited
Catalina Services UK Limited Catalina
London Limited
AGF Insurance Limited
Catalina Oxenwood Investments Ltd
Lightning Top-Up Trust
Catalina Oxenwood European Investments Ltd.
Catalina Oxenwood Investments Ltd.
Propco (Newcastle) Limited
Apollo Rose II (I), L.P.
Wessex GP LLC
Athene Wessex Investor A, L.P.
Apollo Wessex Advisors GP, LLC
Apollo Wessex Advisors, L.P.
Wessex Holdings, L.P.
AP Extreme Advisors GP, LLC
APH Holdings, L.P.
Apollo ANRP Capital Management II, LLC
Apollo ANRP Advisors II, L.P.
Apollo Natural Resources Partners II, L.P.
AP Boardwalk GP, LLC
Apollo ANRP Co-Investors II (B), L.P.
Apollo ANRP Capital Management III, LLC
Apollo ANRP Advisors III, L.P
Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
Apollo Natural Resources Partners (Lux) III, SCSp
Apollo Natural Resources Partners III, L.P.
Apollo ANRP Co-Investors III (B), L.P.
ANRP III (T-P1) Holdings, L.P.
Apollo ANRP Advisors III (P2), L.P.
Apollo Natural Resources Partners (P2) III, L.P.
Apollo Capital Management VIII, LLC
Apollo Advisors VIII, L.P.
Apollo Fund Administration VIII, LLC
Apollo Investment Fund VIII, L.P.
Apollo Investment Fund (I) VIII, L.P.
Apollo Overseas Partners VIII, L.P.
Apollo Overseas Partners (I) VIII, L.P.
Apollo Overseas Partners (Delaware) VIII, L.P.
Apollo Overseas Partners (Delaware 892) VIII, L.P.
Apollo Hybrid Value Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Hybrid Value Advisors, L.P.
  - Apollo HVF Co-Investors (B), L.P.
  - Apollo HVF Co-Investors (C), L.P.
  - Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
    - Apollo Hybrid Value Overseas Partners (Lux), SCSp
  - Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
  - Apollo Hybrid Value Overseas Partners, L.P.
  - Apollo Hybrid Value Fund, L.P.
  - AA Direct GP, LLC
    - AA Direct, L.P.
  - AP Ulysses Advisors, LLC
  - AP Beta 7, L.P.
    - VA Capital Company LLC
      - Venerable Holdings, Inc.
        - Venerable Insurance and Annuity Company
          - Corporate Solutions Life Reinsurance Company
          - Rocky Range, Inc.
        - Directed Services LLC
        - VIAC Services Company
- Apollo Special Situations Advisors GP, LLC
  - Apollo Special Situations Advisors, L.P.
    - Apollo Special Situations Fund, L.P.
- AA GP Solutions Advisors GP, LLC
  - AA GP Solutions Advisors, L.P.
    - AA GP Solutions Fund, L.P.
- Apollo Credit Secondaries I GP, LLC
  - Apollo Credit Secondaries Fund I, L.P.
  - Apollo Credit Secondaries Fund I (A), L.P.
  - Apollo Credit Secondaries Fund I (B), L.P.
- Apollo Credit Secondaries I Advisors GP, LLC
  - Apollo Credit Secondaries I Advisors, L.P.
- Apollo Advisors IX (EH-GP), LLC
  - Apollo Advisors IX (EH), L.P.
    - AP Highlands Co-Invest, L.P.
      - Highlands Bermuda Holdco, Ltd.
    - AIF IX International Holdings, L.P.
      - AP Highlands Holdings (GP), LLC
        - AP Highlands Holdings, L.P.
          - Highlands Bermuda Holdco, Ltd.
            - Aspen Insurance Holdings Limited
              - Aspen Bermuda Limited
              - Aspen (UK) Holdings Limited
                - Aspen UK Syndicate Services Limited
                - APJ Asset Protection Jersey Limited
                - Aspen U.S. Holdings, Inc.
                  - Aspen American Insurance Company
                    - Aspen Specialty Insurance Company
                  - Aspen Insurance U.S. Services Inc.

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

PART 1 – ORGANIZATIONAL CHART

Aspen Specialty Insurance Management, Inc.
Aspen Specialty Insurance Solutions, LLC
Aspen Re America, Inc.
Digital Risk Resources, LLC
Aspen Insurance UK Services Limited
Aspen Australia Service Company Pty Limited
Aspen European Holdings Limited
Aspen Insurance UK Limited
Acorn Limited
Blue Waters Insurers, Corp.
Aspen Managing Agency Limited
Aspen Singapore Pte. Limited
Aspen Underwriting Limited
Silverton Re Ltd.
Aspen (US) Holdings Limited
Aspen Capital Advisors Inc.
Aspen Capital Management Limited
Peregrine Reinsurance Ltd
Aspen Cat Fund Limited

Harvest Holdings II GP, LLC
Harvest Holdings II (C), L.P.
Harvest Holdings II (V), L.P.
Karpos Investments II (C), L.P.
Karpos Investments II (V), L.P.
Apollo Infra Equity Advisors (IH-GP), LLC
Apollo Infra Equity Advisors (IH UT), L.P.
Apollo Infra Equity Advisors (IH), L.P.
Apollo Infra Equity International Fund, L.P.
Apollo Infra Equity Feeder Fund (TE Debt), L.P.
Apollo FIG Carry Pool Aggregator GP, LLC
Apollo FIG Carry Pool Aggregator, L.P.
Apollo FIG Carry Pool Intermediate (FC), L.P.
Apollo FIG Carry Pool Intermediate, L.P.
Apollo Advisors VIII (EH-GP), Ltd.
Apollo Advisors VIII (EH), L.P.
Apollo Co-Investors VIII (EH-E), L.P.
Financial Credit II Capital Management, LLC
Financial Credit Investment Advisors II, L.P.
Financial Credit Investment II, L.P.
Financial Credit III Capital Management, LLC
Financial Credit Investment Advisors III, L.P.
Financial Credit Investment III, L.P.
Financial Credit IV Capital Management, LLC
Financial Credit Investment Advisors IV, L.P.
Financial Credit Investment IV, L.P.
Financial Credit Investment (PF) IV, L.P.
Financial Credit Investment IV (Feeder), L.P.
Apollo ADIP Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo ADIP Advisors, L.P.
  - Apollo/Athene Dedicated Investment Program (A), L.P.
  - Apollo/Athene Dedicated Investment Program (B), L.P.
  - Apollo/Athene Dedicated Investment Program (C), L.P.
  - Apollo/Athene Dedicated Investment Program (D), L.P.
  - Apollo/Athene Dedicated Investment Program (E), L.P.
  - Apollo ADIP (Lux) GP, S.a r.l.
    - Apollo/Athene Dedicated Investment Program (Lux), SCSp
- Apollo Hybrid Value Capital Management II, LLC
  - Apollo Hybrid Value Advisors II, L.P.
    - Apollo Hybrid Value Overseas Partners II, L.P.
    - Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.
    - Apollo Hybrid Value Fund II, L.P.
    - Apollo HVF Co-Investors II (B), L.P.
    - Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.
      - Apollo Hybrid Value Overseas Partners (Lux) II, SCSp
    - Apollo Grizzly Bear Co-Invest Ultimate GP, LLC
    - Apollo Hybrid Value Overseas Partners (MS I) II, L.P.
    - Apollo Hybrid Value Fund (MS I) II, L.P.
    - Apollo TAMF Co-Invest Ultimate GP, LLC
      - Apollo TAMF Co-Invest GP, L.P.
        - Apollo TAMF Co-Invest, L.P.
- AA IX Holdings, LLC
- Apollo Impact Mission Capital Management, LLC
  - Apollo Impact Mission Advisors, L.P.
    - Apollo Impact Mission Overseas Partners (Delaware 892), L.P.
    - Apollo Impact Mission Fund, L.P.
    - Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.
      - Apollo Impact Mission Overseas Partners (Lux), SCSp
    - Apollo Impact Mission Co-Investors (B), L.P.
    - Apollo Impact Mission Fund (Overseas), L.P.
- Apollo Capital Management IX, LLC
  - Apollo Advisors IX, L.P.
    - AP Castle Holdings GP S.a r.l.
    - Apollo Fund Administration IX, LLC
    - Apollo Investment Fund IX, L.P.
    - Apollo Overseas Partners (Delaware) IX, L.P.
    - Apollo Overseas Partners (Delaware 892) IX, L.P.
    - Apollo Overseas Partners IX, L.P.
    - Apollo Overseas Partners (I) IX, L.P.
    - Apollo Co-Investors IX (B), L.P. Apollo Investment Fund (I) IX, L.P.
    - Apollo Co-Investors IX (C), L.P.
    - Apollo Overseas Partners (Lux) IX GP, S.a r.l.
      - Apollo Overseas Partners (Lux) IX, SCSp
    - AP IX GenPar, LLC
    - AP IX DSB Holdings, L.P.
      - DSB Parent GP, LLC
        - Knight Parent Ventures LP

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

PART 1 – ORGANIZATIONAL CHART

- Forward Health Ventures L.P.
  - Forward Health Ventures Holdings, Inc.
    - Forward Health Ventures (A) LLC
  - Forward Health Ventures (B) LLC
    - STeM Parent L.P.
    - STeM Holdings Inc.
    - STeM Management, LLC
    - STeM Operating, LLC
  - Forward Health Ventures Investments GP, LLC

DSB Holdings II GP, LLC

- DSB Holdings II, L.P.
  - DSB Parent L.P.
    - DSB Holdings, Inc.
      - DSB Acquisition LLC
        - LifePoint Health, Inc.
          - Legacy LifePoint Health, LLC
            - Province Healthcare Company, LLC
              - Brim Hospitals, Inc.
              - Colorado Plains Physician Practices, LLC
              - Las Cruces Cardiology Group, LLC
              - Las Cruces Endoscopy Partner, LLC
                - Las Cruces Endoscopy, LLC
                  - Lohman Endoscopy Center, LLC
              - Las Cruces Physician Practices, LLC
              - Los Alamos Physician Practices, LLC
              - Martinsville Physician Practices, LLC
              - Memorial Prompt Care, LLC
              - Northeastern Nevada Physician Practices, LLC
              - PHC-Aviation, Inc.
              - PHC-Elko, Inc.
              - PHC-Fort Mohave, Inc.
              - PHC-Fort Morgan, Inc.
              - PHC-Lake Havasu, Inc.
                - Havasu Regional Medical Center, LLC
                - HRMC, LLC
              - PHC-Lakewood, Inc
                - PHC-Morgan City, L.P.
              - PHC-Las Cruces, Inc.
              - PHC-Los Alamos, Inc.
              - PHC-Minden G.P., Inc
                - PHC-Minden, LLC
              - PHC-Morgan Lake, Inc.
                - PHC-Morgan City, L.P.
              - PHC-Selma, LLC
              - PHC-Tennessee, Inc.
              - Principal-Needles, Inc.
              - Teche Regional Physician Practices, LLC
              - Valley View Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Historic LifePoint Hospitals, LLC
  - LifePoint Hospitals Holdings, LLC
    - AdvantagePoint Health Alliance, LLC
      - AdvantagePoint Health Alliance – Blue Ridge, LLC
      - AdvantagePoint Health Alliance – Bluegrass, LLC
      - AdvantagePoint Health Alliance - Hot Springs, LLC
      - AdvantagePoint Health Alliance - Mesilla Valley, LLC
      - AdvantagePoint Health Alliance - Paris, LLC
      - AdvantagePoint Health Alliance – Tennessee Valley, LLC
      - AdvantagePoint Health Alliance – Great Lakes, LLC
      - AdvantagePoint Health Alliance – Laurel Highlands, LLC
      - AdvantagePoint Health Alliance – Northwest, LLC
      - AdvantagePoint Health Alliance – Western North Carolina, LLC
    - Ashley Valley Medical Center, LLC
    - Ashley Valley Physician Practice, LLC
    - Castleview Medical, LLC
      - Castleview Hospital, LLC
      - Castleview Physician Practice, LLC
    - HealthyHub, LLC
    - Home Health Partner, LLC
    - HSC Credentialing Support Services, LLC
    - HSCGP, LLC
      - LifePoint Corporate Services, General Partnership
        - America Management Companies, LLC
        - LifePoint Billing Services, LLC
        - Forward Health Ventures (A) LLC
        - Forward Health Ventures (B) LLC
    - LifePoint CSLP, LLC
      - LifePoint Corporate Services, General Partnership
        - Forward Health Ventures (A) LLC
        - Forward Health Ventures (B) LLC
    - LifePoint Holdings 2, LLC
      - Acquisition Bell Hospital, LLC
        - Upper Peninsula Health Plan, LLC
        - Upper Peninsula Managed Care, LLC
      - AMG-Crockett, LLC
      - AMG-Southern Tennessee, LLC
      - AMG-Trinity, LLC
      - Athens Physicians Practice, LLC
      - Athens Regional Medical Center, LLC
      - Athens Surgery Center Partner, LLC
        - Athens Surgery Center, LLC
      - Bell JV, LLC
      - Bell Physician Practices, Inc.
      - Clark Regional Physician Practices, LLC
      - Community Medical, LLC
      - Community-Based Services, LLC
      - Crockett Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Crockett PHO, LLC
- Danville Diagnostic Imaging Center, LLC
- Danville Physician Practices, LLC
- Danville Regional Medical Center, LLC
  - Danville Regional Medical Center School of Health Professions, LLC
  - Gateway Health Alliance, Inc.
  - Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
  - Two Rivers Physician Practices, LLC
- DLP Partner, LLC
  - DLP Healthcare, LLC
    - DLP Marquette Holding Company, LLC
      - DLP Marquette Health Plan, LLC
        - Upper Peninsula Health Plan, LLC
        - Upper Peninsula Managed Care, LLC
      - DLP Marquette General Hospital, LLC
      - DLP Marquette JV, LLC
        - U.P. Imaging Management Services, LLC
      - DLP Marquette Physician Practices, Inc.
    - DLP Cardiac Partners, LLC
    - DLP Central NC Holding Company, LLC
      - DLP Central Carolina Medical Center, LLC
        - DLP Central Carolina Family Medicine, LLC
        - DLP Central Carolina Medical Group, LLC
        - DLP Central Carolina Physician Practices, LLC
      - DLP Central NC JV, LLC
        - Guardian Health Service, L.L.C.
      - DLP Frye Regional Medical Center, LLC
        - DLP Cardiology Associates, LLC
        - DLP Cardiology Physicians, LLC
        - DLP Frye Medical Group, LLC
        - DLP Frye Regional Physician Practices, LLC
        - DLP Graystone Family Practice Associates, LLC
        - DLP Hickory Family Practice Associates, LLC
    - DLP Good Shepherd Holding Company, LLC
      - DLP Good Shepherd JV, LLC
      - DLP Gregg County Hospital, LLC
      - DLP Marshall Medical Center, LLC
    - DLP Harris JV, LLC
    - DLP Harris Regional Hospital, LLC
      - DLP Western Carolina Physician Practices, LLC
    - DLP Haywood Regional Medical Center, LLC
    - DLP Maria Parham Medical Center, LLC
      - DLP Maria Parham Physician Practices, LLC
    - DLP Person Memorial Hospital, LLC
      - DLP Person Physician Practices, LLC
      - DLP Person Urgent Care, LLC
    - DLP Rutherford Regional Health System, LLC
      - DLP Rutherford Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

- DLP Swain County Hospital, LLC
- DLP Twin County Holding Company, LLC
  - DLP Twin County Physician Practices, LLC
  - DLP Twin County Regional Healthcare, LLC
- DLP Wilson Holding Company, LLC
  - DLP WilMed Nursing Care and Rehabilitation Center, LLC
  - DLP Wilson Medical Center, LLC
    - DLP Wilson Physician Practices, LLC

DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC
DLP Partner Twin County, LLC
DLP Partner Wilson Rutherford, LLC
Fauquier Partner, LLC
- Fauquier Holding Company, LLC
  - Fauquier Diagnostic Imaging Center, LLC
  - Fauquier Long-Term Care, LLC
  - Fauquier Medical Center, LLC
  - Fauquier Physician Practices, LLC

Georgetown Rehabilitation, LLC
HDP Andalusia, LLC
HDP Georgetown, LLC
Hillside Hospital, LLC
HSC Manager, LLC
Kansas Healthcare Management Company, Inc.
- Kansas Healthcare Management Services, LLC

Kansas Healthcare Management Services, LLC
Kentucky Hospital, LLC
Kentucky Medserv, LLC
Kentucky Physician Services, Inc. LHSC, LLC
LifePoint Medical Group – Hillside, Inc.
- AMG-Hillside, LLC

LifePoint of Kentucky, LLC
- Bourbon Community Hospital, LLC
- Bourbon Physician Practice, LLC
- Buffalo Trace Radiation Oncology Associates, LLC
- Fleming Medical Center, LLC
- Georgetown Community Hospital, LLC
- HCK Logan Memorial, LLC
- Kentucky MSO, LLC
- Meadowview Physician Practice, LLC
- Meadowview Regional Medical Center, LLC
  - Meadowview Regional Medical Center Pain Management, LLC
- PineLake Physician Practice, LLC
- PineLake Regional Hospital, LLC
- R. Kendall Brown Practice, LLC

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

- Siletchnik Practice, LLC
- Woodford Hospital, LLC

LifePoint of Lake Cumberland, LLC
- LCMC PET, LLC
- Somerset Surgery Partner, LLC
  - Lake Cumberland Surgery Center, LP
- Lake Cumberland Cardiology Associates, LLC
- Lake Cumberland Physician Practices, LLC
  - LCMC MRI, LLC
- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC

LifePoint RC, Inc.
Logan Medical, LLC
Meadowview Rights, LLC
Northwest Medical Center-Winfield, LLC
Norton Partner, LLC
- The Regional Health Network of Kentucky and Southern Indiana, LLC
  - RHN Clark Memorial Hospital, LLC
    - RHN Clark Memorial Physician Practices, LLC
  - RHN Scott Memorial Hospital, LLC
    - RHN Scott Physician Practices, LLC

NWMC-Winfield Hospitalist Physicians, LLC
NWMC-Winfield Physician Practices, LLC
Piedmont Partner, LLC
Portage Holding Company, LLC
- PH Copper Country Apothecaries, LLC
- Portage Hospital, LLC
  - Portage Calumet MOB, LLC
- Portage JV, LLC
  - Ontonagon Community Health Center, Inc.
  - Upper Peninsula Health Plan, LLC
  - Upper Peninsula Managed Care, LLC
- Portage Physician Practices, Inc.

Portage Partner, LLC
Professional Billing Services, LLC
Providence Holding Company, LLC
- Providence Group Practices, LLC
- Providence Group Practices II, LLC
- Providence Hospital, LLC
  - PERS Legacy, LLC
  - Providence Imaging Center, LLC
  - Providence Professional Services, LLC
- Providence Physician Practices, LLC

River Parishes Hospital, LLC
River Parishes Partner, LLC
River Parishes Physician Practices, LLC
Riverview Medical Center, LLC
Riverview Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Rockdale Clinically Integrated Medical Care Organization, LLC
- Rockdale Hospital, LLC
- Rockdale Physician Practices, LLC
- Smith County Memorial Hospital, LLC
- Southern Tennessee EMS, LLC
- Southern Tennessee Medical Center, LLC
- Southern Tennessee PHO, LLC
- Spring View Hospital, LLC
- Spring View Physician Practices, LLC
- Springhill Medical Center, LLC
- Sumner Partner, LLC
  - Sumner Ambulatory Surgery Center, LLC
- Sumner Physician Practices, LLC
- Sumner Real Estate Holdings, LLC
- Sumner Regional Medical Center, LLC
  - SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Trousdale Medical Center, LLC
- Trousdale Physician Practices, LLC
- Ville Platte Medical Center, LLC
  - Wythe County Community Hospital, LLC
  - Wythe County Physician Practices, LLC
- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC

LifePoint Acquisition Corp.

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

Lima HoldCo, LLC

- Capella Health Holdings, LLC
  - Capella Holdings, LLC
    - Capella Healthcare, LLC
      - Capella DISCO, LLC
      - Kershaw Health Holdings, LLC
        - Kershaw Clinics, LLC
        - Kershaw Hospital, LLC
        - KershawHealth Ambulatory Surgery Center, LLC

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

PART 1 – ORGANIZATIONAL CHART

- KershawHealth Cancer Center, LLC
- Muskogee Holdings, LLC
  - Capella Holdings of Oklahoma, LLC
    - Muskogee Medical and Surgical Associates, LLC
    - Muskogee Physician Group, LLC
    - Muskogee Regional Medical Center, LLC
    - Providence MRI Associates, L.L.C.
    - Providence Radiologic Services, L.C.
- NPMC Holdings, LLC
  - Arkansas Healthcare Services, LLC
  - Hot Springs Imaging Center, LLC
  - Hot Springs National Park Hospital Holdings, LLC
    - National Park Real Property, LLC
  - National Park Cardiology Services, LLC
  - National Park Endoscopy Center, LLC
  - National Park Family Care, LLC
  - National Park GI Services, LLC
  - NPMC, LLC
- Oregon Healthcorp, LLC
  - McMinnville Immediate Health Care, LLC
  - Willamette Valley Clinics, LLC
  - Willamette Valley Health Solutions, LLC
  - Willamette Valley Medical Center, LLC
- RCCH PMDS, LLC
- RCCH Trios Health Holdings, LLC
- RCCH Washington Holdings, LLC
  - CMCH Holdings, LLC
  - Lourdes Holdings, LLC
    - Lourdes Hospital, LLC
    - Lourdes Physician Services, LLC
  - PNWCIN LLC
  - RCCH-Northwest, LLC
    - RCCH-UW Medicine Healthcare Holdings, LLC
      - CCMC Holdco, LLC
      - RCCH Trios Health, LLC
        - High Desert Surgery Center, L.L.C.
        - RCCH Trios Physicians, LLC
- Saline County Hospital, LLC
- St. Joseph Holdings, LLC
  - St. Joseph Hospital, LLC
    - SJRMC Interventional Radiology Services, LLC
  - St. Joseph Physician Services, LLC
- St. Mary's Holdings, LLC
  - Russellville Holdings, LLC
  - Saint Mary's Primary Care Network, LLC
  - St. Mary's Physician Services, LLC
  - St. Mary's Specialty, LLC
- Saline County Medical Center Joint Venture, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Saline Clinics, LLC
- Saline Hospital, LLC
  - Saline FirstCare, Inc.
- DLP Lima Partner, LLC
  - DLP Conemaugh Holding Company, LLC
    - DLP Conemaugh Memorial Medical Center, LLC
    - DLP Conemaugh Miners Medical Center, LLC
    - DLP Conemaugh Meyersdale Medical Center, LLC
    - DLP Conemaugh Physician Practices, LLC
    - DLP Conemaugh JV, LLC
  - Nason Medical Center, LLC
  - Nason Physician Practices, LLC
  - RCHP-Ottumwa Holdings, Inc.
    - Ottumwa Physicians, LLC
      - Ottumwa ER, LLC
      - Ottumwa Health Group, LLC
    - RCHP-Ottumwa, LLC
      - Collaborative Laboratory Services, L.L.C.
      - RRL Ottumwa, LLC
  - Western Plains Regional Hospital, LLC
    - Dodge City Healthcare Group, LLC
      - Western Plains Physician Practices, LLC
- Lima HoldCo Parent, LLC
- RCHP, LLC
  - Point of Life Indemnity, LTD.
  - RCHP Management Company, Inc.
  - RegionalCare Hospital Partners, LLC
    - Essent Healthcare, Inc.
      - EHCO, LLC
        - Essent Healthcare of Massachusetts, Inc.
          - Essent Haverhill Healthcare Group, Inc.
        - Essent DISCO, LLC
        - Essent Healthcare – Ayer, Inc.
          - Essent – Ayer Healthcare Group, Inc.
        - Essent Healthcare – Paris, Inc.
          - EHC PRMC G.P., LLC
            - Essent PRMC, L.P.
              - Texas & Oklahoma Preferred Provider System
          - EHC PRMC L.P., LLC
            - Essent PRMC, L.P.
          - Lamar County Clinical Services, Inc.
          - PRMC ER Group, Inc.
          - PRMC Healthcare Group, Inc.
        - Essent Healthcare – Pennsylvania, Inc.
          - Essent Healthcare – Waynesburg, LLC
          - SRMC Healthcare Group, LLC
        - Essent Realty, Inc.
        - Sharon Hospital Holding Company

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

PART 1 – ORGANIZATIONAL CHART

- Essent Healthcare of Connecticut, Inc.
- Florence Physicians, LLC
  - ECM Health Group, LLC
  - ECM TVCC, LLC
  - North Alabama Neuroservices, LLC
  - North Alabama Ob-Gyn, LLC
  - Shoals Health Group, LLC
  - Shoals Obstetrics and Gynecology, LLC
- North Alabama RCO Holding Company, LLC
  - My Care Alabama, Inc.
- RCHP-Clinical Trials, LLC
- RCHP DISCO, LLC
- RCHP-Florence, LLC
  - Florence-UCC, LLC
    - Med-Plus Muscle Shoals, LLC
  - NAMC Anesthesia Services, LLC
  - Northwest Alabama Emergency Medicine, LLC
- RCHP-McCurtain Memorial Holdings, LLC
  - McCurtain Memorial Hospital, LLC
- RCHP-Montana, LLC
  - Billings-RCHP Healthcare Holdings, LLC
    - RCHP Billings-Missoula, LLC
- RCHP-Sierra Vista Holding, Inc.
  - RCHP-Sierra Vista, Inc.
    - RCHP-Sierra Vista Residents, LLC
  - RCHP-Sierra Vista Development, LLC
  - RCHP-Sierra Vista Medical Office Complex, LLC
  - RCHP-Sierra Vista Physicians Holdings, LLC
  - RCHP-Sierra Vista Properties, LLC
  - Sierra Vista Regional Health Center Medical Group, L.L.C.
- RegionalCare AR, LLC
- LifePoint Rehab Blocker Parent, LLC
  - LifePoint Rehab Blocker, LLC
    - LifePoint Rehab, LLC
      - Centerre Healthcare, LLC
        - CRH of Bentonville, LLC
        - CRH of Cincinnati, LLC
        - CRH of Longview, LLC
        - CRH of Temple, LLC
        - CRH of Cleveland, LLC
          - Beachwood RH, LLC
        - CRH of St. Louis, LLC
          - Mercy Rehabilitation Hospital - St. Louis, L.L.C.
        - CRH of Lancaster, LLC
          - Lancaster Rehabilitation Hospital, LLP
        - CRH of Waukesha, LLC
          - Rehabilitation Hospital of Wisconsin, LLC
        - CRH of Dallas, LLC

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

PART 1 – ORGANIZATIONAL CHART

- MHS-CHC, LLC
- MHS-CHC I, L.P.
- CRH of Indianapolis, LLC
- Community Health Network Rehabilitation Hospital, LLC
- CRH of Langhorne, LLC
- St. Mary Rehabilitation Hospital, LLP
- CRH of Springfield, LLC
- Mercy Rehabilitation Hospital Springfield, LLC
- CRH of Memphis, LLC
- Baptist Memorial Rehabilitation Hospital, G.P.
- CRH of Madison, LLC
- Madison Rehabilitation Hospital, LLC
- CHC Management Services, LLC
- CRH of Fort Worth, LLC
- Texas Rehabilitation Hospital of Fort Worth, LLC
- Everest Rehabilitation Hospital Keller, LLC
- CRH of Avon, LLC
- Avon RH, LLC
- CRH of Oklahoma City, LLC
- Mercy Rehabilitation Hospital, LLC
- Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
- Texas Rehabilitation Hospital of Arlington, LLC

Lifepoint Behavioral Health, LLC

- Cornerstone Behavioral Health, LLC
- CBH Operations Company, LLC
- Cornerstone Behavioral Health New Braunfels, LLC
- CBH Real Estate Company, LLC
- Cornerstone Behavioral Health Broken Arrow, LLC
- Cornerstone Behavioral Health Clear Lake, LLC
- Cornerstone Behavioral Health Tucscon, LLC
- Lifepoint Behavioral Health Services, LLC
- Lifepoint Behavioral Health Hospital Services, LLC
- LPNT BH Acquisition 1, LLC
- LPNT BH Acquisition 2, LLC
- LPNT BH Acquisition 3, LLC
- LPNT BH Development 1, LLC
- Western Massachusetts Behavioral Hospital, LLC
- LPNT BH Development 2, LLC
- Antelope Valley Specialty Hospital, LLC
- LP BH Development 5, LLC
- Palomar Behavioral Health Institute, LLC
- LPNT BH Development 3, LLC
- Tampa Behavioral Hospital, LLC
- LPNT BH Development 4, LLC
- Mercy Health Behavioral Hospital, LLC
- Lifepoint Behavioral Health Physician Services, LLC
- LPNT Autumn Holdco, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Springstone Health Opco, LLC
  - Beckett Springs, LLC
    - Beckett Springs Physician Group, LLC
  - Brentwood Meadows, LLC
    - Brentwood Meadows Physician Group, LLC
  - Carrollton Springs, LLC
    - Carrollton Springs Physician Group, LLC
  - Copper Springs Hospital, LLC
    - Copper Springs Hospital Physician Group, LLC
  - Cottonwood Springs, LLC
    - Cottonwood Springs Physician Group, LLC
  - Denver Springs, LLC
    - Denver Springs Physician Group, LLC
  - Dublin Springs, LLC
    - Dublin Springs Physician Group, LLC
  - Highland Springs Property, LLC
  - Mesa Springs, LLC
    - Mesa Springs Physician Group, LLC
  - Highland Springs, LLC
    - Highland Springs Physician Group, LLC
  - Oakwood Springs, LLC
    - Oakwood Springs Physician Group, LLC
  - Rainier Springs, LLC
    - Rainier Springs Physician Group, LLC
  - Rock Springs, LLC
    - Rock Springs Physician Group, LLC
  - Spokane Springs, LLC
  - Triangle Springs, LLC
    - Triangle Springs Physician Group, LLC
  - Westpark Springs, LLC
    - Westpark Springs Physician Group, LLC
  - Woodland Springs, LLC
    - Woodland Springs Physician Group, LLC
  - Sycamore Springs, LLC
    - Sycamore Springs Physician Group, LLC
  - Springstone Physicians, LLC
  - Springstone Physician Management, LLC
- Lifepoint Rehabilitation Services, LLC
  - LPNT Rehab Development 2, LLC
    - East Valley Rehabilitation Hospital, L.L.C
    - TherEx, LLC
    - Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
  - LPNT Rehab Development 3, LLC
  - LPNT Rehab Development 4, LLC
    - Franciscan Specialty Care, LLC
  - LPNT Rehab Development 5, LLC
  - Lifepoint Rehabilitation, LLC
  - Lifepoint Rehabilitation of Texas, LLC

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

PART 1 – ORGANIZATIONAL CHART

Lifepoint Rehabilitation of California, LLC
LifePoint Knight Contract Services, LLC
LifePoint Rehab Physician Services, LLC
LP IRF Development 65, LLC
Baptist Memorial Rehabilitation Hospital - Madison, LLC
LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC
Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP

Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC

Apollo Principal Holdings V GP, LLC
Apollo Principal Holdings V, L.P.
APO (FC), LLC
Apollo Principal Holdings VII GP, Ltd.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Principal Holdings VII, L.P.
  - Apollo European Credit Co-Investors, LLC
  - Apollo European Strategic Co-Investors, LLC
  - Apollo COF Investor, LLC
  - Apollo Europe Co-Investors III (D), LLC
  - Apollo Energy Yield Co-Investors (D) LLC
  - Redding Ridge Advisors LLC
    - Redding Ridge Holdings LP
  - Apollo Advisors VI (APO FC-GP), LLC
    - Apollo Advisors VI (APO FC), L.P.
  - Apollo Advisors VII (APO FC-GP), LLC
    - Apollo Advisors VII (APO FC), L.P.
  - Apollo ANRP Advisors (APO FC-GP), LLC
    - Apollo ANRP Advisors (APO FC), L.P.
  - Apollo AGRE Prime Co-Investors (D), LLC
  - Apollo Capital Efficient Advisors, LLC
  - RRH Asset Management CIV GP, LLC
  - RRH Asset Management Co-Investors, L.P.
  - AP Liberty GP, LLC
    - AP Liberty, L.P.
- APH Holdings (FC), L.P.
  - Apollo Hercules Advisors GP, LLC
    - Apollo Hercules Advisors, L.P.
      - Apollo Hercules Partners, L.P.
  - Apollo A-N Credit Advisors (APO FC-GP), LLC
    - Apollo A-N Credit Advisors (APO FC Delaware), L.P.
      - Apollo A-N Credit Fund (Delaware), L.P.
  - Apollo Atlas Advisors (APO FC-GP), LLC
    - Apollo Atlas Advisors (APO FC), L.P.
      - Apollo Atlas Fund, LLC
        - Apollo Atlas Master Fund, LLC
  - Apollo Navigator Capital Management I, LLC
    - Apollo Navigator Advisors I, L.P.
      - Apollo Navigator Aviation Fund I, L.P.
      - Apollo Navigator Aviation Offshore Fund I, L.P.
  - ACC Advisors C, LLC
  - Apollo Oasis Advisors GP, LLC
    - Apollo Oasis Advisors, L.P.
      - Apollo Oasis Partners, L.P.
  - Apollo European MMPDF (B) Cayman GP, LLC
    - Apollo European MMPDF (B) Cayman, L.P.
  - Apollo HD Advisors GP, LLC
    - Apollo HD Advisors, L.P.
      - Athene HD Investor, L.P.
        - HD Finance Holdings Limited
          - HD Bidco Limited
      - Athora HD Investor, L.P.
        - HD Finance Holdings Limited

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

PART 1 – ORGANIZATIONAL CHART

Apollo Energy Opportunity Advisors GP LLC
- Apollo Energy Opportunity Advisors LP
  - Apollo Energy Opportunity Fund LP

Apollo Alteri Investments Advisors II, S.a r.l.
- Alteri Investments II, SCSp
- Apollo Alteri Holdings II, SCSp

Apollo Europe Capital Management III, LLC
- Apollo Europe Advisors III, L.P.
  - AP Investment Europe III, L.P.

Apollo Union Street Capital Management, LLC
- Apollo Union Street Advisors, L.P.
  - Apollo Union Street Partners, L.P.

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

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

Apollo EPF II Capital Management, LLC

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

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

ANRP II GenPar, Ltd.

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

Apollo Accord Advisors, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Total Return Fund - Investment Grade Advisors GP, LLC
  - Apollo Total Return Fund - Investment Grade Advisors, L.P.
    - Apollo Total Return Fund - Investment Grade, L.P.
    - Apollo Total Return Fund - Investment Grade (RN), L.P.
    - Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.
    - IG2 Rated Note L.P.
- Apollo Accord Advisors GP V, LLC
  - Apollo Accord Advisors V, L.P.
    - Apollo Accord Offshore Fund V, L.P.
    - Apollo Accord Fund V, L.P.
    - Apollo Accord Co-Investors V (B), L.P.
    - Apollo Accord Fund V (Lux) GP, S.a r.l.
      - Apollo Accord Fund V (Lux), SCSp
    - Apollo Accord (Lux) GP, S.a r.l.
      - Apollo Accord Fund VI (Lux), SCSp
- Apollo Defined Return Advisors GP, LLC
  - Apollo Defined Return Advisors, L.P.
    - Apollo Defined Return Fund, L.P.
    - Apollo Defined Return Offshore Fund, L.P.
- Apollo Accord Advisors GP VI, LLC
  - Apollo Accord Advisors VI, L.P.
    - Apollo Accord Fund VI, L.P.
    - Apollo Accord Offshore Fund VI, L.P.

Apollo Principal Holdings IX GP, Ltd.

- Apollo Principal Holdings IX, L.P.
  - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
  - AION Co-Investors (D) Ltd
  - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
  - Apollo Asia Real Estate Advisors GP, LLC
    - Apollo Asia Real Estate Advisors, L.P.
      - Apollo Asia Real Estate Fund, L.P.
    - Apollo Asia Real Estate AAC Advisors, L.P.
      - Apollo Asia Real Estate AAC Fund, L.P.
    - Apollo Asia Link Coinvestment Advisors, L.P.
      - Apollo Asia Link Coinvestment Fund I, L.P.
    - Apollo Asia Hurstville Co-Investment Advisors L.P.
      - Apollo Asia Hurstville Co-Investment Fund L.P.
  - Apollo Athora Advisors GP, LLC
    - Apollo Athora Advisors, L.P.
  - Apollo AGER Co-Investors Management, LLC
    - Apollo AGER Co-Investors (A-UK), L.P.
    - Apollo AGER Co-Investors (A), L.P.
    - Apollo (Athora) Co-Investors (A-UK), L.P.
    - Apollo (Athora) Co-Investors (A), L.P.
  - Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC
  - Apollo Alternative Credit Long Short Advisors LLC
    - Apollo Alternative Credit Long Short Fund, L.P.
  - Apollo SPN Capital Management (APO FC-GP), LLC

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

PART 1 – ORGANIZATIONAL CHART

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

APO (FC II), LLC

- Apollo Principal Holdings X GP, Ltd.
- Apollo Principal Holdings X, L.P.
- Apollo MidCap Holdings (Cayman) GP, Ltd.
- Apollo Midcap Holdings (Cayman), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- APO (FC III), LLC
  - Apollo Principal Holdings XII GP, LLC
    - Apollo Principal Holdings XII, L.P.
      - APH Holdings (FC), L.P.
        - Apollo ST Advisors, LLC
        - Apollo Revolver Capital Management, LLC
          - Apollo Revolver Advisors, L.P.
            - Apollo Revolver Fund, L.P.
            - Apollo Revolver Feeder Fund, L.P.
        - Apollo Hybrid Value Advisors (APO FC-GP), LLC
          - Apollo Hybrid Value Advisors (APO FC), L.P.
        - Apollo PPF Credit Strategies Advisors GP, LLC
          - Apollo PPF Credit Strategies Advisors, L.P.
            - Apollo PPF Credit Strategies (Lux) GP, S.a r.l.
              - Apollo PPF Credit Strategies (Lux), SCSp
- APO Corp Holdings (2P DC), Inc.
- APO Corp (Holdings Parent), L.P.
- APO Corp.
  - Apollo Principal Holdings II GP, LLC
    - Apollo Principal Holdings II, L.P.
      - Apollo Credit Opportunity Advisors III GP LLC
        - Apollo Credit Opportunity Advisors III LP
          - Apollo Credit Opportunity Fund III LP
      - Apollo ST CLO Holdings GP, LLC
        - Apollo ST CLO Holdings, L.P.
      - ST Holdings GP, LLC
        - Apollo ST Credit Strategies GP LLC
          - Apollo Credit Strategies Fund LP
        - Apollo ST Credit Partners GP LLC
          - Apollo Credit Fund LP
        - Apollo ST Structured Credit Recovery Partners II GP LLC
          - Apollo Structured Credit Recovery Fund II LP
      - Apollo Incubator Advisors, LLC
      - Apollo Asia Capital Management, LLC
        - Apollo Asia Advisors, L.P.
          - Apollo Asia Administration, LLC
      - Apollo Oak Advisors GP, LLC
        - Apollo Oak Management, L.P.
  - Apollo Principal Holdings IV GP, Ltd.
    - Apollo Principal Holdings IV, L.P.
      - Apollo Palmetto Management, LLC
        - Apollo Palmetto Advisors, L.P.
          - Apollo Palmetto Strategic Partnership, L.P.
            - Palmetto Athene Holdings (Cayman), L.P.
          - Apollo Palmetto Athene Partnership, L.P.
        - Apollo Palmetto Athene Advisors, L.P.
      - Apollo Thunder Co-Investors (D), LLC
      - AES Co-Investors II, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Special Situations Advisors (APO DC-GP), LLC
  - Apollo Special Situations Advisors (APO DC), L.P.
- Apollo Asia Real Estate Advisors (APO DC-GP), LLC
  - Apollo Asia Real Estate Advisors (APO DC), L.P.
- Apollo AION Capital Partners (APO DC-GP), LLC
  - Apollo AION Capital Partners (APO DC), L.P.
- AP Calliope (GP), LLC
  - AP Calliope GP, L.P.
    - Apollo Calliope Fund, L.P.

APH Holdings (DC), L.P.

- Apollo/Cavenham EMA Capital Management II, LLC
  - Apollo/Cavenham EMA Advisors II, L.P.
    - Apollo/Cavenham European Managed Account II, L.P.
- Apollo Multi-Credit Fund GP (Lux) S.a r.l.
  - Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF
- Apollo Emerging Markets Debt Advisors GP LLC
  - Apollo Emerging Markets Debt Advisors LP
- Apollo Total Return Advisors GP LLC
  - Apollo Total Return Advisors L.P.
    - Apollo Total Return (Onshore), L.P.
    - Apollo Total Return Fund (Exempt) LP
    - Apollo Total Return Master Fund LP
- Apollo Total Return Enhanced Advisors GP LLC
  - Apollo Total Return Enhanced Advisors LP
- Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC
  - Apollo Tactical Value SPN Advisors (APO DC), L.P.
    - Apollo Tactical Value SPN Investments, L.P.
- Apollo Moultrie Capital Management, LLC
  - Apollo Moultrie Credit Fund Advisors, L.P.
    - Apollo Moultrie Credit Fund, L.P.
- Apollo Europe Capital Management, Ltd.
  - Apollo Europe Advisors, L.P.
- Apollo SK Strategic Advisors, LLC
  - Apollo SK Strategic Advisors, L.P.
    - Apollo SK Strategic Investments, L.P.
- Apollo Zeus Strategic Advisors, LLC
  - Apollo Zeus Strategic Advisors, L.P.
    - Apollo Zeus Strategic Investments, L.P.
- AES Advisors II GP, LLC
  - AES Advisors II, L.P.
    - AESI II, L.P.
- Apollo Thunder Advisors GP, Ltd.
  - Apollo Thunder Advisors, L.P.
    - Apollo Thunder Partners, L.P.
- Apollo EPF II Capital Management (APO DC-GP), LLC
  - Apollo EPF Advisors II (APO DC), L.P.
  - EPF II Team Carry Plan (APO DC), L.P.
  - Lapithus EPF II Team Carry Plan (APO DC), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo EPF III Capital Management (APO DC-GP), LLC
  - Apollo EPF Advisors III (APO DC), L.P.
- RWNIH-ALL Advisors, LLC
- Apollo SPN Capital Management (APO DC-GP), LLC
  - Apollo SPN Advisors (APO DC), L.P.
- Apollo ANRP Advisors III (P1 APO DC-GP), LLC
  - Apollo ANRP Advisors III (P1 APO DC), L.P.
    - Apollo Natural Resources Partners (P1) III, L.P.
- Apollo MidCap Holdings (Cayman) III GP, Ltd.
  - Apollo MidCap Holdings (Cayman) III, L.P.
  - Apollo MidCap Holdings (Cayman) IV, L.P.
- AOP Advisors GP, LLC
  - Apollo Origination Advisors, L.P.
    - Apollo Origination Advisors (Lux) GP, S.a r.l.
      - Apollo Origination Partnership (Lux), SCSp
      - Apollo Origination Partnership (Lux) II, SCSp
    - Apollo Origination Partnership (Overseas), L.P.
    - Apollo Origination Partnership, L.P.
    - AOP Finance Partners, L.P.
- ASOP Advisors GP, LLC
  - Apollo Strategic Origination Advisors, L.P.
    - ACMP Account (M) US, L.P.
- Apollo Hybrid Value Advisors (APO DC-GP), LLC
  - Apollo Hybrid Value Advisors (APO DC), L.P.
- Apollo Athene Strategic Partnership Advisors, LLC
  - A-A Offshore (AAA), L.P.
  - Apollo Athene Strategic Partnership, L.P.
- Apollo Infra Equity Advisors (APO DC-GP), LLC
  - Apollo Infra Equity Advisors (APO DC), L.P.
    - Apollo Infra Equity US Fund, L.P.
    - Apollo Infra Equity Feeder Fund (Non-US), L.P.
    - Apollo Infra Equity Feeder Fund (TE), L.P.
  - Apollo Infra Equity Advisors (APO DC UT), L.P.
- Athene Momentum Investment Advisors GP, LLC
  - Athene Momentum Investment Advisors, L.P.
    - Athene Momentum Investor, L.P.
- Apollo Advisors VIII (APO DC-GP), LLC
  - Apollo Advisors VIII (APO DC), L.P.
- Apollo ANRP Advisors II (APO DC-GP), LLC
  - Apollo ANRP Advisors II (APO DC), L.P.
- Apollo Navigator Advisors I (APO DC-GP), LLC
- Apollo Infrastructure Opportunities Advisors II GP, LLC
  - Apollo Infrastructure Opportunities Advisors II, L.P.
    - Apollo Infrastructure Opportunities Fund II, L.P.
    - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
    - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.
    - Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
      - Apollo Infrastructure Opportunities Fund II (Lux), SCSp

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

PART 1 – ORGANIZATIONAL CHART

- AP Picard Pref Holdings, L.P.
- AIOF II Njord Debt Aggregator, L.P.
- Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
- AIOF II Thor Co-Invest GP, LLC
  - AIOF II Thor Co-Invest Feeder (DC), L.P.
- AIOF II Thor Aggregator, L.P.

Apollo Structured Credit Recovery Advisors III LLC

Apollo COF I Capital Management, LLC
- Apollo Credit Opportunity Advisors I, L.P.
- Apollo Credit Opportunity CM Executive Carry I, L.P.

Apollo COF II Capital Management, LLC
- Apollo Credit Opportunity Advisors II, L.P.
- Apollo Credit Opportunity CM Executive Carry II, L.P.

Apollo EPF IV Capital Management, LLC
- Apollo EPF Advisors IV, L.P.
  - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
  - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
  - Apollo European Principal Finance Fund IV (Dollar A), L.P.
  - Apollo European Principal Finance Fund IV (Euro B1), L.P.
  - Apollo European Principal Finance Fund IV (Dollar B), L.P.
  - Apollo EPF IV (Lux) GP, S.a r.l.
    - Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
    - Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp

Apollo Core Infrastructure Advisors GP, LLC
- Apollo Core Infrastructure Advisors, L.P.
  - Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
  - Apollo StarMoon CEPF Co-Invest, L.P.
    - Apollo Core Infrastructure Aggregator, LLC

Apollo Structured Credit Recovery Advisors III (APO DC) LLC

Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC
- Apollo Lincoln Fixed Income Advisors (APO DC), L.P.
  - Apollo Lincoln Fixed Income Fund, L.P.

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

Apollo Structured Credit Recovery Advisors IV (APO DC) LLC

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

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

Apollo Union Street SPV Advisors, LLC

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

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

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

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

AAA Advisors GP, LLC
- Apollo Aligned Alternatives Advisors, L.P.
  - AAA EGY Management GP, LLC
  - Apollo Aligned Alternatives, L.P.
  - Apollo Aligned Alternatives (A), L.P.
  - Apollo Aligned Alternatives (A-I), L.P.
  - Apollo Aligned Alternatives (A-2), L.P.
  - Apollo Aligned Alternatives (A-3), L.P.
  - Apollo Aligned Alternatives (B), L.P.
  - Apollo Aligned Alternatives (C), L.P.
  - Apollo Aligned Alternatives (C-2), L.P.
  - Apollo Aligned Alternatives (Lux) GP, S.a r.l.

Sliders Advisors GP, LLC
- Sliders Advisors, L.P.
- Apollo S3 Equity & Hybrid Solutions Advisors, L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund, L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.
  - Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.
  - Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.
    - Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp

Apollo Infrastructure Opportunities Advisors III GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Infrastructure Opportunities Advisors III, L.P.
  - Apollo Infrastructure Opportunities Fund III, L.P.
  - Apollo Infrastructure Opportunities Fund III (TE 892), L.P.
  - Apollo Infrastructure Opportunities Fund III (Overseas), L.P.
  - Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.
    - Apollo Infrastructure Opportunities Fund III (Lux), SCSp
  - Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.
  - AIOF III ICOV, L.P.
  - AIOF III ICOV (TE 892), L.P.
  - AIOF III ICOV (Overseas), L.P.
  - Apollo Infrastructure Opportunities III Co-Investors (B), L.P.
- ACC Advisors D, LLC
- AAA Associates (Co-Invest VII GP), Ltd.
  - AAA Associates (Co-Invest VII), L.P.
- AGRE GP Holdings, LLC
  - CPI 2005 Asia Pacific Carried Interest Program, L.P.
  - CPI 2005 Global Carried Interest Program, L.P.
  - CPI Capital Partners Asia Pacific GP, Ltd.
    - CPI Asia G-Fdr General Partner GmbH
    - CPI Capital Partners Asia Pacific, L.P.
    - CPI Capital Partners Asia Pacific (Cayman), L.P.
    - CPI Capital Partners Asia Pacific (Delaware), L.P.
    - CPI CP Asia TE, L.P.
  - CPI 2005 European Carried Interest Program, L.P.
  - CPI European Carried Interest, L.P.
  - CPI European Fund GP LLC
    - CPI Capital Partners Europe, L.P.
    - CPI Capital Partners Europe (NFR), L.P.
    - CPI Capital Partners Europe (Delaware), L.P.
  - CPI Capital Partners Europe GP Ltd.
    - CPI Capital Partners Europe (Cayman), L.P.
    - CPI CCP EU-T Scots LP
  - CPI 2005 North America Carried Interest Program, L.P.
  - CPI NA GP LLC
- Apollo Royalties Advisors I GP, LLC
  - Apollo Royalties Advisors I, L.P.
    - Apollo Royalties Feeder Fund I, L.P.
    - Apollo Royalties Fund I, L.P.
    - Apollo Royalties Feeder Fund I-L, L.P.
- ATC Advisors GP, LLC
  - Apollo Transition Capital Advisors, L.P.
    - Apollo Transition Capital Fund, L.P.
    - Apollo Transition Capital Fund (Overseas), L.P.
  - Apollo Excelsior PE Ultimate GP, LLC
    - Apollo Excelsior PE Advisors, L.P.
  - Apollo ABF Advisors GP, LLC
    - Apollo Asset-Backed Finance Advisors, L.P.
      - ABF International Structured Securities Sub-Aggregator VII, L.P.

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

PART 1 – ORGANIZATIONAL CHART

ABF Residential Loan Sub-Aggregator VI, L.P.
ABF Residual Interests Sub-Aggregator VIII, L.P.
ABF Treasury Sub-Aggregator III, L.P.
ABF Treasury Sub-Aggregator IV, L.P.
ABF Structured Securities Sub-Aggregator I, L.P.
ABF Structured Securities Sub-Aggregator II, L.P.
ABF Whole Loan Sub-Aggregator V, L.P.
Apollo Asset-Backed Finance Fund, L.P.
Apollo Asset-Backed Finance Overseas Fund, L.P.
Apollo Origination Advisors II GP, LLC
ACTC Advisors GP, LLC
Apollo Clean Transition Capital Advisors, L.P.
Apollo Clean Transition Capital Overseas I, L.P.
Apollo Principal Holdings VI GP, LLC
Apollo Principal Holdings VI, L.P.
Apollo Credit Liquidity Investor, LLC
Apollo Credit Opportunity Co-Investors III (D) LLC
Apollo Structured Credit Recovery Co-Investors III (D) LLC
Apollo Advisors VII (APO DC-GP), LLC
Apollo ANRP Advisors (APO DC-GP), LLC
Apollo ANRP Advisors (APO DC), L.P.
Apollo Energy Opportunity Co-Investors (DC-D) LLC
Apollo Credit Short Opportunities Co-Investors (D), LLC
Apollo Emerging Markets Debt Co-Investors (D) GP LLC
Apollo Emerging Markets Debt Co-Investors (D) LP
Apollo Credit Income Co-Investors (D) LLC
Apollo U.S. Real Estate Advisors GP II, LLC
Apollo U.S. Real Estate Advisors II, L.P.
Apollo U.S. Real Estate Fund II, L.P.
Apollo U.S. Real Estate Partners II (TE) L.P.
AGRE U.S. Senior Living Advisors, L.P.
Bishop Senior Living Coinvest L.P.
AGRE MHC Coinvest L.P.
AGRE U.S. Real Estate Advisors GP, LLC
AGRE U.S. Real Estate Advisors, L.P.
AGRE U.S. Real Estate Fund, L.P.
Apollo AGRE USREF Co-Investors (B), LLC
Apollo Tundra Advisors GP, LLC
Apollo Freedom Advisors GP LLC
Apollo Freedom Advisors, LP
Freedom Parent LP
Freedom Parent Holdings LP
Apollo Pencil Advisors GP, LLC
Apollo VP Advisors GP, LLC
Apollo VP Advisors, L.P.
Apollo Eliant GP Advisors LLC
Eliant Invest GP LP
Eliant Invest Holding LP

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

PART 1 – ORGANIZATIONAL CHART

ARIS Special Limited Partner, LLC
Apollo Petros Advisors GP, LLC
- Apollo Petros Advisors, L.P.
  - Athene Petros Investor, L.P.

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

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

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

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

AAA Aviation Advisors GP, LLC
- AAA Aviation Advisors, L.P.
  - AAA Aviation GP, LLC
    - AAA Aviation Holdings, L.P.

A-A Funding Holdco GP, LLC
- A-A Funding Holdco, L.P.
  - APH Funding 1, LLC
  - APH Funding 2, LLC
  - APH Funding 3, LLC

Apollo Diversified Opportunities Advisors GP, LLC
- Apollo Diversified Opportunities Advisors, L.P.
  - A-A Diversified Opportunities Fund (Y), L.P.
  - A-A Diversified Opportunities Fund (Z), L.P.

Apollo Cadma Advisors GP, LLC
- Apollo Cadma Advisors, L.P.
  - AP Cadma Holdings, L.P.

Mortgage Aggregator Series Trust Administrator, L.P. - Series A
Mortgage Aggregator Series Trust Administrator, L.P. - Series B
Mortgage Aggregator Series Trust Administrator, L.P. - Series C
Mortgage Aggregator Series Trust Administrator, L.P. - Series D

Apollo IDF Advisors GP LLC
- Apollo Aligned Alternatives IDF Advisors, LP
  - Apollo Aligned Alternatives IDF, LP
- Apollo Credit Strategies IDF Advisors, LP
  - Apollo Credit Strategies IDF, LP
- Apollo Debt Solutions IDF Advisors, LP
  - Apollo Debt Solutions IDF, LP
- Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
  - Apollo Opportunistic Multi-Asset Credit IDF, LP
- Apollo Real Estate Income IDF Advisors, LP
  - Apollo Real Estate Income IDF, LP

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

PART 1 – ORGANIZATIONAL CHART

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Global Securities, LLC
Apollo Global Funding, LLC
- Apollo Administrative Agency LLC

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Credit Management (European Senior Debt), LLC
- ST Management Holdings, LLC
  - Apollo ST Debt Advisors LLC
    - Stone Tower CDO II Ltd.
    - Stone Tower CDO III Ltd.
    - Stone Tower CDO III (Delaware) Corp.
    - Stone Tower CLO V Ltd.
    - Stone Tower CLO VI Ltd.
    - Stone Tower CLO VII Ltd.
    - Broderick CDO 2 Ltd
    - Broderick CDO 2 Corp
    - Broderick CDO 3 Ltd
    - Broderick CDO 3 Corp
    - Longshore CDO Funding 2007-3, Ltd.
      - Longshore CDO Funding 2007-3 LLC
    - Whitehawk CDO Funding, Ltd.
    - Whitehawk CDO Funding LLC
    - Witherspoon Funding, Ltd.
    - Cornerstone CLO Corp.
    - Rampart CLO 2006-I Ltd.
    - Rampart CLO 2006-I Corp.
    - Rampart CLO 2007 Ltd.
  - Apollo ST Capital LLC
    - Apollo ST Operating LP
      - Apollo ST Fund Management LLC
        - Apollo Credit Strategies Master Fund Ltd.
        - Apollo Offshore Credit Strategies Fund Ltd.
        - Apollo Credit Master Fund Ltd.
        - Apollo Credit Funding III Ltd.
        - Apollo Credit Funding IV Ltd.
        - Apollo Credit Funding VI Ltd.
        - Apollo Offshore Credit Fund Ltd.
      - Stone Tower Europe LLC
- Apollo European Strategic Management GP, LLC
  - Apollo European Strategic Management, L.P.
- Apollo SPN Management, LLC
- ARM Manager, LLC
- Apollo Franklin Management, LLC
- Apollo Centre Street Management, LLC
- Apollo SK Strategic Management, LLC
- GSAM Apollo Holdings, LLC
  - Gulf Stream Asset Management LLC
    - Gulf Stream - Compass CLO 2007, Ltd.
    - Gulf Stream - Compass CLO 2007, Inc.
    - Gulf Stream - Rashinban CLO 2006-I, Ltd.
    - Gulf Stream - Rashinban CLO 2006-I, LLC
    - Gulf Stream - Sextant CLO 2007-1, Ltd.
    - Gulf Stream - Sextant CLO 2007-1, Inc.

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

PART 1 – ORGANIZATIONAL CHART

- Neptune Finance CSS, Ltd.
- Neptune Finance CSS, Inc.
- Apollo European Credit Management GP, LLC
  - Apollo European Credit Management, L.P.
- ACC Management, LLC
  - Apollo Investment Management, L.P.
    - MidCap Financial Investment Corporation
  - AIM Pool Investors, L.P.
- Apollo SVF Management GP, LLC
  - Apollo SVF Management, L.P.
- Apollo Value Management GP, LLC
  - Apollo Value Management, L.P.
- Apollo Asia Management GP, LLC
  - Apollo Asia Management, L.P.
    - Apollo Management Singapore Pte. Ltd.
      - ATR Asia Credit VCC
- AEM GP, LLC
  - Apollo Europe Management, L.P.
- Apollo EPF Management GP, LLC
  - Apollo EPF Management, L.P.
- Apollo EPF Management II GP, LLC
  - Apollo EPF Management II, L.P.
- Apollo EPF Management III, LLC
- Apollo Credit Liquidity Management GP, LLC
  - Apollo Credit Liquidity Management, L.P.
- Apollo APC Management GP, LLC
  - Apollo APC Management, L.P.
- Apollo India Credit Opportunity Management, LLC
  - AION Capital Management Limited
    - AION Capital Partners Limited
    - AION Feeder I Ltd.
    - AION Feeder II Ltd.
    - AION Feeder III Ltd.
    - AION Feeder IV Ltd.
    - AION Co-Investors (A) Ltd
    - AION Co-Investors (C) Ltd
- Apollo/Cavenham EMA Management II, LLC
- Apollo TRF MP Management, LLC
- Apollo TRF CM Management, LLC
- Apollo KP Management, LLC
- Apollo Structured Credit Recovery Management IV LLC
- Apollo Delos Investments Management, LLC
- Apollo Oasis Management, LLC
- ACE Credit Management, LLC
- Financial Credit Investment IV Manager, LLC
- Apollo Tail Convexity Management, LLC
- Apollo European Middle Market Private Debt Management, LLC
- Apollo ADIP Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Revolver Management, LLC
- Apollo Revolver Management, L.P.

AP Kent Management, LLC

Apollo Navigator Management I, LLC

Apollo Chiron Management, LLC

Apollo PPF Credit Management, LLC

Apollo WCH Management, LLC

Apollo Royalties Management I, LLC

Apollo PK Air Management (CLO) GP LLC
- Apollo PK Air Management (CLO) LP

Apollo Accord Management IV GP, LLC
- Apollo Accord Management IV, L.P.

Apollo Life Asset GP, LLC
- Apollo Life Asset, L.P.
  - AISG GP Ltd.
    - AISG Holdings LP
      - Apollo Insurance Solutions Group LP

Apollo Accord Management III B GP, LLC
- Apollo Accord Management III B, L.P.

Apollo PPF Credit Strategies Management, LLC

AOP Capital Management, LLC
- Apollo Origination Management, L.P.

ASOP Capital Management, LLC
- Apollo M-EDL Management, L.P.
- Apollo Strategic Origination Management, L.P.

Apollo Tundra Management GP, LLC
- Apollo Tundra Management, L.P.

Apollo Freedom Management GP LLC
- Apollo Freedom Management LP

Apollo Olive Management GP, LLC
- Apollo Olive Management L.P.

Apollo Primrose Investment Management, LLC

Apollo Pencil Management GP, LLC
- Apollo Pencil Management, L.P.

Apollo HGA Management GP, LLC
- Apollo HGA Management, L.P.

Apollo Revolver Management GP II, LLC
- Apollo Revolver Management II, L.P.

Apollo European Direct Lending GP, LLC
- Apollo European Direct Lending Management, L.P.

Apollo Eliant Management GP LLC
- Eliant Invest Management LP

Apollo Oak Management GP, LLC

Apollo SPAC Management I GP, LLC
- Apollo SPAC Management I, L.P.

Apollo Credit Secondaries I Management GP, LLC
- Apollo Credit Secondaries I Management, L.P.

Apollo Accord+ Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Accord+ Management, L.P.
Apollo Wessex Management GP, LLC
Apollo Wessex Management, L.P.
Apollo Petros Management GP, LLC
Apollo Petros Management, L.P.
Apollo Total Return Fund - Investment Grade Management GP, LLC
Apollo Total Return Fund - Investment Grade Management, L.P.
Apollo HA IG Management GP, LLC
Apollo HA IG Management, L.P.
Apollo Extreme Management GP, LLC
Apollo Extreme Management, L.P.
Apollo Revolver Management II (ATH) GP, LLC
Apollo Revolver Management II (ATH), L.P.
AP Gemini, LLC
Apollo Otter Management GP, LLC
Apollo Otter Management, L.P.
Apollo Accord Management V GP, LLC
Apollo Accord Management V, L.P.
Apollo Concrete Management GP, LLC
Apollo Concrete Management, L.P.
Apollo PK Air Management GP, LLC
Apollo PK Air Management, L.P.
Apollo Alster Management, LLC
Apollo Capital Management Funding, LLC
ACMP Capital Management, LLC
Apollo Capital Markets Management, L.P.
Apollo Aligned Alternatives Management GP, LLC
Apollo Aligned Alternatives Management, L.P.
Apollo Excelsior Management GP, LLC
Apollo Excelsior Management, L.P.
Apollo Digital Origin Management GP, LLC
Apollo Digital Origin Management, L.P.
Sliders Management GP, LLC
Sliders Management, L.P.
Apollo S3 Management, L.P.
Apollo S3 Equity Management, L.P.
Apollo S3 Equity & Hybrid Solutions Management, L.P.
Apollo Finance Aggregator LLC
Apollo Cadma Management GP, LLC
Apollo Cadma Management, L.P.
Apollo Transition Capital Management GP, LLC
Apollo Transition Capital Management, L.P.
Apollo EGY Management, LLC
Apollo AtlasSP WHCo Management GP, LLC
Apollo AtlasSP WHCo Management, L.P.
Apollo Asset-Backed Finance Management GP, LLC
Apollo Asset-Backed Finance Management, L.P.
Apollo Delphi Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Delphi Management, L.P.
- Apollo Origination Partnership Management GP, LLC
- Apollo Commodities Management GP, LLC
  - Apollo Commodities Management, L.P.
    - Apollo Royalties Management, LLC
- Apollo International Management GP, LLC
  - Apollo International Management, L.P.
    - Apollo Investment Consulting, LLC
    - AIM (P2) Anguilla, LLC
    - Apollo International Management (India), LLC
    - Apollo India Services LLP
    - Apollo Alternative Assets GP Limited
      - Apollo Alternative Assets, L.P.
    - AMI (Holdings), LLC
      - AMI (Luxembourg) S.a r.l.
      - Apollo Management Asia Pacific Limited
      - August Global Management, LLC
      - Apollo Management International LLP
        - ALME Loan Funding III Designated Activity Company
      - Apollo Advisors (Mauritius) Ltd.
        - AGM India Advisors Private Limited
      - Apollo Management Asia Pacific Holdings Limited
      - APO UK (FC), Limited
        - Apollo Principal Holdings XI, LLC
          - AAME UK CM, LLC
            - Apollo Investment Management Europe LLP
            - Apollo Asset Management Europe LLP
              - Apollo Asset Management Europe PC LLP
      - Apollo Capital Solutions Europe B.V.
      - Apollo Management Advisors Switzerland Sarl
      - Apollo Investment Management Europe (Luxembourg) S.a r.l.
      - ATCF Member Limited
        - ATCF (Cayman) GP, LLC
          - ATCF (Cayman), L.P.
- Apollo Global Real Estate Management GP, LLC
  - Apollo Global Real Estate Management, L.P.
    - Apollo Asia Real Estate Management LLC
    - AGRE Hong Kong Management, LLC
      - Venator Real Estate Capital Partners (Hong Kong) Limited
        - Venator Investment Management Consulting (Shanghai) Limited
    - ACREFI Management, LLC
      - Apollo Commercial Real Estate Finance, Inc.
    - AGRE Asia Pacific Management, LLC
      - AGRE Asia Pacific Legacy Management, LLC
    - AGRE NA Management, LLC
      - AGRE NA Legacy Management, LLC
    - AGRE Europe Management, LLC
      - AGRE Europe Legacy Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- AGRE-E Legacy Management, LLC
- AGRE-E2 Legacy Management, LLC
- AGRE CMBS Management LLC
- AGRE CMBS Management II LLC
- 2012 CMBS-I Management LLC
- 2012 CMBS-II Management LLC
- 2012 CMBS-III Management LLC
- AGRE-CRE Debt Manager, LLC
  - AGRE Debt Fund I GP, Ltd.
    - AGRE Debt Fund I, L.P.
- Apollo Net Lease Co., LLC
  - NNN Investor 1, L.P.
  - NNN Investor 2 (AUTO), L.P.
  - NNN Opportunities Fund, L.P.
    - AX I Depositor, LLC
    - AX DG San Antonio LeaseCo, LLC
  - NNN Opportunities Fund IV, L.P.
- AGRE U.S. Senior Living Management, LLC
- Apollo NA Management III, LLC
- Apollo IPF Real Estate Management, LLC
- Apollo Asia Management II Advisors, LLC
  - Apollo Asia Management II, L.P.
- Apollo EPF Management IV GP, LLC
  - Apollo EPF Management IV, L.P.
- ARIS Management, LLC
- Apollo Shore Management GP, LLC
  - Apollo Shore Management, L.P.
- A-AC RML Depositor, LLC
- A-AC RML-EBO Manager, LLC
  - A-AC EBO Depositor, LLC
- Apollo 100 West Putnam Management, LLC
- Apollo Gretel Management GP, LLC
  - Apollo Gretel Management, L.P.
- VLS Management LLC
- Apollo RE Exchange, LLC

AMH Servicing, LLC
AP Partnership Representative, LLC
Apollo Intermediary Services, LLC
AP Land Services GP, LLC
Apollo Investment Administration, LLC
Griffin Capital Securities, LLC
ACS GP, LLC
  MICAD Account (Cayman), LP
Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
  APO SNova Holdings, L.P.
Apollo AOG Holdings I, LLC
Apollo AOG Holdings II, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo AOG Holdings III, LLC

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	6
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0625931				AAA Co-Invest VII BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0537486		1512685		AAA Guarantor - Co-Invest VI, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563600				AAA Guarantor - Co-Invest VII, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0496946				AAA Holdings GP Limited	GGY	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495845				AAA Holdings, L.P.	GGY	NIA	AAA Holdings GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1170067				AAA Investments (Co-Invest VI), L.P.	DE	NIA	AAA Associates, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	ACMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	ACSMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	AEC Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB) GP, LLC	DE	NIA	AEH Holdings (CB), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB), L.P.	DE	NIA	AEH (CB) GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			45-3415306				AEH Holdings (CB), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0375869				AEH (PEC), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AES Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016606				AES Structured Finance (Lux) S.a r.l.	LUX	NIA	AES Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI II Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs, LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Haven Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Houston SW Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Madeline Member LLC	DE	NIA	AGRE Madeline Member LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NPL Platform II LLC	DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NPL Platform LLC	DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE SP Retail JV Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Steelbridge Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4519275		1511799		AGRE U.S. Real Estate Fund, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1053587		1553250		AGRE USREF - GSS, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1053589		1553249		AGRE USREF AIV - I, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5388946				AGRE USREF SFFR Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1693920				AGRE USREF Steelbridge Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Pelican Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	1.160	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.290	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF V Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	1.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.830	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0610167				AIF V LNT, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4709798				AIF VC REO (D AIF DC), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2059625				AIF VI (LS AIV), L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570139				AIF VI (LS), LLC	AIA	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VI (LS), Ltd.	CYM	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0689524				AIF VI Charter Holdings (FC), LLC	AIA	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2059596				AIF VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570140				AIF VII (LS), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments II Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Stichting ALME Loan Funding IV	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Stichting ALME Loan Funding V	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings (Cayman), L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028312				ANRP (Apex Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916135				ANRP (DEE Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044398				ANRP (EPE AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044392				ANRP (EPE AIV II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046483				ANRP (Talos AIV I FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046510				ANRP (Talos AIV II FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046633				ANRP (Talos AIV III FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046707				ANRP (Talos AIV IV FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1081224				ANRP (Talos AIV V FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Talos Conduit), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0800767				ANRP (Talos DC), LLC	DE	NIA	ANRP (Talos Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4829161				ANRP II (AIV P), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-L), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1288720				ANRP II (Conduit Overseas Holdings P-I), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1289026				ANRP II (Conduit Overseas Holdings P-II), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate P DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Resource Energy Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	ANRP II (Resource Energy Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1120472				ANRP Insight Solutions Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015183				ANRP International Ltd	MRT	NIA	ANRP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979920				ANRP Overseas Partners (892), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Overseas Partners, L.P.	CYM	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	ANS Europe Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044737				AOP (DE) VII (Talos AIV I FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044879				AOP (DE) VII (Talos AIV II FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563509				AOP Germany VI Hamlet Blocker, L.P.	CYM	NIA	Apollo Hamlet GenPar	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0615149				AOP VI REO Holdings, LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044397				AOP VII (Talos AIV I FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044617				AOP VII (Talos AIV II FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044647				AOP VII (Talos AIV III FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044691				AOP VII (Talos AIV IV FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044701				AOP VII (Talos AIV V FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0615259				AOP VII REO Holdings, LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2377569				AP Apex Energy, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CSV (Lux) S.? r.l.	LUX	NIA	AP CSV Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings, L.P.	DE	NIA	AP ESP Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-1), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-10), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-2), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-3), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-4), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-5), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-6), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-7), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Jewel Holdings (EH-8), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-9), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter (Lux) S.a r.l.	LUX	NIA	AP Jupiter Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Co-Invest (Lux) S.a r.l.	LUX	NIA	AP Jupiter Co-Invest I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1196558				AP Jupiter Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808842				AP Overseas Talos Holdings (DC I), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797400				AP Overseas Talos Holdings (DC II), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0809208				AP Overseas Talos Holdings (DC III), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pliant Holdings, L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII AEH Management, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS) GP, LLC	DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS), L.P.	DE	NIA	AP VII TXU (CS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS) GP, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS), L.P.	DE	NIA	AP VII TXU (UBS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2035868				AP VII TXU Holdings (CS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2439542				AP VII TXU Holdings (UBS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218645				APO (FC II), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592490				APO (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880127				APO Asset Co., LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Achilles Co-Invest GP, LLC	AIA	NIA	Apollo Advisors VII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo Asset Management Europe LLP	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3118651				Apollo Consumer Credit Fund, L.P.	DE	NIA	Apollo Consumer Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1755442				Apollo Credit Fund LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding III Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	.....	.....	26-1194361	.....	.....	.....	Apollo Credit Liquidity Investor, LLC	.. DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	26-1273580	.....	.....	.....	Apollo Credit Liquidity Management GP, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	26-1122190	.....	.....	.....	Apollo Credit Liquidity Management, L.P.	.. DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	1504439	.....	.....	Apollo Credit Management (CLO), LLC	.. DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Management (European Senior Debt), LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	37-1699126	.....	.....	.....	Apollo Credit Management (Senior Loans) II, LLC	.. DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Management (Senior Loans), LLC	.. DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	1505198	.....	.....	Apollo Credit Management (CLO), LLC	.. DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	98-0466868	.....	.....	.....	Apollo Credit Master Fund Ltd.	..CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	27-0547353	.....	1504566	.....	Apollo Credit Opportunity Advisors I, L.P.	..CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	27-0547141	.....	1504567	.....	Apollo Credit Opportunity Advisors II, L.P.	..CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	.. DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	47-2167960	.....	.....	.....	Apollo Credit Opportunity Advisors III (APO FC) LP	..CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Opportunity Advisors III GP LLC	.. DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	90-0918100	.....	.....	.....	Apollo Credit Opportunity Advisors III LP	..CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	27-1612284	.....	.....	.....	Apollo Credit Opportunity CM Executive Carry I, L.P.	..CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	27-1646493	.....	.....	.....	Apollo Credit Opportunity CM Executive Carry II, L.P.	..CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Opportunity Co-Investors III (A) LP	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Opportunity Co-Investors III (B) LP	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Opportunity Co-Investors III (D) LLC	.. DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Opportunity Co-Investors III (FC-D) LLC	.. DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	47-1533034	.....	.....	.....	Apollo Credit Opportunity Fund (Offshore) III LP	.. DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	80-0937471	.....	.....	.....	Apollo Credit Opportunity Fund III AIV I LP	.. DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	90-0918200	.....	1565243	.....	Apollo Credit Opportunity Fund III LP	.. DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Opportunity Management III LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	26-2423072	.....	1473610	.....	Apollo Credit Opportunity Management, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	47-1754694	.....	.....	.....	Apollo Credit Opportunity Trading Fund III	.. DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	47-1754694	.....	.....	.....	Apollo Credit Opportunity Trading Fund III	.. DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	.....	Apollo Credit Short Opportunities Co-Investors (D), LLC	.. DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	80-0947818	.....	.....	.....	Apollo Credit Short Opportunities Management, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	80-0897931	.....	.....	.....	Apollo Credit Strategies Co-Investors, LP	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	80-0679142	.....	.....	.....	Apollo Credit Strategies Fund LP	.. DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....

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			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330004		1206228		Apollo German Partners V GmbH & Co. KG	DEU	NIA	Apollo Verwaltungs V GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GSS GP Limited	GGY	NIA	AAA Associates, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GSS Holding (Cayman), L.P.	CYM	NIA	Apollo GSS GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350822		1512636		Apollo International Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	Apollo Investment Europe III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1768762				Apollo Investment Fund (I) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0685726		1412456		Apollo Investment Fund (PB) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0056471				Apollo Investment Fund V (PLASE), L.P.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4133328		1162726		Apollo Investment Fund V, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590591		1412540		Apollo Investment Fund VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620609				Apollo Investments (Mauritius) Ltd.	MRT	NIA	AIF VII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	69.110	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	0.950	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.670	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	9.080	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620861				Apollo Lyon Holdings (AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350778		1398053		Apollo Management, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354776		1526226		Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0093347		1206226		Apollo Netherlands Partners V(A), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0095578		1206227		Apollo Netherlands Partners V(B), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			26-0653908		1412548		Apollo Overseas Partners (Delaware 892) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590985		1449089		Apollo Overseas Partners (Delaware) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3251973				Apollo Overseas Partners (I) VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330003		1162724		Apollo Overseas Partners V, L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544358		1412543		Apollo Overseas Partners VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Parallel Partners Administration, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pegasus Holdings GP, LLC	DE	NIA	ANRP II (AIV P), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pegasus Holdings, L.P.	DE	NIA	Apollo Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	CYM	NIA	Apollo Principal Holdings I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1490269		Apollo Principal Holdings II GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	CYM	NIA	Apollo Principal Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings III GP, Ltd.	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings III, L.P.	DE	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542292				Apollo Principal Holdings IV GP, Ltd.	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541996				Apollo Principal Holdings IV, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings IX GP, Ltd.	DE	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings IX, L.P.	DE	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239567		1505190		Apollo Principal Holdings V GP, LLC	CYM	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239713		1504573		Apollo Principal Holdings V, L.P.	CYM	NIA	Apollo Principal Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240477				Apollo Principal Holdings VI GP, LLC	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240574				Apollo Principal Holdings VI, L.P.	CYM	NIA	Apollo Principal Holdings VI GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592625				Apollo Principal Holdings VII GP, Ltd.	CYM	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592493				Apollo Principal Holdings VII, L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614719				Apollo Principal Holdings VIII, L.P.	CYM	NIA	Apollo Principal Holdings VIII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings X GP, Ltd.	CYM	NIA	APO (FC II), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1218676				Apollo Principal Holdings X, L.P.	CYM	NIA	Apollo Principal Holdings X GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3581739		1502573	NYSE: AFT	Apollo Senior Floating Rate Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1526697	NYSE: AIF	Apollo Tactical Income Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044348				Apollo Talos GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871056				Apollo Talos Holdings, L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871056				Apollo Talos Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0969879				Apollo Total Return Advisors LP	CYM	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176938				Apollo Total Return Co-Investors (A) LP	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Verwaltungs V GmbH	DEU	NIA	Apollo Management V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Athene Asset Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-8298411				Bath Overseas Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	COF III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Airopack Holdings Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4785317				COF III Exempt CP Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2506991				COF III Offshore CP Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1179773				COF III Offshore HK TMS Investment Holdings, L.P.	CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0844586				COF III Offshore Whistler Holdings Inc.	DE	NIA	COF III Offshore I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Structured Finance (Lux) S.a r.l.	LUX	NIA	COF III Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Whistler Holdings LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Co-Invest Corporate Blocker 15 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Financing Sarl	LUX	NIA	CPI Capital Partners Europe Holdings Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Phoenix Luxco S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cavenham Holdings S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cavenham Investments S.a r.l.	LUX	NIA	Cavenham Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 40 S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulotoma, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0591709				Euro VI (BC) S.a r.l.	LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Financial Credit III Capital Management, LLC	.. DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	..CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	..CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC .	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	.. DE	NIA	Financial Credit Investment I Trust C-3	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	..CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Limited	..IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust A	.. DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	..CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Manager, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III, L.P.	..CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Franklin Whistler Holdings LLC	.. DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015196				Granele Limited	..CYP	NIA	Insight Solutions Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0565061				Greenhouse Holdings, Ltd.	..CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSAM Apollo Holdings, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gulf Stream Asset Management, LLC	.. NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							H&K Investments GP 2005, LLC	..AIA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	.. DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	.. DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	.. DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	..MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	..MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	.. DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions GP, LLC	.. DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	..MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	..MRT	NIA	ANRP International Ltd	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	6.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	.. DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	.. DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	.. DE	NIA	Bath Overseas Holdings, LLC	Ownership	47.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	..MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798805				Karpos Investments, LLC	..MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	..LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management S.a r.l.	ITA	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670972				Lapithus Management S.a.r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Servicing S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Las Rozas Property, S.L.	ESP	NIA	Las Rozas Funding Holding S.a r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0573832				LeverageSource S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0621200				LeverageSource Sarl Holdco (Anguilla) LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605235				Lily (Lux) Holdings S.a r.l.	LUX	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605233				Lily (Lux) S.a r.l.	LUX	NIA	Lily (Lux) Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0602029				Lily, L.P.	CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV I). L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Maritime N Holding GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N Holding GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Oracle Bucephale S.a r.l.	LUX	NIA	Oracle REO Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684357				Oracle Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684359				Oracle REO Holdco S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684358				Oracle Securitization S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ribbon Holdings JV (MI) Partnership	MHL	NIA	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SK Strategic Whistler Holdings LLC	DE	NIA	ANS (WE), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1284349				Vulcan Holdings (FC), LLC	AIA	NIA	Vulcan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAME UK CM, LLC	AIA	NIA	Apollo Principal Holdings XI, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II, LP	DE	NIA	AIF Hexion Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg 2 S.a r.l.	LUX	NIA	Alteri Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg S.a r.l.	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (AIV-L), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV-L), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VII FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L A), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L B), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-11), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-12), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Offshore Energy Opportunity Fund Ltd.	CYM	NIA	Apollo Energy Opportunity Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings VIII GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XI, LLC	AIA	NIA	APO UK (FC), Limited	Ownership	46.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XI, LLC	AIA	NIA	AMI (Holdings), LLC	Ownership	54.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Exempt) LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Offshore) Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets (Can.) LP	CAN	NIA	Apollo TR Emerging Markets GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	84.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Holdings LLC	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Ltd.	CYM	NIA	Apollo TR PL Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Offshore Holdings Corp.	DE	NIA	Apollo TR PL Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Offshore Holdings Ltd.	CYM	NIA	Apollo TR PL Offshore Holdings Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Proprietary Lending (Supplemental) Holdings LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Proprietary Lending (Supplemental) Ltd.	CYM	NIA	Apollo TR Proprietary Lending (Supplemental) Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Proprietary Lending Holdings LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Proprietary Lending Ltd.	CYM	NIA	Apollo TR Proprietary Lending Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							August Global Management, LLC	FL	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Dutch Holdings Cayman Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt MSR Holdings Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Offshore MSR Holdings Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lunar JV Finance Limited	JEY	NIA	Lunar JV Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lunar JV Holding Ltd.	JEY	NIA	Apollo Lunar Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NR Debt Holdings (Lux) S.a r.l.	LUX	NIA	NR Debt Holdings Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NR Debt Holdings Parent (Lux) S.a r.l.	LUX	NIA	ANRP Debt Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Polar Cod Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Polar Unicorn Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta I, LLC	AIA	NIA	Apollo Investment Fund VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta II, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta IV, LLC	AIA	NIA	Apollo Overseas Partners VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta NR, LLC	AIA	NIA	Apollo Natural Resources Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta V, LLC	AIA	NIA	Apollo Investment Fund (PB) VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	TRF European Broadly Syndicated Loan Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	TRF European High Yield Bond Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Advisors LP	CYM	NIA	Apollo Emerging Markets Debt Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Master Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1184882				Apollo Credit NS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	56.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (ST) LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC B), LLC	DE	NIA	Apollo Commodities Management, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Resource Energy Conduit I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST), L.P.	CYM	NIA	A-N Credit (ST) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 6, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Europe Mezz Holdco 3 S.a r.l.	LUX	NIA	Europe Hotel JVCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ipanema Energy I, LLC	DE	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Juno PCDH, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296410				COF III Offshore Real Property Holdings Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lunar Ltd	JEY	NIA	Windmill Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	2.160	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333958				ANRP II (AIV R-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333689				ANRP II (AIV R-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333322				ANRP II (AIV R-L A), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ARX Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP ARX Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	66.660	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329346				ANRP II ARX Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Asia Intermediate, LLC	AIA	NIA	ANRP II ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate II, LLC	AIA	NIA	AIF VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3688088				ANRP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1323880				ANRP II (AIV-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Steelbridge Las Olas West Member, LLC	DE	NIA	Apollo USRE II REIT (Las Olas West) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lowell GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3277675				ANRP II (DE AIV-L III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3286805				Apollo USREF II (Las Olas) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	NIA	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	NIA	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3255431				Apollo A-N Credit Fund (DC), LLC	DE	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Holdco S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	NIA	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors, L.P.	CYM	NIA	CTM Aircraft Investors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors S.a r.l.	LUX	NIA	CTM Aircraft Investors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Lowell Holdings, L.P.	CYM	NIA	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1307207				A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACF Europe Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2604085				AP VIII Sky High Holdings, L.P.	DE	NIA	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - Del, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GH Holdings Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF S.a r.l.	LUX	NIA	ATCF HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1350070				ATCF HoldCo S.a r.l.	LUX	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	....	.....	.....	.....	.....	Wolfcamp Co-Investors GP, LLC	.. DE.....	.....NIA.....	Apollo ANRP Advisors (APO DC), L.P.	Ownership.....	.50.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-0782718 ..	.....	.....	.....	ANRP (ECI AIV), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1358768 ..	.....	.....	.....	ANRP (Wolfcamp Intermediate FC), L.P.	..CYM.....	.....NIA.....	ANRP EPE GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1358776 ..	.....	.....	.....	AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	..CYM.....	.....NIA.....	AOP VII EPE GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1358876 ..	.....	.....	.....	AOP VII (Wolfcamp Intermediate FC), L.P.	..CYM.....	.....NIA.....	AOP VII EPE GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1004669 ..	.....	.....	.....	Apollo (Wolfcamp Intermediate DC I-Z), LLC .	.. DE.....	.....NIA.....	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-0984567 ..	.....	.....	.....	Apollo (Wolfcamp Intermediate DC I-A), LLC .	.. DE.....	.....NIA.....	Apollo Management VII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-0984567 ..	.....	.....	.....	Apollo (Wolfcamp Intermediate DC I-A), LLC .	.. DE.....	.....NIA.....	Apollo Commodities Management, L.P., with respect to Series I	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-0979468 ..	.....	.....	.....	Apollo (Wolfcamp Intermediate DC II), LLC ...	.. DE.....	.....NIA.....	Apollo Wolfcamp Intermediate DC II Holdings L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-0979836 ..	.....	.....	.....	Apollo Wolfcamp Intermediate DC II Holdings L.P.	.. DE.....	.....NIA.....	Apollo Advisors VII (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-0979836 ..	.....	.....	.....	Apollo Wolfcamp Intermediate DC II Holdings L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo/Cavenham EMA Management II, LLC	.. DE.....	.....NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	ANRP II (DEE II Intermediate) (Hedge SPV), LLC	..CYM.....	.....NIA.....	ANRP II (DEE II Intermediate), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	ANRP (DEE II Intermediate) (Hedge SPV), LLC	..CYM.....	.....NIA.....	ANRP (DEE II Intermediate), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo/Cavenham EMA Capital Management II, LLC	..CYM.....	.....NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1360470 ..	.....	.....	.....	Apollo/Cavenham EMA Advisors II, L.P.	..CYM.....	.....NIA.....	Apollo/Cavenham EMA Capital Management II, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1360506 ..	.....	.....	.....	Apollo/Cavenham European Managed Account II, L.P.	..CYM.....	.....NIA.....	Apollo/Cavenham EMA Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	35-2590225 ..	.....	.....	.....	Apollo Asia Real Estate Co-Investors (A), L.P.	..CYM.....	.....NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1356468 ..	.....	.....	.....	ANRP II Double Eagle Energy Holdings III, L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1343994 ..	.....	.....	.....	ANRP II (DEE III Intermediate DC Z), LLC	.. DE.....	.....NIA.....	ANRP II (Intermediate-A Holdings), LLC	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	ANRP II (DEE III Intermediate), LLC	.. DE.....	.....NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1242375 ..	.....	.....	.....	ANRP II (AIV L-DEE III C), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1224980 ..	.....	.....	.....	ANRP II (AIV L-DEE III B), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1199521 ..	.....	.....	.....	ANRP II (AIV L-DEE III A), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1439441 ..	.....	.....	.....	ANRP II TE (Conduit AIV PA-L C), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1425570 ..	.....	.....	.....	ANRP II TE (Conduit AIV PA-L B), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1410533 ..	.....	.....	.....	ANRP II TE (Conduit AIV PA-L A), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1390847 ..	.....	.....	.....	ANRP II (AIV PA-L C), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1327407 ..	.....	.....	.....	ANRP II (AIV PA-L B), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	82-1307171 ..	.....	.....	.....	ANRP II (AIV PA-L A), L.P.	.. DE.....	.....NIA.....	Apollo ANRP Advisors II (APO DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	61-1848131 ..	.....	.....	.....	Apollo Asia Real Estate AAC Advisors, L.P. .	..CYM.....	.....NIA.....	Apollo Asia Real Estate Advisors GP, LLC .	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	37-1861495 ..	.....	.....	.....	Apollo Asia Real Estate AAC Fund, L.P.	.. DE.....	.....NIA.....	Apollo Asia Real Estate AAC Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo TRF CM Management, LLC	.. DE.....	.....NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	30-0989382 ..	.....	.....	.....	Apollo Structured Credit Recovery Fund IV LP	.. DE.....	.....NIA.....	Apollo Structured Credit Recovery Advisors IV LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Bright Holdings (Lux) Sarl	LUX	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (EPE AIV) (Hedge SPV), LLC	CYM	NIA	ANRP (EPE AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (FC), Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3106588				AP Overseas Talos Holdings Partnership, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3106588				AP Overseas Talos Holdings Partnership, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Luxembourg S.a r.l.	LUX	NIA	Apollo Delos Investments, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4934740				ANRP II (AIV TW-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4961949				ANRP II (AIV TW-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4976405				ANRP II (AIV TW-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4995463				ANRP II (AIV TW-L D), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909501				ANRP II (Intermediate Holdings TW), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4929369				ANRP II (TW Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4996024				AOP VIII (AIV L-Zed A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-5041805				ANRP II (AIV L-Zed B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5059452				ANRP II (AIV L-Zed C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4977549				AOP (DE) VIII (AIV L-Zed), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5029209				ANRP II (AIV L-Zed A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5029588				AOP VIII (AIV L-Zed B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4778055				ANRP II Tumbleweed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XII GP, LLC	CYM	NIA	APO (FC III), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1353176				Apollo Principal Holdings XII, L.P.	CYM	NIA	Apollo Principal Holdings XII GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1352965				APO (FC III), LLC	CYM	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Europe Ladit B.V.	NLD	NIA	Europe Mezz Holdco 3 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV Spain Project 5, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 21, S.L.U.	ESP	NIA	SPV Spain Project 5, S.L.U	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 30, S.L.U.	ESP	NIA	Intertrust Management Spain S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments III Singapore Pte. Ltd.	SGP	NIA	AION Direct II Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	MaplesFS Trustees Ireland Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4546735				APO Corp Holdings (2P DC), Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4527543				APO Corp (Holdings Parent), L.P.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421345				Apollo Delos Italy 1 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421034				Apollo Delos Italy 2 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1418265				New VAC Ultimate Holdings B.V.	NLD	NIA	AP VIII New VAC Holdings Topco (Lux) SARL	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Structured Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE IG Corporate LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Financials LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428260				RRE 1 Loan Management Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427986				RRAM Beta 2 Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422154				Seta Securitisation S.a r.l.	LUX	NIA	Seta Subco 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5322813				AP Talos Energy LLC	DE	NIA	Apollo Talos Holdings, L.P.	Ownership	99.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta III, LLC	Ownership	5.190	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta I, LLC	Ownership	34.170	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta IV, LLC	Ownership	12.980	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta NR, LLC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta II, LLC	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta V, LLC	Ownership	1.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Overseas (Cayman) Intermediate, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Overseas (Cayman) Intermediate, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Talos Cayman) Holdings, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Talos Cayman) Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 32 S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	51.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV, L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AG Capital AD	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIM (P2) Anguilla, LLC	..AIA	NIA	Apollo International Management, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	..CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	.. DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	..CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	..CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	..CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	..CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	..CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings II GP, LLC	..CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4823129				ANRP II (TW Intermediate DC Z), LLC	.. DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4798521				ANRP II (TW Intermediate DC A), LLC	.. DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	.. DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	.. DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	.. DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	..CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	..CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	..CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	..CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	.. DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	.. DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	.. DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	.. DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	.. DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	.. DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	.. DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	.. DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmilla Energy, L.P.	.. DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV L-PLM), L.P.	.. DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate DC), LLC	.. DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate), LLC	.. DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I ? ABC, LLC	.. DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	..LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441365				AP IX (Euro FC), L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	.. DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	..CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	.. DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	..CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan Limited	JPN	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub VIII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub VII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub VI-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub V-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub IV-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub III-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub II-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub I-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV IV-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV V-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (AIV III-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV VII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV VIII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV VI-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Belvedere Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Intermediate, Ltd.	GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asia RE II Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	ATCF S.a r.l.	Ownership	26.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	11.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	8.610	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Centre Street Partnership, L.P.	Ownership	18.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Atlas Master Fund, LLC	Ownership	9.380	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	12.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Mouitrie Credit Fund, L.P.	Ownership	12.830	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892 (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate), LLC	DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455469				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455677				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455473				Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2539911				Apollo Infra Equity US (TEUP) (DC), LLC	DE	NIA	Apollo Infra Equity Feeder Fund (TEUP), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF SV SARL	LUX	NIA	Apollo European Middle Market Private Debt Fund (A), a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Lux, S.a r.l.	LUX	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Union GmbH & Co. KG	DEU	NIA	Novellas Maritime S.a r.l.	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sparkia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Acme Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Acme Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Reserve Funding S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469147				Apollo European MMPDF (B) Cayman, L.P.	CYM	NIA	Apollo European MMPDF (B) Cayman GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALBUE Vermogensverwaltungsgesellschaft mbH	DEU	NIA	Novellas Union GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Elbow Re Ltd.	BMU	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SCRF IV Trading LLC	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VIPER 1 LTD	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP III, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 3, LLC	CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 2, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 1, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 3, LLC	DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 2, LLC	DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 1, LLC	DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Servicing, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1493644				Apollo Chiron Credit Fund, L.P.	CYM	NIA	Apollo Chiron Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors, L.P.	CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 1200 Louisiana Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (Lux), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I, L.P.	CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Management I, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Capital Management I, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - PL, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Offshore Fund I, L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX (QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings, L.P.	DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid Holdings, L.P.	CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892/A Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV III FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV II FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2148830				NNN Investor 2 (AUTO), L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099072				AP Inception Debt Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099311				AP Dakota Debt Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-D, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-C, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-A, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tifco Limited	IRL	NIA	Bohrmount Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Smorgs (Ireland) Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Diminuto Limited	IRL	NIA	Rockyvale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (NI) Management Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Sur Gnamma Spring, S.L.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rockyvale Limited	IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bohrmount Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Octavale Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF SV II S.a r.l.	LUX	NIA	Apollo European Middle Market Private Debt Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	.....	.....	.....	.....	.....	Apollo PPF Advisors, L.P.	..CYM.	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Advisors GP, LLC	..CYM.	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-2626543 ..	.....	.....	.....	Apollo Asia Perth Co-Investment Fund L.P.	.. DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1503119 ..	.....	.....	.....	ANRP III (Debt AIV FC), L.P.	..CYM.	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-2674239 ..	.....	.....	.....	Tarpon DIP Holdings, L.P.	.. DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-2676210 ..	.....	.....	.....	ANRP III (Debt AIV), L.P.	.. DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1505629 ..	.....	.....	.....	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	..LUX.	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Advisors I (APO DC), L.P.	..CYM.	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Advisors I (APO DC-GP), LLC	..CYM.	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Co-Investors I (DC-D), L.P.	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-2988869 ..	.....	.....	.....	Apollo Navigator Aviation Holdings (AIV I), L.P.	.. DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-3007898 ..	.....	.....	.....	Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	.. DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Aviation Fund I (Cayman), Ltd.	..CYM.	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Holdings (US), LLC	.. DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Navigator Aviation Fund I (Lux) SARL	..LUX.	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AHVF (892 Intermediate), L.P.	..CYM.	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AHVF (892 FC AIV), L.P.	..CYM.	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Revolver Co-Investors (A), L.P.	..CYM.	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Royalties Advisors I GP, LLC	.. DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Royalties Advisors I, L.P.	.. DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Royalties Management I, LLC	.. DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Royalties Feeder Fund I, L.P.	.. DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Royalties Fund I, L.P.	.. DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Eos Aviation Intermediate Holdings (US), LLC	.. DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Eos Aviation Holdings (US), LLC	.. DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Prime Security Services (SH), L.P.	..CYM.	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1509402 ..	.....	.....	.....	Ipanema Energy Holdings II, LLC	..CYM.	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-3121097 ..	.....	.....	.....	Ipanema Energy II, LLC	.. DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Sodia Capital Management Single Member S.A.	..GRC.	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP Partnership Representative, LLC	.. DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Lilaco Limited	..CYP.	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Sovario Limited	..CYP.	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Yaromia Limited	..CYP.	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Leto Properties EAD	..BGR.	NIA	AEPF III 11 S.a r.l.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Ersa I S.a r.l.	..LUX.	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Ersa I S.a r.l.	..LUX.	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Robin SAS	..FRA.	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Robin Investments S.a r.l.	..LUX.	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....

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							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo WCH Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3011633				Apollo Navigator Aviation (DC II-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3008088				Apollo Navigator Aviation (DC I-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014158				ANRP II Takkion Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TKK Intermediate), LLC	DE	NIA	ANRP II (TKK Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014038				ANRP II (TKK Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014268				ANRP II (AIV L-TKK), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Infrastructure Opportunities Management II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (DC) LLC	DE	NIA	Apollo USREF III HP (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup Topco S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							NNN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4048837				Apollo U.S. Real Estate Fund III Acquisitions, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air 1 IRL Designated Activity Company	IRL	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air Finance France SAS	FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Whiteleys Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Hedge, LLC	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Hedge, LLC	CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delasare Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Horizon Investment Holdings S.a r.l.	LUX	NIA	Horizon Parent Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partners LLC	DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3701361				AP IX Tiger Co-Invest, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3819081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1518820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1519129				AHVF (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 30559, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50046, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 5387, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cluxo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Solitron ITG, S.L.U.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							A-A SPN-5 (USREIII ? DEMMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Islantilla, S.L.U.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							1127 Connecticut Investor LLC	DE	NIA	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4548330				Apollo USREF III Plymouth Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547075				Apollo USREF III Plymouth (DC) LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	Apollo US Wind Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Call Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IX Euro Holdings (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup PropCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo Credit Funds ICAV	Ownership	53.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843435				AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Investment LP	JEY	NIA	South Downs Investment Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Green River Debt, LLC	DE	NIA	Apollo USREF III River Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106468				Apollo USREF III AI (RE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106317				Apollo USREF III AI Pref, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1327643				Apollo Navigator Aviation (DC VI-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1327381				Apollo Navigator Aviation (DC V-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1326001				Apollo Navigator Aviation (DC IV-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50033, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50030, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50029, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50027, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50026, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			85-1308575				AP EPF III Equity Holdings (DE) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539485				Apollo Delos Investments III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539479				Apollo Delos Holdings III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (RE Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AI (RE Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1261560				AHVF OP (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1538720				AHVF OP Non-QFPF AIV/Lux FC, L.P	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1260256				AL RE Investor Holdings, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0937993				AP AL (RE) Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III River Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479132				AION Capital Partners II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA IX Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator III, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1729972				Blackcomb Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1545470				AOP IX (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (Delaware) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Partnership, L.P.	CYM	NIA	Apollo Athora KG Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ACRASP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II Administration, LLC	DE	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Cineland E0OD	BGR	NIA	Leto Invest E0OD	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Euro B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acropolis Infrastructure Acquisition Corp.	DE	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP MM II (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor II LLC	DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Co-Investors I (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1554469				Olive UK Opco Limited	GBR	NIA	Olive UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 7 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 6 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 5 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 4 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 3 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 2 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 1 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Primrose Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AIOF II Grid Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlantic Leaf Properties Limited	JEY	NIA	South Downs Investment LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Invest EOOD	BGR	NIA	AEPF III 1 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps IX, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps VIII, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps VII, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps VI, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps V, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 100 Crosby (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 100 Crosby Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1570795				Athene Freedom Holdings LP	CYM	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Co-Invest, L.P.	DE	NIA	AP Tele Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4123373				AHVF Tele Debt, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Agave (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3946899				ES New Platform, Inc.	DE	NIA	ES New Platform Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL Guarantor GP, LLC	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Guarantor AL GP), LLC	DE	NIA	AP EPF III (Borrower AL GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3872478				Apollo USREF III BPG (DC) LLC	DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (Pref Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL Borrower GP, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (Pref Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower), L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Raptor Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Borrower AL GP), LLC	DE	NIA	Apollo EPF Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Pref Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Pref Borrower AL), L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (RE Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (RE Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (RE Borrower AL), L.P.	DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (RE Borrower AL), L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Pencil Holdings GP, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3773824				AP EPF III Pencil Holdings, L.P.	DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Management, L.P.	DE	NIA	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3281439				Apollo USREF III Polygon Holdings II, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shanghai Skyway Grand Hotel Co., Ltd.	CHN	NIA	Skyline Dynamic Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld S.C.S.	LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten S.C.S.	LUX	NIA	KH Kempten GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach S.C.S.	LUX	NIA	KH M?nchengladbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach S.C.S.	LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg S.C.S.	LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II S.C.S.	LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim S.C.S.	LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen S.C.S.	LUX	NIA	KH Gelsenkirchen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau S.C.S.	LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg S.C.S.	LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt S.C.S.	LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest GP, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559710				AP IX (International FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN Offshore (HVFII), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Pte. Ltd.	SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559881				AP EPF III (Dollar B EH Intermediate), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1560216				Apollo Oasis Partners (FC), LLC	CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH M?nchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Magic Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587060				ANRP II (AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen Mobility LLC	DE	NIA	Freedom Acquirer LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279055				AP DSB Co-Invest II, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Mermaid	MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BPG Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (DC) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BPG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Mouse, LLC	DE	NIA	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576892				Apollo Europe Limited	MLT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1573361				AP HK Holdings, LPF	HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Jingleberry Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VP Advisors, L.P.	CYM	NIA	Apollo VP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VP Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rimini TopCo S.r.l.	ITA	NIA	AP Impact Euro (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rimini BidCo S.r.l.	ITA	NIA	Rimini TopCo S.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	ATCF S.a r.l.	Ownership	13.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	AHVF Credit Holdings IV, L.P.	Ownership	79.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Parent III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Karpos Investments III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1174553				Apollo USREF III Manatee Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Manatee LLC	DE	NIA	Apollo USREF III Manatee Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Manatee (DC) LLC	DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Manatee (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV HedgeCo, LLC	CYM	NIA	Financial Credit Investment IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TOPS (DC), LLC	DE	NIA	ANRP II (AIV-T), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0903782				ANRP II (AIV-T), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (T-A) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Partners SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Junonia Partners SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1598049				Apollo SPAC Fund I, L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1597921				Apollo SPAC Fund I (B FC), L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3542777				Apollo SPAC Fund I (A), L.P.	DE	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	NO	3
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	NO	
		87-2855309					AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Coffee TopCo SARL	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	AP Star Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1757222				Apollo USREF III Newport Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML Depositor, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Wessex Investor A, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Fund Administration, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chariot Holdings, LLC	DE	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1535337				Athene AOG Holding I Ltd.	BMU	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1537060				Athene AOG Holding II LLC	BMU	NIA	Athene AOG Holding I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643440				Apollo Asia Real Estate Green Coinvest Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Green Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Holdings, LLC	CYM	NIA	AP Aristotle Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P. (DE)	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320618				Apollo USREF III 3 VDG Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320946				Apollo USREF III HP Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320793				Apollo USREF III HH Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3321157				Apollo USREF III Manatee Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3321845				Apollo USREF III Mouse Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2557571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF SIP Intermediate, LLC	DE	NIA	Apollo CIF SIP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF SIP (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF SIP Holdings, LLC	DE	NIA	Apollo CIF SIP (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022267				Apollo USREF III Freezer Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Otter Investor Holdings, L.P.	CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Otter Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord Fund V (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Intermediate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings V Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Investor, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Green Coinvest Limited	CYM	NIA	Apollo Asia Real Estate Green Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman II Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman I Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo Core Infrastructure Feeder Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Cayman Holdings) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2830177				ANRP II (TW II Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC 892), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Cayman Holdings, LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mantle SPV LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Zoro SPV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alpine SPV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2120781				Apollo USREF III Riverwalk Hotel Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2123554				Apollo USREF III Riverwalk Hotel Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (DC) LLC	DE	NIA	Elworth, James	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pirin Sense EOOD	BGR	NIA	Leto Properties EAD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Jewel SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1717766				Apollo USREF III Venus Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1715271				Apollo USREF III Venus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VI Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VI Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners Intermediate B (DC), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners Intermediate A (FC), Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Offshore Partners, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Co-Investors (B), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator C, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator B, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2648410				AA Otter AssetCo Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOG Holdings III, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOG Holdings II, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOG Holdings I, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners, L.P.	DE	NIA	Apollo Climate Partners Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners Advisors, L.P.	DE	NIA	Apollo Climate Partners Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners (DE 892), L.P.	DE	NIA	Apollo Climate Partners Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Otter AssetCo Investor Holdings, L.P.	CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0510225				ANRP II (TW II Intermediate DC Sub-Z), LLC	DE	NIA	ANRP II (TW II Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4124587				ANRP II (TW II Intermediate DC Sub-A), LLC	DE	NIA	ANRP II (TW II Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4048746				Apollo S3 Equity Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3675005				Apollo S3 Equity Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688745				Apollo S3 Equity Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Climate Partners Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Spring Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Artemis Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Lender LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Lender LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	EPF Acquisition Seta S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulug ITG SL	ESP	NIA	Linos XI S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VII Pte. Ltd.	CYM	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Mantle SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings IV Pte. Ltd.	CYM	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1106388				AP WRHS Sub (DC), LLC	CYM	NIA	AP WRHS, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1309729				AP Climate YieldCo, L.P.	CYM	NIA	AP Climate YieldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Climate YieldCo GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV IV, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV III, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV II, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV I, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners Management, L.P.	CYM	NIA	Apollo Climate Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Climate Partners Management GP, LLC .	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Management, L.P. .	CYM	NIA	Apollo Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Management GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Fund, L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P. .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Advisors, L.P.	CYM	NIA	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P. .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P. .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P. .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431012				AP Shelf 1, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild 2 EAD	BGR	NIA	Leto Investment AD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Debt Holdings, L.P.	DE	NIA	AP Everest Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNM), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Transition Capital Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Fund (Overseas), L.P.	DE	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild EAD	BGR	NIA	Cineland EOOD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Advisors, L.P.	CYM	NIA	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Financial Investment Corp CLO LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IG2 Rated Note L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT FASTNET ACQUISTION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AtlasSP WHCo Management, L.P.	DE	NIA	Apollo AtlasSP WHCo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AtlasSP WHCo Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-1877261				AIOF II Galway Co-Invest L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products UK Holdings Sub, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP VI, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Australia Services II Pty Ltd	AUS	NIA	Atlas Securitized Products, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Germantown SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Omada SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (DE) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Participation, LLC	DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3975962				Apollo Investment Fund (ESC) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Overseas I, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M) US, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Aviation, LP	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726569				Apollo Cardinal Coinvest (FC), L.P.	CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726376				Apollo Cardinal Coinvest Fund (Offshore), L.P.	CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APJ Asset Protection Jersey Limited	JEY	IA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (US) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0793138				Aspen Capital Advisors Inc.	DE	NIA	Aspen US Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	Highlands Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Risk Manangement Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Singapore Pte. Limited	SGP	NIA	Aspen Managing Agency Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1036605				Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37.820	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AADE RML, LLC	DE	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	61492	44-0188050		59252		Athene Annuity & Life Assurance Company	DE	UDP	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UIP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	BMU	UIP	Apollo Global Management, Inc.	Ownership	67.070	AGM; M. Rowan; J. Harris; L. Black	NO	4
							Athene IP Holding Ltd.	IA	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	GBR	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding (Bermuda) Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Europe Holding (Bermuda) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora HD Investors, L.P.	CYM	NIA	Athora Lux Invest S.C.Sp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Ireland plc	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Europe Investments DAC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora MEP Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) Services S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) Services S.a.r.l.	Ownership	94.400	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Japan Employee Services K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene USA Corporation	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACCR Sendirian Berhad	MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACR ReTakaful Holdings Ltd. UAE	ARE	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4036256				Alea Holdings US Company	DE	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services Switzerland AG	CHE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Alpha Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Alpha Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Corporate Capital Limited (UK)	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Foxtrot Holdings Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	.....	.....	.....	.....	.....	Catalina Insurance Ireland dac	..IRL	....IA	Catalina Foxtrot Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina London Limited	..GBR	....IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood European Investments Ltd.	..BMU	....NIA	Catalina General Insurance Ltd.	Ownership	41.880	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood European Investments Ltd.	..BMU	....NIA	Catalina Insurance Ireland dac	Ownership	16.330	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood European Investments Ltd.	..BMU	....NIA	Lightning Top-Up Trust	Ownership	15.970	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood Investments Ltd	..BMU	....NIA	Catalina General Insurance Ltd.	Ownership	4.670	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood Investments Ltd	..BMU	....NIA	Catalina Worthing Insurance Limited	Ownership	24.140	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood Investments Ltd	..BMU	....NIA	AGF Insurance Limited	Ownership	7.740	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood Investments Ltd	..BMU	....NIA	Catalina Acra Zurich Statutory Trust	Ownership	54.640	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood Investments Ltd	..BMU	....NIA	Lightning Top-Up Trust	Ownership	8.810	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Oxenwood Real Estate II Ltd	..BMU	....NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Permian Ltd.	..BMU	....NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Permian Ltd.	..BMU	....NIA	Catalina Insurance Ireland dac	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Services Asia Pacific PTE Ltd.	..SGP	....NIA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Services UK Limited	..GBR	....NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Catalina Worthing Insurance Limited	..GBR	....IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	38-3847772	.....	.....	.....	FIN LLC	.. DE	....NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-0841323	.....	.....	.....	Home Construction Management, Inc	.. CO	....NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Lightning Top-Up Trust	.. DE	....NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
.4734	Apollo Global Mgmt Grp	23671	95-2488300	.....	.....	.....	National American Insurance Company of California	.. CA	....IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
.4734	Apollo Global Mgmt Grp	44016	84-1028538	.....	.....	.....	National Home Insurance Company (A Risk Retention Group)	.. CO	....IA	Home Construction Management, Inc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Oxenwood Catalina (Germany II) S.?.r.l.	..LUX	....NIA	Oxenwood Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Oxenwood Catalina European Holdco S.?.r.l.	..LUX	....NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Oxenwood Catalina III Limited	..BMU	....NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Oxenwood Catalina III Limited	..BMU	....NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Oxenwood Catalina Neuss S.a.r.l.	..LUX	....NIA	OXW Catalina European Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Oxenwood Real Estate LLP	..GBR	....NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Capital LP	..GBR	....NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Capital Management Limited	..GBR	....NIA	Oxenwood Real Estate LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina (Logistics XVII) Limited	..GBR	....NIA	OXW Catalina UK Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina (Logistics XXV) Limited	..GBR	....NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina (Logistics XXVI) Limited	..GBR	....NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina (Logistics XXVII) Limited	..GBR	....NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina UK Limited	..GBR	....NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Catalina UK Limited	..GBR	....NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	OXW Partners LP	..GBR	....NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	11671	88-0510283	.....	.....	.....	ProBuilders Specialty Insurance Company, RRG	.. DC	....OTH	Residential Loss Control Holdings LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	5
....	.....	.....	.....	.....	.....	.....	Propco (Newcastle) Limited	..GBR	....NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Newport) Limited	..GBR	....NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Newcastle) Limited	..GBR	....NIA	Catalina General Insurance Ltd.	Ownership	18.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Swansea) Limited	..GGY	....NIA	Catalina Worthing Insurance Limited	Ownership	44.100	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Swansea) Limited	..GGY	....NIA	Catalina Insurance Ireland dac	Ownership	55.900	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Telford) Limited	..GBR	....NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Propco (Yeovil) Limited	..GBR	....NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....

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							Propco (Greenock) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	Radiology Investment Group, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	Anderson Southwestern Illinois Health Facilities d/b/a Anderson Hospital	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	Antelope Valley Healthcare District	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Physician investors	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	AHS Hospital Corp.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	University Hospitals Health System, Inc.	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	Baptist IRF JV, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	University Hospitals Cleveland Medical Center	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	Billings Clinic	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	Blue Ridge Healthcare Hospitals, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	University of Washington	Ownership	17.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	Centra Health, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	Daughters of Charity Health Services of Austin d/b/a Seton Healthcare Network	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	Dignity Health d/b/a Marian Regional Medical Center (Arroyo Grande Campus)	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	Dignity Health	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	Henderson/Vance Healthcare	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	TCRH, Inc.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	Healthcare Foundation of Wilson	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	Mercy Hospital, Iowa City, d/b/a Mercy Hospital-Iowa City	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	El Camino Hospital	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1987390				Essent ? Ayer Healthcare Group, Inc.	MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare - Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare ? Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Co.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	ECHO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	Knight Parent Ventures, L.P.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	Franciscan Health System	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	DE	NIA	Caldwell Memorial Hospital	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	Individual physician investors	Ownership	6.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	Individual physician investors	Ownership	71.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	University Hospitals Holdings, Inc.	Ownership	9.420	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	Physicians Investors	Ownership	2.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irvine Rehabilitation Hospital	CA	NIA	The Regents of the University of California on behalf of UCI Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	Jefferson Regional Association, Inc. d/b/a Jefferson Regional Medical Center	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	Knoxville HMA Holdings, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	University Health System	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Limited Partners/Investors	Ownership	44.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare?Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	Lancaster General Health Holdings, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Individual physician investors	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2015532				LifePoint Rehab, LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	Meriter Hospital, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	University of Wisconsin Hospitals and Clinics Authority	Ownership	40.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Maysville Pain Management, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	Mercy Hospitals East Communities d/b/a Mercy Hospital St. Louis	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	Mercy Health Springfield Communities	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	Mercy Hospital Fort Smith, LLC	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	Catholic Health Initiatives	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	Mercy Health Center, Inc.	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	Methodist Health System	Ownership	68.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	Methodist Health System	Ownership	75.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	92.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	St. Luke Community Hospital	Ownership	7.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	Healthcare Business Solutions, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	North Alabama RCO Holding Company, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	Northeast Georgia Health System, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT IRF Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	Providence Health & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capital Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palomar Behavioral Health Institute, LLC	DE	NIA	Palomar Health	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	Palomar Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth RiverBend, LLC	OR	NIA	PeaceHealth	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	MultiCare Health System	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	Seattle Children's Hospital	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	University of Washington	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	Portage Health Foundation	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	University of Washington	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings Clinic	Ownership	12.030	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2451336				RCHP-Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	University of Louisville	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	Waukesha Memorial Hospital, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4000401				RHN Clark Memorial Hospital, LLC	DE	NIA	The Regional Health Network of Kentucky and Southern Indiana, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764853				RHN Clark Memorial Physician Practices, LLC	DE	NIA	RHN Clark Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1113518				RHN Scott Memorial Hospital, LLC	DE	NIA	The Regional Health Network of Kentucky and Southern Indiana, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1705734				RHN Scott Physician Practices, LLC	DE	NIA	RHN Scott Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	The Regents of the University of California on behalf of UC Davis Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	St. Thomas Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Saline County Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Physician Investors	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	SFH Rehabilitation Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	79.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	MPT Development Services, Inc.	Ownership	20.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	St. Mary Medical Center	Ownership	59.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Holdings Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	North Texas Health Facilities Management, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Texas Health Resources	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	Texas Health Harris Methodist Fort Worth	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835692				The Regional Health Network of Kentucky and Southern Indiana, LLC	DE	NIA	Norton Partner, LLC	Ownership	75.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835692				The Regional Health Network of Kentucky and Southern Indiana, LLC	DE	NIA	Norton Enterprises, Inc.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	Billings Clinic	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	SCL Health Partners, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3541536				Vaughan Regional Anesthesia, LLC	DE	NIA	Vaughan Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	Duke Affiliations Network, Inc.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	WakeMed	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	Baystate, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
.4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

Asterisk	Explanation
1	Mr. Rowan and vehicles he has formed hold approximately 6.14% of the AGM Shares (as of June 30, 2023).
2	Mr. Harris and vehicles he has formed hold approximately 6.13% of the AGM Shares (as of June 30, 2023).
3	Mr. Black personally holds approximately 8.95% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 5.8% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black (as of June 30, 2023). Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
4	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022).
5	Management Agreement
6	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black
7	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack
	On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares).

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Amount Due Reinsurer	218,608,269	176,856,620
2505.	Separate Account Reserve	143,771,558	
2506.	Unclaimed Funds	48,795,865	56,884,647
2597.	Summary of remaining write-ins for Line 25 from overflow page	411,175,692	233,741,267

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Transfer to IMR - MVA Benefits	7,173,773	1,753,207	7,207,745
2705.	Miscellaneous Expense	5,561,263	441,104	1,319,431
2706.	Fines and Penalties	13,140	32,742	37,070
2797.	Summary of remaining write-ins for Line 27 from overflow page	12,748,176	2,227,052	8,564,246

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	156,473,042	9,388,542
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		147,084,500
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	156,473,042	156,473,042
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	156,473,042	156,473,042

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	21,420,511,277	13,971,802,293
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,238,414,417	9,176,302,826
	2.2 Additional investment made after acquisition	774,066,911	732,281,553
3.	Capitalized deferred interest and other	12,297,089	10,091,912
4.	Accrual of discount	16,799,905	30,396,668
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(14,047,342)	(3,022,077)
7.	Deduct amounts received on disposals	1,058,816,341	2,331,911,459
8.	Deduct amortization of premium and mortgage interest points and commitment fees	8,250,730	15,643,074
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	87,207,802	(145,380,301)
10.	Deduct current year's other than temporary impairment recognized		4,407,064
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	27,468,182,989	21,420,511,277
12.	Total valuation allowance	(5,671,616)	(1,999,915)
13.	Subtotal (Line 11 plus Line 12)	27,462,511,373	21,418,511,362
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	27,462,511,373	21,418,511,362

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,608,850,477	4,495,435,892
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	720,755,163	2,627,378,006
	2.2 Additional investment made after acquisition	307,175,960	6,351,245,150
3.	Capitalized deferred interest and other		
4.	Accrual of discount	779,591	1,513,418
5.	Unrealized valuation increase (decrease)	291,061,571	6,533,538
6.	Total gain (loss) on disposals	18,791,764	601,331,179
7.	Deduct amounts received on disposals	432,742,577	6,454,909,428
8.	Deduct amortization of premium and depreciation	26,916,162	2,188,298
9.	Total foreign exchange change in book/adjusted carrying value	1,845,341	3,779,027
10.	Deduct current year's other than temporary impairment recognized		21,268,006
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,489,601,127	7,608,850,477
12.	Deduct total nonadmitted amounts	10,053,069	10,085,201
13.	Statement value at end of current period (Line 11 minus Line 12)	8,479,548,058	7,598,765,276

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	57,751,367,912	48,194,366,071
2.	Cost of bonds and stocks acquired	13,489,909,151	24,435,358,337
3.	Accrual of discount	116,178,281	161,312,482
4.	Unrealized valuation increase (decrease)	(14,439,686)	(72,233,314)
5.	Total gain (loss) on disposals	(18,414,258)	53,170,642
6.	Deduct consideration for bonds and stocks disposed of	4,759,022,465	14,545,435,784
7.	Deduct amortization of premium	74,772,761	121,617,917
8.	Total foreign exchange change in book/adjusted carrying value	148,245,028	(281,506,089)
9.	Deduct current year's other than temporary impairment recognized	32,229,090	82,752,097
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	154,155	10,705,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	66,606,976,267	57,751,367,912
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	66,606,976,267	57,751,367,912

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	41,937,563,906	128,329,618,893	129,119,595,484	399,598,355	41,937,563,906	41,547,185,670		34,048,093,934
2.	NAIC 2 (a)	25,345,278,596	2,288,753,213	716,731,279	(268,187,976)	25,345,278,596	26,649,112,554		23,303,179,851
3.	NAIC 3 (a)	1,642,746,875	94,962,463	77,703,317	(5,110,775)	1,642,746,875	1,654,895,246		1,618,410,450
4.	NAIC 4 (a)	560,345,737	63,282,320	77,938,503	(12,638,865)	560,345,737	533,050,689		559,787,585
5.	NAIC 5 (a)	128,341,083	733,122	8,833,924	1,468,252	128,341,083	121,708,533		102,286,601
6.	NAIC 6 (a)	96,033,544	7,238,307	18,510,676	7,263,564	96,033,544	92,024,739		56,637,215
7.	Total Bonds	69,710,309,741	130,784,588,318	130,019,313,183	122,392,555	69,710,309,741	70,597,977,431		59,688,395,636
	PREFERRED STOCK								
8.	NAIC 1	13,156,346			107,657	13,156,346	13,264,003		12,798,191
9.	NAIC 2	228,209,116	716,628,396	4,000,000	10,838,695	228,209,116	951,676,207		213,573,388
10.	NAIC 3	122,673,360			(11,424,899)	122,673,360	111,248,461		148,681,898
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6	798,251			90,618	798,251	888,869		
14.	Total Preferred Stock	364,837,074	716,628,396	4,000,000	(387,929)	364,837,074	1,077,077,541		375,053,478
15.	Total Bonds and Preferred Stock	70,075,146,815	131,501,216,714	130,023,313,183	122,004,626	70,075,146,815	71,675,054,972		60,063,449,114

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

NAIC 1 $ 5,447,886,209 ; NAIC 2 $ 257,258,316 ; NAIC 3 $ NAIC 4 $ 6,874,184 ; NAIC 5 $; NAIC 6 $ 6,386

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,330,867,404	XXX	1,325,994,612	20,052,108	2,087,403

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,894,151,537	2,461,656,433
2.	Cost of short-term investments acquired	1,848,133,370	268,518,370,019
3.	Accrual of discount	41,970,920	17,049,425
4.	Unrealized valuation increase (decrease)		359,318
5.	Total gain (loss) on disposals	(8,092,520)	(274,593)
6.	Deduct consideration received on disposals	3,442,790,011	268,101,904,164
7.	Deduct amortization of premium	59,443	179,196
8.	Total foreign exchange change in book/adjusted carrying value	(2,452,817)	(925,703)
9.	Deduct current year's other than temporary impairment recognized	(6,368)	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,330,867,404	2,894,151,537
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,330,867,404	2,894,151,537

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,317,722,476
2.	Cost Paid/(Consideration Received) on additions	744,415,537
3.	Unrealized Valuation increase/(decrease)	546,168,461
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(36,739,662)
6.	Considerations received/(paid) on terminations	131,379,114
7.	Amortization	(602,176,770)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(180,932,041)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,657,078,887
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,657,078,887

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				28,576,762
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				50,767,715
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	79,344,476			
	3.14 Section 1, Column 18, prior year	28,256,594	51,087,882	51,087,882	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	79,344,476			
	3.24 Section 1, Column 19, prior year plus	28,256,594			
	3.25 SSAP No. 108 adjustments		51,087,882	51,087,882	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				79,344,477
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				79,344,477

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1	2,000,000	2,064,375	2,114,759			Credit Default Swap		(137,437)		Proctor and Gamble	1.D FE	2,064,375	2,252,196
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1	3,000,000	3,096,562	3,172,139			Credit Default Swap		(206,156)		Proctor and Gamble	1.D FE	3,096,562	3,378,294
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	1	5,000,000	5,060,609	3,743,907			Credit Default Swap		(343,593)		Apache Corporation	2.C FE	5,060,609	4,087,500
9999999999 - Totals				10,221,546	9,030,805	XXX	XXX	XXX		(687,186)	XXX	XXX	XXX	10,221,546	9,717,991

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,227,933	3	10,224,762					3	10,227,933
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,172	XXX	3,216	XXX		XXX		XXX	6,387
7. Ending Inventory	3	10,224,762	3	10,221,546					3	10,221,546

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,657,078,888	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	79,344,477	
3.	Total (Line 1 plus Line 2)		1,736,423,364
4.	Part D, Section 1, Column 6	2,393,003,139	
5.	Part D, Section 1, Column 7	(656,579,775)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,354,323,411	
8.	Part B, Section 1, Column 13	79,344,476	
9.	Total (Line 7 plus Line 8)		2,433,667,887
10.	Part D, Section 1, Column 9	3,920,228,350	
11.	Part D, Section 1, Column 10	(1,486,560,462)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	505,286,512	
14.	Part B, Section 1, Column 20	70,105,465	
15.	Part D, Section 1, Column 12	575,391,977	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	34,378,683	
2.	Cost of cash equivalents acquired	203,584,147,449	54,941,403
3.	Accrual of discount	757,826	9,835
4.	Unrealized valuation increase (decrease)	(3)	
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	199,238,122,817	20,600,000
7.	Deduct amortization of premium	3,447	729
8.	Total foreign exchange change in book/adjusted carrying value		28,174
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,381,157,690	34,378,683
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,381,157,690	34,378,683

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
19353	LONDON	GBR		10/25/2022	2.300		22,402,431	120,878,330
19356	SAN DIEGO	CA		05/10/2023	7.450	151,437,155		309,854,830
40014527	LAKE RONKONKOMA	NY		09/18/2020	7.788		55,005	1,017,450
40014583	NEWARK	NJ		10/28/2020	7.538		97,303	799,000
40015407	ROOSEVELT	NY		10/21/2020	7.535		2,518	420,750
40016409	DENVER	CO		02/23/2021	7.288		27,307	692,750
40017372	HICKSVILLE	NY		01/13/2021	7.413		37,868	935,000
40018519	CHICAGO	IL		03/18/2021	6.913		71,963	181,900
40018840	PHILADELPHIA	PA		06/03/2021	7.975		2,608	552,500
40019187	CHICAGO	IL		06/03/2021	7.381		5,067	221,000
40019304	PHILADELPHIA	PA		04/20/2021	7.975		23,035	552,500
40020156	LIVINGSTON	NJ		04/30/2021	7.104		89,354	1,062,500
40020183	VALLEY STREAM	NY		04/20/2021	6.913		18,703	510,000
40021434	ELLICOTT CITY	MD		06/03/2021	7.158		88,165	1,283,500
40022876	CHICAGO	IL		07/30/2021	6.913		42,616	539,750
321030267	TAMARACK	ID		03/04/2023	6.995		37,100	4,725,000
321100346	HORSESHOE BAY	TX		03/15/2023	9.000		107,105	1,650,000
321100929	HORSESHOE BAY	TX		03/04/2023	6.470		63,559	1,320,000
321120613	WILLARD	UT		03/04/2023	6.600		241,577	4,175,000
321120788	INDIO	CA		03/04/2023	7.845		175,802	8,376,000
321120926	PALM SPRINGS	CA		03/04/2023	6.975		227,861	6,755,000
322010237	QUEEN CREEK	AZ		03/04/2023	6.595		60,661	665,000
322010268	PORTLAND	OR		03/04/2023	6.870		59,030	1,025,000
322010538	HARRISVILLE	UT		03/04/2023	6.600		12,600	4,267,000
322030104	VANCOUVER	WA		03/04/2023	7.625		743,175	5,190,000
322030121	MONTGOMERY	TX		03/04/2023	6.725		16,511	599,400
322030145	MONTGOMERY	TX		03/04/2023	6.725		44,056	602,700
322030290	KIRKLAND	WA		03/04/2023	6.720		96,339	1,335,000
322030473	VANCOUVER	WA		03/04/2023	6.600		159,153	1,600,000
322030834	PALM SPRINGS	CA		03/04/2023	6.975		1,308,707	6,730,000
322040044	HORSESHOE BAY	TX		03/04/2023	6.720		174,959	1,730,000
322040126	PETALUMA	CA		03/04/2023	6.470		112,457	6,610,000
322040228	HORSESHOE BAY	TX		03/04/2023	6.720		168,341	1,650,000
322040276	HORSESHOE BAY	TX		03/04/2023	6.720		112,604	1,550,000
322040320	HORSESHOE BAY	TX		03/04/2023	6.720		110,257	1,420,000
322040361	VANCOUVER	WA		03/04/2023	6.595		159,900	600,000
322040461	LAS VEGAS	NV		03/04/2023	6.720		68,079	4,428,937
322040483	PORTLAND	OR		03/04/2023	6.870		66,100	1,200,000
322040551	HORSESHOE BAY	TX		03/04/2023	6.720		133,844	1,600,000
322040662	HORSESHOE BAY	TX		03/04/2023	6.720		79,616	1,370,000
322040671	HORSESHOE BAY	TX		03/04/2023	6.720		165,444	1,600,000
322050021	APACHE JUNCTION	AZ		03/04/2023	6.720		11,000	1,545,000
322050038	PORTLAND	OR		03/04/2023	6.595		119,000	1,880,000
322050242	WILLARD	UT		03/04/2023	6.720		671,365	2,250,000
322050312	PALM BAY	FL		03/04/2023	6.595		51,497	362,000
322050345	GEORGETOWN	TX		03/04/2023	6.720		73,275	1,500,000
322050393	GEORGETOWN	TX		03/04/2023	6.720		223,454	1,600,000
322050443	GEORGETOWN	TX		03/04/2023	6.720		226,032	2,070,000
322050639	WINDERMERE	FL		03/04/2023	6.595		191,493	2,000,000
322050694	PORTLAND	OR		03/04/2023	7.750		143,900	2,750,000
322050730	PORTLAND	OR		03/04/2023	6.720		56,289	2,580,000
322050741	GEORGETOWN	TX		03/04/2023	6.720		246,952	1,700,000
322050785	INDIO	CA		03/04/2023	6.970		422,338	3,335,000
322050790	GEORGETOWN	TX		03/04/2023	6.720		168,215	2,000,000
322050877	PALM BAY	FL		03/04/2023	6.595		37,217	415,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322050954	PALM BAY	FL		03/04/2023	6.595		45,495	362,000
322060119	BIG BEAR LAKE	CA		03/04/2023	7.960		143,850	2,600,000
322060219	AUSTIN	TX		03/04/2023	7.310		181,007	1,780,000
322060264	MILL CREEK	WA		03/04/2023	7.560		498,884	4,705,000
322060335	WINTER PARK	FL		03/04/2023	6.595		219,393	1,475,000
322060373	HORSESHOE BAY	TX		03/04/2023	7.310		259,856	1,800,000
322060399	PORTLAND	OR		03/04/2023	7.310		300,351	5,890,000
322060443	PETALUMA	CA		03/04/2023	7.185		766,781	7,105,000
322060611	MILL CREEK	WA		03/04/2023	7.560		478,771	4,705,000
322060812	HORSESHOE BAY	TX		03/04/2023	7.310		144,443	1,260,000
322070017	PETALUMA	CA		03/04/2023	7.310		55,054	3,750,000
322070066	PORTLAND	OR		03/04/2023	7.750		263,450	2,010,000
322070132	PORTLAND	OR		03/04/2023	7.750		479,000	4,670,000
322070364	WEST RICHLAND	WA		03/04/2023	7.625		462,166	2,310,000
322070398	CASTLE ROCK	WA		03/04/2023	7.755		172,207	610,000
322070432	PORTLAND	OR		03/04/2023	7.625		547,455	4,150,000
322070525	PORTLAND	OR		03/04/2023	7.750		570,686	4,330,000
322070528	PORTLAND	OR		03/04/2023	7.625		52,106	2,575,000
322070553	PALM BAY	FL		03/04/2023	7.625		103,972	350,000
322070752	PORTLAND	OR		03/04/2023	7.825		127,500	2,450,000
322070977	PALM BAY	FL		03/04/2023	7.625		29,009	405,000
322080062	BAKERSFIELD	CA		03/04/2023	7.875		402,950	5,300,000
322080079	KENNEWICK	WA		03/04/2023	10.120		277,485	1,442,000
322080272	KENNEWICK	WA		03/04/2023	8.825		249,042	1,214,000
322080364	KENNEWICK	WA		03/04/2023	8.950		286,616	1,442,000
322080611	RICHLAND	WA		03/04/2023	9.075		935,000	6,672,000
322080678	PORTLAND	OR		03/04/2023	8.460		615,150	4,260,000
322080718	BAKERSFIELD	CA		03/04/2023	7.875		561,100	4,240,000
322080819	BAKERSFIELD	CA		03/04/2023	7.875		397,150	4,780,000
322080832	KENNEWICK	WA		03/04/2023	8.815		287,302	1,442,000
322080871	KENNEWICK	WA		03/04/2023	8.950		254,083	1,214,000
322080940	AUSTIN	TX		03/04/2023	7.875		134,987	2,000,000
322090010	STAR	ID		03/04/2023	8.660		180,127	1,400,000
322090076	PHOENIX	AZ		03/04/2023	8.640		134,632	650,000
322090163	PEORIA	AZ		03/04/2023	9.000		23,970	426,000
322090209	PORTLAND	OR		03/04/2023	8.660		213,389	1,900,000
322090237	WADDELL	AZ		03/04/2023	8.260		383,000	5,310,000
322090571	STAR	ID		03/04/2023	8.660		59,053	1,500,000
322090697	PORTLAND	OR		03/04/2023	9.000		264,400	1,680,000
322090803	PORTLAND	OR		03/04/2023	8.660		377,000	2,770,000
322100387	ORO VALLEY	AZ		03/04/2023	9.065		206,183	2,600,000
322100442	GREEN VALLEY	AZ		03/04/2023	8.825		59,293	475,000
322100464	PORTLAND	OR		03/04/2023	9.190		300,000	1,900,000
322100469	MILLINGTON	TN		03/04/2023	8.830		687,795	3,164,000
322100661	PORTLAND	OR		03/04/2023	9.190		300,000	1,905,000
322100910	GREEN VALLEY	AZ		03/04/2023	8.815		61,834	490,000
322100957	GREEN VALLEY	AZ		03/04/2023	8.825		43,701	600,000
322110004	MONROE	NC		03/04/2023	9.190		14,200	551,000
322110083	VANCOUVER	WA		03/04/2023	9.065		483,056	3,300,000
322110095	BAKERSFIELD	CA		03/04/2023	9.315		1,056,725	7,266,000
322110163	MONROE	NC		03/04/2023	9.190		13,600	545,000
322110272	MONROE	NC		03/04/2023	9.190		7,600	545,000
322110321	KIRKLAND	WA		03/04/2023	9.070		413,985	3,175,000
322110352	BAKERSFIELD	CA		03/04/2023	9.315		712,600	7,266,000
322110409	MONROE	NC		03/04/2023	9.190		8,400	573,000

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322110447	PALM BAY	FL		05/02/2023	9.630	112,914		376,000
322110571	MONROE	NC		03/04/2023	9.190		8,200	551,000
322110614	MONROE	NC		03/04/2023	9.190		8,400	573,000
322110641	PORTLAND	OR		03/04/2023	9.315		268,450	1,620,000
322110654	ORO VALLEY	AZ		03/04/2023	9.065		215,845	3,700,000
322110715	MONROE	NC		03/04/2023	9.190		7,400	552,000
322110722	MONROE	NC		03/04/2023	9.190		8,200	550,000
322110725	MONROE	NC		03/04/2023	9.190		7,400	552,000
322110731	MONROE	NC		03/04/2023	9.190		7,600	545,000
322110846	MONROE	NC		03/04/2023	9.190		8,200	551,000
322110890	MONROE	NC		03/04/2023	9.190		8,400	573,000
322110891	MONROE	NC		03/04/2023	9.190		7,600	545,000
322110975	MONROE	NC		03/04/2023	9.190		7,400	552,000
322110988	MONROE	NC		03/04/2023	9.190		13,400	553,000
322120576	SEATTLE	WA		05/02/2023	9.880	1,089,298	195,464	4,250,000
322120648	SEATTLE	WA		05/02/2023	9.505	1,120,000		1,600,000
322120770	PALM BAY	FL		05/02/2023	9.630	3,155	29,711	345,000
322120959	SEATTLE	WA		05/02/2023	9.880	1,154,533	145,859	4,450,000
322120960	ORO VALLEY	AZ		03/16/2023	10.245		133,168	1,150,000
323010137	SEATTLE	WA		03/04/2023	9.995		313,400	1,350,000
323010935	BAKERSFIELD	CA		03/16/2023	10.250		381,800	3,600,000
323020097	HILMAR	CA		05/02/2023	10.135	1,466,742	588,550	6,039,000
323020307	BAKERSFIELD	CA		06/30/2023	10.255	218,339		3,210,000
323020455	BAKERSFIELD	CA		03/16/2023	10.250		370,200	3,600,000
323020512	WINTER PARK	FL		05/02/2023	10.130	297,500		455,000
323020895	SEATTLE	WA		03/16/2023	9.995		276,000	1,220,000
323030009	KENNEWICK	WA		05/02/2023	10.135	778,190		1,111,700
323030289	PORTLAND	OR		05/02/2023	9.630	101,357		1,690,000
323030714	DONNELLY	ID		05/02/2023	9.885	457,300	30,000	2,675,000
323030773	BAKERSFIELD	CA		05/02/2023	10.135	572,920	627,800	3,600,000
323050151	EDEN	UT		06/30/2023	9.885	109,845		855,000
323050168	EDEN	UT		06/30/2023	9.885	106,380		1,060,000
323050188	BAKERSFIELD	CA		06/30/2023	10.260	1,382,277		6,600,000
323050307	EDEN	UT		06/30/2023	9.885	104,040		1,120,000
323050319	EDEN	UT		06/30/2023	9.885	104,040		1,120,000
323050354	EDEN	UT		06/30/2023	9.885	106,380		1,060,000
323050463	PASCO	WA		06/30/2023	10.255	53,692		765,000
323050514	TUCSON	AZ		06/30/2023	9.630	25,002		1,250,000
323050717	PORTLAND	OR		06/30/2023	9.020	787,770		1,440,000
323060676	BAKERSFIELD	CA		06/30/2023	10.260	703,502		4,324,000
3300002948	JERSEY CITY	NJ		06/08/2021	7.080		45,852	886,900
3300002981	SPRING VALLEY	NY		06/08/2021	6.950		50,227	1,029,000
3300003059	JERSEY CITY	NJ		07/02/2021	6.950		23,089	281,750
3300003093	PHILADELPHIA	PA		08/09/2021	6.950		16,618	203,350
3300003152	NEPTUNE	NJ		02/16/2022	7.500		48,179	1,504,300
3300003237	BROOKLYN	NY		09/29/2022	6.846		383,060	6,076,000
3300003307	NEWARK	NJ		10/07/2021	6.950		99,989	1,323,000
3300003322	WINDERMERE	FL		11/01/2021	7.180		128,944	931,000
3300003341	JERSEY CITY	NJ		02/02/2022	5.825		34,866	715,400
3300003387	ESSEX FELLS	NJ		02/16/2022	7.180		32,259	1,127,000
3300003460	MONTCLAIR	NJ		12/10/2021	6.950		15,175	717,850
3300003475	SCOTCH PLAINS	NJ		02/02/2022	6.950		55,255	514,500
3300003547	MAPLEWOOD	NJ		03/03/2022	7.180		12,382	588,000
3300003652	MONTCLAIR	NJ		03/31/2022	6.950		62,982	624,750
3300003667	SCOTCH PLAINS	NJ		05/17/2022	6.075		18,341	637,000

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3300003679	NEW PROVIDENCE	NJ		05/26/2022	7.200		37,380	482,650
3300003693	BROOKLYN	NY		03/31/2022	5.825		14,943	735,000
3300003701	GARDEN CITY	NY		05/26/2022	6.325		61,306	943,250
3300003734	PHILADELPHIA	PA		06/23/2022	6.200		14,803	249,900
3300003845	BROOKLYN	NY		08/24/2022	6.616		466,152	2,278,500
3300003855	IRVINGTON	NJ		08/24/2022	6.491		35,750	1,016,750
3300003979	TEANECK	NJ		10/28/2022	7.156		20,435	330,750
3300003988	PARAMUS	NJ		08/24/2022	6.916		18,620	539,000
3300004016	PARAMUS	NJ		11/10/2022	7.236		158,456	833,000
3300004021	PARAMUS	NJ		11/10/2022	7.536		122,333	857,500
3300004035	NEW PROVIDENCE	NJ		10/13/2022	7.143		23,089	465,500
3300004086	BRONX	NY		12/02/2022	7.581		151,008	1,641,500
3300004156	IRVINGTON	NJ		12/21/2022	7.763		5,353	196,000
3300004168	PATERSON	NJ		01/19/2023	8.940		20,622	235,200
3300004172	PATERSON	NJ		01/19/2023	8.940		20,203	237,650
3300004175	CHICAGO	IL		06/23/2023	9.960	43,292		179,340
3300004180	RIVER EDGE	NJ		12/21/2022	7.513		59,910	710,500
3300004196	PASSAIC	NJ		12/21/2022	7.888		22,065	227,850
3300004199	SPOTSWOOD	NJ		01/19/2023	8.940		57,303	367,500
3300004301	HARDING	NJ		02/27/2023	9.125		57,908	2,401,000
3300004304	HACKETTSTOWN	NJ		03/08/2023	9.310		31,747	173,950
3300004326	PARAMUS	NJ		02/16/2023	8.995		106,972	906,500
3300004328	CARROLLTON	TX		05/03/2023	8.955	164,508	12,382	784,000
3300004329	PARAMUS	NJ		02/27/2023	9.150		95,241	882,000
3300004337	PARAMUS	NJ		04/05/2023	8.905	119,917	18,848	894,250
3300004338	PARAMUS	NJ		03/08/2023	9.160		173,678	906,500
3300004372	IRVINGTON	NJ		04/05/2023	8.955	86,583	6,517	269,500
3300004377	BALTIMORE	MD		03/08/2023	9.285		8,519	247,450
3300004394	RIVER EDGE	NJ		05/03/2023	8.885	167,971	12,643	676,200
3300004408	SOMERS POINT	NJ		06/09/2023	9.555	125,545	36,635	330,750
3300004428	TOWNSHIP OF HILLSIDE	NJ		05/03/2023	9.080	151,520	11,405	323,400
3300004434	PARAMUS	NJ		05/03/2023	8.885	178,794	13,458	784,000
3300004435	PARAMUS	NJ		04/05/2023	9.030	167,538	12,610	1,347,500
3300004440	WEST PALM BEACH	FL		05/03/2023	9.200	90,046	6,778	156,800
3300004468	SPRING VALLEY	NY		06/09/2023	9.555	203,643	46,749	1,274,000
3300004472	SPRING VALLEY	NY		06/09/2023	9.555	220,267	26,774	1,274,000
3300004497	CLOSTER	NJ		06/09/2023	9.555	187,019	14,077	514,500
3300004505	BLOOMFIELD	NJ		06/09/2023	9.555	157,581	11,861	367,500
3300004511	SPARTA	NJ		06/09/2023	9.555	101,302	7,625	311,150
3300004517	PARAMUS	NJ		06/23/2023	9.645	160,611		1,078,000
3300004518	PARAMUS	NJ		06/23/2023	9.645	154,551		1,225,000
3300004523	PARAMUS	NJ		06/23/2023	9.645	136,801		1,176,000
3300004539	PARAMUS	NJ		06/23/2023	9.645	148,490		1,016,750
3300004540	MORRISTOWN	NJ		06/09/2023	9.555	370,142	27,860	882,000
3300004543	SPRING VALLEY	NY		06/23/2023	9.645	162,343		1,200,500
3300004550	PORT SAINT LUCIE	FL		06/23/2023	9.645	219,488		367,500
3310014535	CLOVIS	CA		11/29/2021	5.880		8,489	126,000
3310019670	PITTSBURGH	PA		10/14/2021	7.163		1,100	43,500
3310021288	SEMINOLE	FL		08/01/2022	7.500		9,580	202,500
3310024429	PHILADELPHIA	PA		12/16/2021	7.722		20,683	145,500
3310024553	BALDWIN	NY		10/22/2021	6.300		3,185	189,000
3310024682	MONTCLAIR	NJ		10/22/2021	6.800		17,458	264,000
3310025675	TRIANGLE	VA		09/28/2021	6.788		5,990	193,350
3310025714	SCRANTON	PA		09/28/2021	7.038		1,984	58,500
3310025851	ARLINGTON	NY		03/22/2022	5.700		9,920	117,000

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3310025912	HICKSVILLE	NY		11/12/2021	6.029		17,820	352,500
3310025963	DETROIT	MI		12/16/2021	6.970		4,388	58,200
3310026016	KINGSTON	NY		05/19/2022	6.050		5,227	57,000
3310026661	IRVINGTON	NJ		01/05/2022	6.550		6,935	135,000
3310026967	PHILADELPHIA	PA		10/22/2021	8.488		17,761	255,000
3310026975	PHILADELPHIA	PA		10/22/2021	8.488		7,462	252,000
3310027741	LYONS	IL		11/29/2021	6.190		7,446	105,000
3310027780	NEW HAVEN	CT		02/11/2022	5.441		4,232	112,500
3310027897	MARRERO	LA		04/14/2022	6.060		11,322	69,600
3310027920	EAST HAMPTON	NY		01/05/2022	5.350		132,266	840,000
3310027990	BELLEVUE	WA		03/09/2022	8.040		3,278	816,000
3310028059	LIVINGSTON	NJ		11/29/2021	5.530		16,974	402,000
3310028082	SOMERVILLE	NJ		03/09/2022	7.050		960	147,000
3310028696	PHILADELPHIA	PA		11/01/2022	8.960		27,262	198,000
3310028753	PHILADELPHIA	PA		02/11/2022	6.050		8,735	66,000
3310028956	JERSEY CITY	NJ		01/05/2022	5.350		35,979	517,500
3310028961	CORONA DEL MAR	CA		01/05/2022	5.350		2,393	3,135,000
3310029034	WARREN	NJ		12/28/2021	5.643		3,802	271,500
3310029094	INDIANAPOLIS	IN		01/11/2022	7.050		68,847	225,000
3310029275	TULSA	OK		01/05/2022	6.520		2,343	97,500
3310029500	BELLEAIR	FL		03/09/2022	5.700		1,512	420,000
3310029597	PHILADELPHIA	PA		02/07/2022	6.050		6,549	96,000
3310029979	FAIR OAKS	CA		06/23/2022	5.665		28,782	402,000
3310030013	AUBURN	NY		03/09/2022	6.550		319	30,600
3310030103	MONTCLAIR	NJ		04/01/2022	6.800		11,959	441,900
3310030123	MONTCLAIR	NJ		03/17/2022	5.525		11,020	398,100
3310030489	YUCCA VALLEY	CA		01/31/2022	5.350		7,714	222,000
3310031066	ALBANY	NY		06/07/2022	5.343		11,286	1,027,500
3310031086	GOSHEN	NY		01/31/2022	6.050		10,256	219,900
3310031089	CHARLOTTE	NC		01/31/2022	7.550		17,297	255,000
3310031111	VAILS GATE	NY		02/18/2022	5.350		8,943	103,500
3310031477	WYANDOTTE	MI		04/29/2022	6.050		1,046	51,600
3310031683	JACKSONVILLE	FL		02/18/2022	6.170		3,188	96,300
3310031691	GIBSONVILLE	NC		02/11/2022	5.700		5,095	46,500
3310031721	SCOTCH PLAINS	NJ		02/07/2022	5.350		72,815	382,500
3310031890	GARY	IN		02/25/2022	6.190		2,566	80,400
3310031899	SAN ANTONIO	TX		02/25/2022	6.840		597	63,000
3310031925	LIVINGSTON	NJ		02/07/2022	6.043		26,736	379,500
3310032020	MIAMI	FL		02/25/2022	5.441		16,437	412,500
3310032221	SHIRLEY	NY		03/09/2022	6.390		7,065	168,000
3310032293	CHICAGO	IL		03/09/2022	5.350		10,105	120,000
3310032429	DETROIT	MI		03/09/2022	6.190		1,204	97,500
3310032442	SANTA CLARA	CA		04/08/2022	5.616		23,456	709,500
3310032474	CHATTANOOGA	TN		04/01/2022	7.050		14,882	108,000
3310032520	WATERBURY	CT		08/16/2022	8.589		1,563	75,000
3310032565	LIVINGSTON	NJ		04/20/2022	5.700		53,089	450,000
3310032579	CLEVELAND	OH		06/15/2022	6.060		4,154	47,400
3310032856	LOUISBURG	NC		11/01/2022	7.500		30,188	120,000
3310032899	CHARLOTTE	NC		03/09/2022	7.300		35,134	390,000
3310032948	POTTSTOWN	PA		04/29/2022	7.800		5,503	82,500
3310032951	CALDWELL	NJ		07/07/2022	5.686		76,181	465,000
3310032988	LIVINGSTON	NJ		06/15/2022	5.875		20,597	427,500
3310033067	PHILADELPHIA	PA		03/17/2022	8.134		7,734	210,000
3310033076	EWING TOWNSHIP	NJ		04/01/2022	6.920		408	97,500
3310033176	STREETSBORO	OH		03/17/2022	7.300		2,031	51,900

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310033523	PHILADELPHIA	PA		03/22/2022	6.780		4,005	148,500
3310033608	CHICAGO	IL		06/07/2022	6.050		16,448	163,500
3310033662	PHILADELPHIA	PA		10/12/2022	7.550		27,205	234,000
3310033754	TRENTON	NJ		08/08/2022	8.330		4,930	69,000
3310033812	BROOKFIELD	IL		04/01/2022	8.040		1,504	105,000
3310033858	MONTVILLE	NJ		03/17/2022	5.700		12,046	255,900
3310033903	CRANFORD	NJ		04/01/2022	6.490		4,604	267,000
3310033937	LIVINGSTON	NJ		04/01/2022	5.525		70,760	585,000
3310034073	CHICAGO	IL		04/08/2022	6.650		41,499	120,000
3310034078	MILFORD	DE		04/08/2022	6.800		40,084	270,000
3310034194	MAHWAH	NJ		06/15/2022	6.050		11,484	269,400
3310034263	DEER PARK	NY		06/29/2022	5.700		19,706	180,000
3310034279	CANTON	GA		04/01/2022	6.320		17,869	237,000
3310034295	MEMPHIS	TN		06/15/2022	6.390		1,825	35,100
3310034388	CHICAGO	IL		04/01/2022	6.690		12,035	138,000
3310034482	INDIANAPOLIS	IN		06/15/2022	5.700		7,064	69,000
3310034501	EAST LANSING	MI		04/29/2022	6.330		11,700	129,000
3310034578	LIVINGSTON	NJ		05/19/2022	5.700		104,425	384,000
3310034606	BRANCHVILLE	NJ		08/16/2022	6.690		24,081	124,200
3310034671	NEWBURGH	NY		05/19/2022	6.050		34,363	142,500
3310034820	ATLANTIC CITY	NJ		05/19/2022	6.690		3,616	50,100
3310034858	STATEN ISLAND	NY		06/08/2023	8.841	93,429		207,000
3310034892	BALTIMORE	MD		04/29/2022	6.050		4,053	90,000
3310034953	DAYTON	OH		04/14/2022	6.690		5,398	60,000
3310034999	SHAWNEE	OK		07/14/2022	7.040		3,185	48,000
3310035215	LIVINGSTON	NJ		06/23/2022	6.015		85,239	495,000
3310035223	NEWARK	NJ		05/19/2022	6.550		5,628	101,700
3310035292	CHICAGO	IL		04/29/2022	6.690		9,804	114,000
3310035367	CATSKILL	NY		07/25/2022	6.760		13,276	82,500
3310035449	PATERSON	NJ		08/01/2022	7.300		14,293	126,900
3310035527	FARMINGDALE	NY		06/07/2022	6.050		6,572	243,000
3310035563	WATERBURY	CT		06/15/2022	6.430		33,309	90,000
3310035619	PHILADELPHIA	PA		05/19/2022	7.550		2,110	67,500
3310035656	WASHINGTON	DC		07/07/2022	6.050		18,948	555,000
3310035768	BRONX	NY		06/29/2022	5.868		34,211	355,500
3310035783	CHICAGO	IL		06/29/2022	6.920		4,514	95,100
3310035798	PLATTEKILL	NY		06/07/2022	5.889		9,831	157,500
3310035821	PLATTEKILL	NY		06/07/2022	5.889		18,844	162,000
3310035822	PLATTEKILL	NY		06/07/2022	5.889		1,785	156,000
3310035927	PORT JERVIS	NY		06/07/2022	7.020		4,664	100,500
3310035933	MILFORD	PA		08/08/2022	7.020		19,673	111,000
3310036020	HOUSTON	TX		07/07/2022	6.050		20,828	125,400
3310036021	HOUSTON	TX		07/07/2022	6.050		21,123	125,400
3310036026	LIVINGSTON	NJ		06/15/2022	6.450		122,513	495,000
3310036068	ST. LOUIS	MO		06/23/2022	6.015		3,129	90,000
3310036230	BROOKLYN	NY		07/07/2022	6.043		61,509	720,000
3310036275	BOCA RATON	FL		07/07/2022	6.550		149,474	1,650,000
3310036327	LOS ANGELES	CA		06/29/2022	6.050		44,550	933,900
3310036382	LAKE ARIEL	PA		08/01/2022	7.550		8,184	95,700
3310036397	JACKSON	GA		06/15/2022	6.550		3,133	108,600
3310036402	HARTFORD	CT		06/29/2022	7.070		7,377	292,500
3310036425	SEASIDE HEIGHTS	NJ		09/08/2022	7.500		6,683	165,000
3310036447	ST. ALBANS	NY		06/07/2022	6.550		48,694	369,000
3310036489	ONEONTA	NY		10/19/2022	8.484		3,511	38,400
3310036550	HAZLET	NJ		08/16/2022	7.050		11,212	150,300

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310036629	PHILADELPHIA	PA		06/15/2022	6.570		3,036	72,000
3310036752	JERSEY CITY	NJ		08/08/2022	7.040		4,559	693,000
3310036781	ALEXANDRIA	VA		07/25/2022	5.665		97,772	697,500
3310036796	BALTIMORE	MD		08/16/2022	6.820		4,552	52,500
3310036813	ATLANTA	GA		08/16/2022	6.800		10,386	150,000
3310036899	LOS ANGELES	CA		06/29/2022	6.043		82,526	870,000
3310036904	LIVINGSTON	NJ		07/14/2022	7.050		122,750	399,000
3310036942	DETROIT	MI		07/14/2022	6.630		8,472	69,000
3310037003	JERSEY CITY	NJ		06/29/2022	6.043		53,805	493,500
3310037029	JAMAICA	NY		07/25/2022	6.450		72,409	390,000
3310037040	TOWNSHIP OF MARLBORO	NJ		08/26/2022	7.500		85,298	372,000
3310037051	MAMARONECK	NY		08/26/2022	7.050		11,618	289,500
3310037103	MANHASSET	NY		07/07/2022	7.170		43,288	615,000
3310037174	EAST ORANGE	NJ		06/15/2022	6.710		16,792	144,300
3310037195	BELLEVUE	WA		07/07/2022	6.300		55,353	960,000
3310037221	ANDERSON	SC		08/16/2022	6.920		10,148	140,100
3310037231	WOODBURY	NY		08/16/2022	6.300		48,835	491,100
3310037255	CHICAGO	IL		06/29/2022	6.750		15,344	182,550
3310037308	HOUSTON	TX		07/07/2022	6.050		3,095	129,000
3310037337	LINDENHURST	NY		07/14/2022	6.300		784	187,500
3310037382	MONTICELLO	NY		09/28/2022	7.500		22,965	85,800
3310037400	CHICAGO HEIGHTS	IL		06/23/2022	6.920		483	50,400
3310037412	BROOKLYN	NY		08/26/2022	6.043		52,454	1,470,000
3310037520	GARY	IN		09/08/2022	7.170		3,475	31,500
3310037521	PINE BEACH	NJ		08/08/2022	7.550		11,354	148,500
3310037567	CORAL GABLES	FL		06/29/2022	6.460		31,999	376,500
3310037570	VICTOR	ID		09/28/2022	7.500		38,476	810,000
3310037581	SEASIDE HEIGHTS	NJ		08/01/2022	7.550		84,877	510,000
3310037594	DANIA BEACH	FL		06/29/2022	6.720		5,740	192,000
3310037603	WINTER PARK	FL		07/07/2022	6.008		71,852	825,000
3310037716	SAINT LOUIS	MO		08/01/2022	8.050		18,548	123,000
3310037724	JERSEY CITY	NJ		06/29/2022	5.980		26,136	294,000
3310037769	CHICAGO	IL		06/23/2022	6.720		2,242	75,000
3310037782	SUITLAND	MD		08/01/2022	7.050		8,798	159,000
3310037825	EAST ORANGE	NJ		06/29/2022	5.693		8,007	177,000
3310037833	DUQUESNE	PA		06/29/2022	6.720		6,448	182,226
3310037835	MIAMI	FL		07/14/2022	6.500		17,464	465,000
3310037869	TRENTON	NJ		07/14/2022	7.550		22,260	358,500
3310037890	LEVITTOWN	NY		09/21/2022	6.450		43,254	298,500
3310037893	ELKRIDGE	MD		07/25/2022	6.750		13,187	192,000
3310037933	JERSEY CITY	NJ		07/25/2022	7.050		(37,376)	526,200
3310037934	BROOKLYN	NY		06/29/2022	6.450		18,731	735,000
3310037942	CHICAGO	IL		08/01/2022	8.000		4,954	88,800
3310037945	NEWARK	NJ		09/08/2022	6.920		21,625	123,900
3310037993	MIAMI GARDENS	FL		08/16/2022	7.500		5,086	144,600
3310038001	JACKSONVILLE	FL		08/08/2022	7.550		3,356	108,000
3310038013	PLAINFIELD	NJ		07/14/2022	6.820		974	120,000
3310038051	MAYWOOD	IL		07/25/2022	7.040		15,386	108,000
3310038083	CHICAGO	IL		07/14/2022	7.030		21,733	105,000
3310038119	PASSAIC	NJ		07/25/2022	7.030		5,168	210,000
3310038123	HAVERFORD	PA		06/29/2022	6.820		1,495	115,800
3310038127	PLAINFIELD	NJ		07/14/2022	6.750		2,952	126,000
3310038129	ALEXANDER	NC		08/16/2022	6.015		7,117	93,900
3310038130	CHICAGO	IL		07/07/2022	7.170		10,544	78,000
3310038140	MILWAUKEE	WI		07/25/2022	7.050		2,425	48,000

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3310038181	PAHOA	HI		11/01/2022	8.400		1,390	72,000
3310038189	PHILADELPHIA	PA		07/14/2022	6.720		1,972	66,000
3310038191	NEW ORLEANS	LA		07/25/2022	6.770		1,773	120,900
3310038219	PALM COAST	FL		08/01/2022	8.050		25,518	157,500
3310038223	NEW HYDE PARK	NY		08/08/2022	6.920		64,805	405,000
3310038254	PHILADELPHIA	PA		08/08/2022	7.300		5,890	73,800
3310038256	LOS ANGELES	CA		07/07/2022	6.300		2,094	505,800
3310038268	MONROE	NY		08/08/2022	7.500		3,145	192,000
3310038275	TEANECK	NJ		10/12/2022	8.337		13,739	265,500
3310038312	HAMPTON BAYS	NY		07/14/2022	7.030		4,845	302,100
3310038316	PARSIPPANY	NJ		09/21/2022	6.720		8,548	202,500
3310038329	HOLLYWOOD	FL		07/25/2022	6.820		5,774	322,500
3310038331	LIVINGSTON	NJ		10/19/2022	8.358		103,267	468,000
3310038342	JOSHUA TREE	CA		08/26/2022	7.450		48,751	295,500
3310038359	AUGUSTA	GA		07/25/2022	9.450		8,411	45,900
3310038401	COOPER CITY	FL		08/16/2022	7.300		2,187	310,500
3310038434	CHICAGO	IL		09/08/2022	8.040		12,066	103,500
3310038444	PALM COAST	FL		08/01/2022	8.050		15,468	131,100
3310038468	ROYAL OAK	MI		07/14/2022	8.050		9,990	190,500
3310038476	JERSEY CITY	NJ		07/25/2022	5.700		5,643	1,222,500
3310038518	MONTCLAIR	NJ		07/14/2022	6.710		31,297	675,000
3310038535	EAST ORANGE	NJ		08/26/2022	8.519		3,640	158,400
3310038568	WOODBURY	NY		08/08/2022	7.940		14,850	555,000
3310038584	SARANAC LAKE	NY		09/08/2022	8.330		8,480	84,000
3310038594	BROOKLYN	NY		07/25/2022	7.270		57,618	750,000
3310038595	CITY OF ORANGE	NJ		07/14/2022	7.050		13,172	196,650
3310038602	HOLLAND	MI		08/08/2022	8.519		7,674	131,700
3310038616	JERSEY CITY	NJ		08/01/2022	7.050		13,557	402,000
3310038617	JERSEY CITY	NJ		08/01/2022	7.050		13,093	402,000
3310038634	PALM COAST	FL		08/08/2022	8.050		20,402	129,000
3310038637	PALM COAST	FL		08/08/2022	8.050		5,921	124,500
3310038638	PALM COAST	FL		08/08/2022	8.050		11,427	129,000
3310038655	IRVINGTON	NJ		08/08/2022	7.950		3,757	84,000
3310038665	MILWAUKEE	WI		07/14/2022	7.220		14,348	244,500
3310038671	PALM DESERT	CA		07/14/2022	6.300		18,048	511,500
3310038672	PHILADELPHIA	PA		09/21/2022	8.169		13,726	96,000
3310038679	PHILLIPSBURG	NJ		08/01/2022	7.000		6,221	57,000
3310038703	BRONX	NY		09/21/2022	8.330		15,627	219,000
3310038704	CHICAGO	IL		10/12/2022	8.330		3,445	84,000
3310038724	LINCOLNSHIRE	IL		08/16/2022	7.550		3,471	353,100
3310038739	DENTON	NC		08/01/2022	7.040		15,827	93,000
3310038760	BERGENFIELD	NJ		08/26/2022	7.050		23,686	412,500
3310038773	ORLANDO	FL		07/14/2022	7.000		14,295	111,000
3310038777	TAMPA	FL		08/01/2022	7.950		1,365	139,500
3310038781	DETROIT	MI		08/26/2022	8.400		2,881	48,000
3310038789	NEWARK	NJ		08/08/2022	7.270		782	111,000
3310038802	NEWARK	NJ		08/01/2022	7.930		20,350	217,500
3310038825	EAST PATCHOGUE	NY		06/29/2023	7.940	75,319		147,000
3310038840	WASHINGTON	DC		07/14/2022	7.720		5,239	140,400
3310038852	NEW VIENNA	OH		09/08/2022	8.330		2,934	67,500
3310038860	BROOKLYN	NY		08/08/2022	7.040		359	432,000
3310038880	NEW PORT RICHEY	FL		08/26/2022	7.000		13,497	120,000
3310038888	SANFORD	FL		07/25/2022	7.800		5,932	88,500
3310038908	LIVINGSTON	NJ		09/08/2022	7.500		50,413	362,100
3310038926	PATCHOGUE	NY		08/08/2022	7.040		3,588	183,900

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3310038947	OSSINING	NY		08/01/2022	7.000		15,296	180,000
3310038952	MILPITAS	CA		08/01/2022	7.450		13,803	219,000
3310038966	CAPE CORAL	FL		09/21/2022	8.330		37,414	402,000
3310038970	CHESTER	NJ		08/01/2022	7.930		34,556	221,400
3310038982	BRONX	NY		08/16/2022	8.169		2,673	195,000
3310038994	CARBONDALE	PA		07/25/2022	7.950		9,979	45,000
3310039035	CAPE CORAL	FL		09/21/2022	8.330		23,643	402,000
3310039036	HILTON HEAD ISLAND	SC		09/21/2022	7.300		96,696	679,770
3310039083	BABYLON	NY		07/14/2022	7.050		19,602	231,000
3310039142	NYACK	NY		08/16/2022	7.950		17,790	198,000
3310039147	SMITH RIVER	CA		08/01/2022	7.550		10,829	90,000
3310039160	WEISER	ID		08/01/2022	7.770		5,435	92,700
3310039165	EAST ORANGE	NJ		08/26/2022	8.519		3,638	174,000
3310039182	COOPER CITY	FL		08/01/2022	8.519		11,969	324,000
3310039201	COOPER CITY	FL		09/21/2022	8.519		2,029	262,500
3310039205	WESTMINSTER	MD		08/16/2022	7.550		7,625	186,000
3310039219	TRENTON	NJ		09/28/2022	8.337		2,108	103,500
3310039226	WASHINGTON	DC		08/01/2022	8.519		2,116	151,500
3310039239	PHILADELPHIA	PA		08/01/2022	7.550		846	85,500
3310039244	PLAINVIEW	NY		09/08/2022	7.500		14,701	405,000
3310039263	PECOS	TX		10/19/2022	8.743		17,667	111,300
3310039272	BELLEVILLE	IL		09/08/2022	8.050		1,499	41,700
3310039319	WILMERDING	PA		08/16/2022	7.550		1,426	27,000
3310039336	ATLANTA	GA		08/16/2022	8.330		38,939	660,000
3310039384	CHATTANOOGA	TN		08/16/2022	8.330		16,028	76,500
3310039407	MANVILLE	NJ		09/28/2022	8.484		8,235	126,000
3310039432	HIGHLAND	IN		08/26/2022	7.500		3,595	115,500
3310039471	HAZEL CREST	IL		08/01/2022	8.519		634	52,500
3310039505	CHICAGO	IL		08/16/2022	7.500		5,820	102,900
3310039506	CHICAGO	IL		09/08/2022	8.589		3,950	195,000
3310039520	LIVINGSTON	NJ		09/08/2022	7.500		63,558	435,000
3310039537	MILLER PLACE	NY		08/01/2022	7.550		8,613	219,000
3310039567	EAST ORANGE	NJ		08/16/2022	7.550		4,084	141,000
3310039576	FRAMINGHAM	MA		08/08/2022	7.500		5,105	210,000
3310039617	RUPERT	ID		08/26/2022	7.550		10,321	96,000
3310039654	HANOVER	VA		10/12/2022	9.450		1,372	105,000
3310039663	NEW ORLEANS	LA		08/08/2022	7.050		2,308	330,000
3310039746	METUCHEN	NJ		11/10/2022	8.040		21,424	229,800
3310039812	COSHOCTON	OH		08/16/2022	8.050		7,202	52,500
3310039874	CHICAGO	IL		08/08/2022	8.659		6,325	72,300
3310039876	TYLER	TX		08/08/2022	8.330		7,122	89,100
3310039899	CAMBRIDGE	MA		08/08/2022	8.330		69,869	2,182,500
3310039965	CHICAGO	IL		10/12/2022	8.330		4,703	69,000
3310039971	CHICAGO	IL		08/16/2022	8.519		5,529	79,500
3310039984	LEVITTOWN	NY		08/08/2022	7.500		19,787	271,350
3310039991	PHILADELPHIA	PA		09/28/2022	8.519		7,406	67,500
3310040074	WASHINGTON	DC		08/26/2022	8.330		20,641	202,500
3310040100	HANOVER	MA		09/08/2022	7.990		20,148	190,200
3310040112	SCOTCH PLAINS	NJ		09/08/2022	8.330		10,336	552,000
3310040146	MOBILE	AL		09/21/2022	8.337		3,229	78,600
3310040193	FORSYTH	GA		09/21/2022	7.550		3,980	286,500
3310040228	GARY	IN		09/08/2022	8.925		5,950	58,500
3310040317	KAILUA-KONA	HI		09/28/2022	7.550		852	213,000
3310040382	PITTSBURGH	PA		09/08/2022	8.484		2,180	45,000
3310040479	HOUSTON	TX		08/26/2022	8.050		29,330	435,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310040504	ALLENDALE	NJ		10/12/2022	7.550		10,336	239,700
3310040508	WOODRUFF	SC		09/08/2022	8.589		1,437	48,600
3310040531	SADDLE BROOK	NJ		10/12/2022	7.500		26,315	240,300
3310040554	BROOKLYN	NY		09/08/2022	7.550		13,662	990,000
3310040558	BOWDON	GA		09/28/2022	8.519		1,748	66,000
3310040609	LITTLE FALLS	NJ		10/19/2022	8.484		17,786	171,000
3310040764	SALEM	NJ		09/21/2022	8.330		17,977	58,500
3310040770	CHICAGO	IL		09/08/2022	8.330		8,702	96,000
3310040778	MULBERRY	FL		08/26/2022	8.330		3,714	61,500
3310040797	PARKVILLE	MD		10/12/2022	7.550		17,200	165,000
3310040799	PARKVILLE	MD		10/12/2022	7.550		17,042	165,000
3310040801	ATLANTA	GA		09/21/2022	7.500		14,413	135,600
3310040804	EGG HARBOR TOWNSHIP	NJ		09/08/2022	8.330		6,285	127,500
3310040806	ALLENHURST	NJ		04/19/2023	8.050	171,518	20,168	1,620,000
3310040821	LANSING	MI		09/08/2022	8.659		839	54,000
3310040851	PITMAN	NJ		09/21/2022	7.550		5,303	75,000
3310040854	CHICAGO	IL		10/12/2022	8.169		3,891	138,000
3310040855	WOODBURY	NJ		09/21/2022	7.550		3,351	78,000
3310040901	PITTSTON	PA		09/21/2022	8.330		3,244	72,900
3310040973	RED BANK	NJ		09/21/2022	7.550		23,722	156,000
3310041001	DETROIT	MI		09/08/2022	8.659		9,672	69,000
3310041006	MIDDLETOWN	NY		10/12/2022	8.519		9,621	225,000
3310041146	CARMEL HAMLET	NY		11/01/2022	8.330		1,141	115,500
3310041154	CLEARWATER	FL		09/21/2022	7.500		18,298	136,500
3310041163	CLEARWATER	FL		09/21/2022	7.500		16,960	136,500
3310041178	CHICAGO	IL		10/19/2022	8.792		16,097	193,500
3310041211	SICKLERVILLE	NJ		10/12/2022	7.550		21,469	112,500
3310041218	LONG BRANCH	NJ		09/28/2022	8.050		37,434	600,000
3310041229	PHILADELPHIA	PA		10/19/2022	7.550		2,465	61,500
3310041267	IRVINGTON	NJ		09/21/2022	7.550		7,265	151,500
3310041269	CINCINNATI	OH		10/12/2022	8.330		4,035	118,500
3310041274	PHILADELPHIA	PA		11/10/2022	8.400		11,689	70,200
3310041284	WESTWEGO	LA		09/21/2022	8.040		9,608	67,500
3310041300	ATLANTIC CITY	NJ		11/01/2022	8.519		1,662	51,000
3310041335	SALEM	NJ		10/19/2022	8.050		3,608	296,700
3310041344	DAYTON	OH		11/10/2022	8.519		6,182	69,000
3310041366	GREENWOOD LAKE	NY		10/12/2022	8.330		16,640	264,000
3310041403	UNIVERSITY HEIGHTS	OH		09/21/2022	8.330		5,168	88,500
3310041442	DETROIT	MI		09/21/2022	8.519		1,604	42,000
3310041457	SUN CITY CENTER	FL		09/08/2022	8.330		3,747	102,000
3310041459	PHILADELPHIA	PA		10/12/2022	8.659		4,041	108,000
3310041474	SAN ANTONIO	TX		11/01/2022	8.330		2,226	93,000
3310041517	ATLANTA	GA		11/01/2022	8.575		11,358	108,000
3310041534	NORTH HOLLYWOOD	CA		09/21/2022	7.800		5,089	635,700
3310041538	JERSEY CITY	NJ		09/28/2022	7.990		83,784	777,000
3310041557	VALLEY STREAM	NY		09/21/2022	7.550		4,317	186,750
3310041573	MARLBORO	NY		11/01/2022	8.000		8,316	180,000
3310041577	JERSEY CITY	NJ		09/28/2022	7.990		72,401	691,200
3310041598	MARLBORO	NY		10/19/2022	8.000		8,168	180,000
3310041618	MONROE	CT		11/10/2022	9.100		24,503	447,600
3310041624	LOS ANGELES	CA		10/19/2022	7.050		19,150	912,000
3310041631	BROOKLYN	NY		09/21/2022	7.550		38,759	660,000
3310041635	FONTANA	CA		10/12/2022	7.950		35,376	276,000
3310041675	WILTON MANORS	FL		10/19/2022	8.323		11,223	372,000
3310041678	CHICAGO	IL		10/19/2022	9.009		6,905	73,500

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3310041711	INDIAN HARBOUR BEACH	FL		04/27/2023	9.100	42,827		63,300
3310041763	TILLSON	NY		10/19/2022	8.484		18,117	189,000
3310041803	JERSEY CITY	NJ		10/19/2022	7.550		32,813	563,700
3310041814	MASSAPEQUA PARK	NY		11/10/2022	8.330		4,956	214,500
3310041840	LEHIGH ACRES	FL		11/10/2022	8.694		34,546	87,000
3310041844	OSSINING	NY		10/12/2022	8.484		5,806	147,000
3310041879	THIBODAUX	LA		11/10/2022	8.568		1,556	56,700
3310041886	GAINESVILLE	TX		10/19/2022	8.323		13,053	57,300
3310041897	CHICAGO	IL		10/12/2022	8.589		5,659	104,400
3310041919	BALTIMORE	MD		09/28/2022	8.330		4,663	54,000
3310041920	BALTIMORE	MD		09/28/2022	8.330		7,425	49,500
3310041944	MIDDLETOWN	NJ		10/12/2022	7.800		3,490	172,800
3310041968	WATERBURY	CT		06/08/2023	7.940	21,250		58,500
3310041970	GREAT NECK	NY		10/19/2022	8.400		13,840	1,250,100
3310041974	PALM SPRINGS	CA		10/12/2022	7.800		17,126	668,100
3310041997	ARROYO GRANDE	CA		10/19/2022	7.550		7,147	363,900
3310042045	EUSTIS	FL		11/01/2022	8.309		8,911	81,000
3310042047	EUSTIS	FL		11/01/2022	8.309		7,511	81,000
3310042082	SEVIERVILLE	TN		11/01/2022	8.050		37,557	510,000
3310042103	PITTSBURGH	PA		11/01/2022	9.359		12,927	96,000
3310042121	YPSILANTI	MI		10/19/2022	8.330		3,817	106,200
3310042122	WILLINGBORO	NJ		11/10/2022	8.659		6,779	85,500
3310042127	HUNTINGTON STATION	NY		11/10/2022	7.550		5,370	173,400
3310042185	BRIDGEPORT	CT		10/19/2022	7.550		32,239	123,000
3310042200	WOODMERE	NY		11/10/2022	8.351		76,056	727,500
3310042234	PLAINFIELD	NJ		10/12/2022	7.950		6,059	123,300
3310042254	LEVITTOWN	NY		10/12/2022	8.330		21,622	322,500
3310042283	LINDEN	NJ		09/28/2022	7.550		7,425	199,500
3310042303	JERSEY CITY	NJ		10/12/2022	8.330		1,797	183,000
3310042347	PALM SPRINGS	CA		10/12/2022	7.500		19,159	253,800
3310042373	BAYONNE	NJ		11/01/2022	8.330		3,763	175,500
3310042375	DOLTON	IL		10/12/2022	8.050		1,010	69,600
3310042381	LOS ANGELES	CA		11/10/2022	7.800		60,590	690,000
3310042404	SCHENECTADY	NY		11/10/2022	8.834		5,119	75,600
3310042416	IRVINGTON	NJ		10/12/2022	8.519		7,045	105,000
3310042419	ELMER	NJ		10/19/2022	7.550		15,011	82,500
3310042426	CHICAGO	IL		10/19/2022	8.519		5,985	177,000
3310042434	DAYTON	OH		10/19/2022	8.323		1,842	61,500
3310042505	MATTAPOISETT	MA		11/01/2022	8.659		58,105	450,000
3310042562	VISTA	CA		10/19/2022	8.169		12,073	369,000
3310042600	ROOSEVELT	NY		10/19/2022	8.337		9,255	177,000
3310042602	JERSEY CITY	NJ		10/19/2022	8.330		64,412	478,500
3310042640	MONSEY	NY		10/12/2022	7.550		5,153	346,500
3310042719	DETROIT	MI		10/12/2022	8.519		3,367	63,000
3310042774	MALIBU	CA		10/19/2022	7.800		8,335	1,212,000
3310042827	CHICAGO	IL		11/01/2022	7.800		2,688	112,500
3310042939	INDIANAPOLIS	IN		06/08/2023	8.673	5,309	4,350	96,000
3310042982	WANTAGH	NY		10/19/2022	8.575		28,215	328,500
3310042983	LORAIN	OH		11/01/2022	8.939		11,766	43,800
3310043019	HONESDALE	PA		11/10/2022	8.904		3,282	64,500
3310043023	BALTIMORE	MD		11/10/2022	8.519		6,632	69,000
3310043071	COUNTRY CLUB HILLS	IL		11/10/2022	8.904		817	144,000
3310043119	COLUMBIA	MO		11/10/2022	8.925		1,834	120,000
3310043121	JERICHO	NY		11/01/2022	8.673		29,700	355,500
3310043138	LEVITTOWN	NY		10/19/2022	8.358		8,910	184,500

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3310043150	BRICK TOWNSHIP	NJ		11/01/2022	8.673		63,335	603,000
3310043255	DETROIT	MI		11/01/2022	8.904		4,503	70,500
3310043369	BALTIMORE	MD		11/10/2022	8.505		3,457	75,000
3310043383	ROSELLE PARK	NJ		11/10/2022	8.050		10,640	162,000
3310043401	CHICAGO	IL		11/10/2022	8.757		1,738	75,000
3310043430	HAVERTOWN	PA		11/10/2022	8.365		3,799	167,100
3310043471	WESTMINSTER	MD		11/01/2022	8.960		13,469	100,500
3310043506	PHILADELPHIA	PA		11/01/2022	8.680		7,125	165,000
3310043520	YONKERS	NY		06/08/2023	7.940	133,516		292,500
3310043522	EAST ORANGE	NJ		11/10/2022	8.659		4,982	150,000
3310043558	CAMBRIA HEIGHTS	NY		06/29/2023	7.940	133,650		222,000
3310043560	LIVINGSTON	NJ		11/10/2022	8.519		47,225	420,000
3310043570	PHILADELPHIA	PA		11/01/2022	8.680		1,656	82,200
3310043584	SALEM	NJ		11/10/2022	8.687		1,413	61,500
3310043604	RANCHO MIRAGE	CA		11/10/2022	8.050		10,247	701,100
3310043780	BROWNS MILLS	NJ		11/10/2022	8.694		9,133	67,500
3310044167	NEW YORK	NY		05/11/2023	8.148	239,714		412,500
3310044753	CORAM	NY		05/11/2023	8.295	97,193	19,133	168,300
3310045363	DECATUR	GA		01/30/2023	8.040		21,978	115,800
3310045467	LOS ANGELES	CA		06/21/2023	7.890	168,398		273,000
3310045653	BRANCHBURG	NJ		04/27/2023	8.925	55,688	8,103	210,000
3310045759	CLAYTON	NC		05/25/2023	9.107		6,001	105,300
3310046123	FORT PIERCE	FL		06/29/2023	8.323	28,289		74,100
3310046238	AWENDAW	SC		05/11/2023	8.603	26,544	18,869	210,000
3310046266	HARTFORD	CT		04/27/2023	8.890	44,194	2,487	87,900
3310046361	WYOMING	MI		01/30/2023	8.050		564	52,200
3310046586	WEST ORANGE	NJ		06/08/2023	7.950	133,650		207,000
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	8.040	224,532		360,000
3310046643	MABANK	TX		03/15/2023	9.450		9,617	71,400
3310046664	UNION CITY	NJ		04/19/2023	8.673	147,164	24,636	426,000
3310046762	OAKLAND	CA		04/04/2023	8.610	71,948	29,158	174,000
3310046796	MAYS LANDING	NJ		04/27/2023	8.680	30,698		93,000
3310046850	BROOKLYN	NY		04/27/2023	8.365	213,840		390,000
3310047013	LAWRENCE	NJ		04/04/2023	8.673	74,733	31,383	169,200
3310047096	HEMPSTEAD	NY		04/19/2023	8.050	77,383		168,000
3310047128	SEASIDE HEIGHTS	NJ		04/19/2023	8.673	100,267		300,000
3310047408	BALTIMORE	MD		03/15/2023	9.443		7,195	75,000
3310047456	STUART	FL		06/29/2023	9.156	6,889		129,000
3310047664	WINTER HAVEN	FL		06/29/2023	9.709	1,782		71,400
3310047730	BROOKLYN	NY		05/11/2023	8.596	117,612		252,000
3310047779	BUFFALO	NY		04/19/2023	9.100	14,152		43,500
3310047806	DETROIT	MI		06/29/2023	9.016			35,100
3310047868	PHILADELPHIA	PA		04/27/2023	9.275	27,778		59,400
3310047914	DAVENPORT	IA		04/19/2023	9.450	25,661	1,595	42,600
3310047959	CHICAGO	IL		04/19/2023	9.275	52,391		120,000
3310047998	GAINESVILLE	GA		05/25/2023	8.666	13,643	27,285	85,500
3310048007	GAINESVILLE	GA		05/25/2023	8.666	13,643	26,011	85,500
3310048009	GAINESVILLE	GA		06/08/2023	8.666	29,808	9,923	85,500
3310048087	MABANK	TX		03/15/2023	9.450		7,310	71,400
3310048103	SPRINGFIELD	NJ		04/19/2023	8.680	90,585	12,548	169,500
3310048109	EAST HAVEN	CT		04/27/2023	8.925	31,185		60,000
3310048181	ATLANTA	GA		06/21/2023	9.457	2,770	9,196	105,000
3310048200	ATHENS	GA		06/08/2023	9.366	12,924		127,500
3310048201	PHILADELPHIA	PA		04/19/2023	8.575	21,830	3,360	75,000
3310048221	ATHENS	GA		06/08/2023	9.366	13,781		119,400

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3310048326	LAKE ARROWHEAD	CA		04/19/2023	7.540	85,076		187,500
3310048372	CHEEKTOWAGA	NY		04/27/2023	8.750	27,290		54,900
3310048403	PITTSBURGH	PA		04/04/2023	8.365	83,309	17,404	324,000
3310048444	ATLANTA	GA		04/27/2023	9.450	8,650	20,806	97,500
3310048452	NANUET	NY		06/29/2023	7.940	136,769		210,000
3310048561	BUFFALO	NY		04/19/2023	8.750	13,935		39,300
3310048576	BALTIMORE	MD		03/15/2023	8.925		5,940	51,000
3310048580	HUNTERSVILLE	NC		04/27/2023	8.673	52,338		132,000
3310048629	CHELMSFORD	MA		04/04/2023	8.680	158,004	6,950	285,000
3310048679	SEVIERVILLE	TN		05/11/2023	10.059	2,673		172,500
3310048731	COCHRAN	GA		04/19/2023	8.743	29,700		60,000
3310048770	NEWARK	NJ		04/04/2023	8.890	98,960	5,940	154,500
3310048772	BROOKLYN	NY		04/27/2023	8.673	187,110		294,000
3310048776	BALTIMORE	MD		04/19/2023	8.743	28,958	4,906	94,800
3310048784	CHICAGO	IL		04/27/2023	8.890	36,605	16,290	97,500
3310048787	SNELLVILLE	GA		04/19/2023	9.100	44,179	8,910	99,000
3310048788	FREEPORT	NY		04/19/2023	8.834	102,020	12,623	181,500
3310048790	CHICAGO	IL		04/19/2023	8.687	16,632	559	33,000
3310048809	DUMONT	NJ		04/27/2023	9.198	78,943	19,275	169,500
3310048815	AMSTERDAM	NY		04/27/2023	8.680	8,455	7,648	50,100
3310048820	CAPE CORAL	FL		05/25/2023	8.939	8,910		111,000
3310048833	OAK LAWN	IL		06/08/2023	8.596	46,270		117,000
3310048834	HOLLIS	NY		04/27/2023	8.050	200,475		330,000
3310048848	OYSTER BAY	NY		05/11/2023	7.940	246,451		405,000
3310048860	ATLANTA	GA		04/04/2023	8.673	84,504	3,497	165,000
3310048869	CHICAGO	IL		04/19/2023	8.687	17,262	2,437	30,000
3310048871	EAST ISLIP	NY		05/18/2023	8.610	94,890		165,000
3310048895	SYRACUSE	NY		06/29/2023	7.940	47,075		76,500
3310048900	PHILADELPHIA	PA		04/04/2023	8.040	58,212		180,000
3310048908	NEWARK	NJ		04/04/2023	8.680	129,641		187,500
3310048994	ATLANTA	GA		04/27/2023	8.960	33,413	832	105,000
3310049010	BALTIMORE	MD		04/27/2023	8.575	8,316	11,578	60,000
3310049043	NEWBURGH	NY		04/04/2023	8.040	109,690		189,000
3310049059	SAINT CHARLES	MO		04/27/2023	9.191	32,688	5,226	72,000
3310049064	CHICAGO	IL		05/18/2023	8.841	12,125	21,046	87,000
3310049075	BELLEVUE	KY		04/19/2023	8.400	35,937		69,000
3310049091	CHICAGO	IL		04/27/2023	8.673	35,684	2,627	177,000
3310049154	UNION BEACH	NJ		04/19/2023	8.225	58,123	10,425	105,000
3310049191	WASHINGTON	DC		04/19/2023	9.450	25,245	10,395	117,000
3310049224	NEW ORLEANS	LA		04/19/2023	8.040		65,342	330,000
3310049227	CHICAGO	IL		04/04/2023	8.960	35,549	19,659	82,500
3310049255	BALTIMORE	MD		05/25/2023	8.078	1,485,000		2,391,000
3310049279	BALTIMORE	MD		04/19/2023	8.365	28,868	6,178	66,000
3310049282	BALTIMORE	MD		05/25/2023	8.078	1,189,364		2,010,600
3310049283	JERSEY CITY	NJ		05/25/2023	7.950	102,317		803,400
3310049315	WATERBURY	CT		04/27/2023	9.450	30,146	2,747	76,500
3310049316	STONY BROOK	NY		06/21/2023	8.295	106,029		187,200
3310049337	AMHERST	NY		06/29/2023	8.673	57,024		93,000
3310049379	PHILADELPHIA	PA		04/19/2023	8.040	74,733	7,083	154,500
3310049383	BRISTOL	VA		04/04/2023	8.890	51,789	4,937	110,400
3310049402	WHARTON	NJ		04/27/2023	8.680	52,313	9,029	124,500
3310049430	FORKED RIVER	NJ		05/25/2023	8.323	32,670	8,910	267,000
3310049447	DETROIT	MI		06/08/2023	8.603	12,808	3,341	42,900
3310049449	GREELEY	CO		04/19/2023	8.400	92,887		166,500
3310049496	JERSEY CITY	NJ		04/19/2023	8.673	169,290		330,000

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	2	3					Additional	
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3310049500	BROOKLYN	NY		06/29/2023	7.940	675,675		1,477,500
3310049517	NEW ORLEANS	LA		04/27/2023	9.450	14,865		77,100
3310049518	PHILADELPHIA	PA		04/19/2023	8.673		15,364	70,500
3310049519	BUFFALO	NY		04/19/2023	8.925	28,037	4,325	61,500
3310049551	NEWARK	NJ		04/04/2023	8.680	145,530		210,000
3310049556	SUFFOLK	VA		06/08/2023	9.366			72,300
3310049558	SUFFOLK	VA		06/21/2023	9.366			75,600
3310049562	SUFFOLK	VA		05/25/2023	9.366		18,531	72,300
3310049566	ELIZABETH	NJ		04/19/2023	8.519	126,225		205,800
3310049572	TAMPA	FL		04/27/2023	8.050	53,460		108,900
3310049586	LONGWOOD	FL		05/11/2023	8.911	83,160		192,600
3310049590	AMITYVILLE	NY		04/27/2023	8.365	114,939		167,550
3310049635	NANUET	NY		06/29/2023	7.940	122,958		180,000
3310049640	BALTIMORE	MD		05/18/2023	8.078	1,336,989		2,037,150
3310049651	IRVINGTON	NJ		04/19/2023	8.050	87,377	7,425	136,800
3310049666	WENONAH	NJ		04/19/2023	8.680	47,780		115,500
3310049669	MIAMI	FL		04/27/2023	8.040	186,813		375,000
3310049674	VALPARAISO	IN		04/19/2023	8.575	29,280	3,404	53,100
3310049676	WALLKILL	NY		04/27/2023	8.040	58,064		100,500
3310049686	JERSEY CITY	NJ		04/19/2023	8.040	120,285	21,495	216,000
3310049697	HARDYSTON	NJ		04/19/2023	8.673	67,568		118,500
3310049741	BLACKWOOD	NJ		06/08/2023	8.596	50,015	7,989	99,000
3310049750	PATTERSON	NY		04/27/2023	8.960	44,179		117,000
3310049770	PANORAMA CITY	CA		04/27/2023	8.050	173,745	21,740	367,500
3310049796	SOUTH PLAINFIELD	NJ		04/04/2023	8.834	67,568	20,790	127,500
3310049799	LODI	NJ		04/04/2023	8.680	133,784		244,500
3310049804	DETROIT	MI		04/19/2023	8.925	18,630	20,837	81,000
3310049828	PHILADELPHIA	PA		05/25/2023	8.806	2,078		52,500
3310049834	BUFFALO	NY		05/18/2023	9.366	18,711		56,400
3310049857	NEW YORK	NY		05/18/2023	8.148	59,400		213,000
3310049861	LANSING	MI		04/19/2023	9.450	4,871		30,600
3310049897	PERTH	NY		04/19/2023	8.680	23,760	4,507	75,000
3310049927	HARTFORD	CT		04/27/2023	8.040	45,441	4,455	79,500
3310049940	TYRONE	PA		04/27/2023	9.443	10,050	8,064	58,500
3310049974	PHILADELPHIA	PA		04/27/2023	8.960	33,264		48,000
3310049982	CENTRAL ISLIP	NY		06/08/2023	8.610	98,901		159,000
3310050012	VINELAND	NJ		04/27/2023	8.673	37,971		87,000
3310050034	DANIA BEACH	FL		04/04/2023	8.673	70,686	18,263	129,000
3310050047	SPRING VALLEY	NY		04/19/2023	8.040	120,285		232,500
3310050048	GARNERVILLE	NY		04/04/2023	8.040	84,200		159,000
3310050069	CHICAGO	IL		05/18/2023	8.603	26,730		111,000
3310050077	BERRIEN SPRINGS	MI		04/19/2023	8.040	75,059	18,473	147,000
3310050093	LAKE GROVE	NY		06/29/2023	8.673	103,505		194,850
3310050097	CHILLICOTHE	OH		04/27/2023	8.050	638,917		1,072,500
3310050103	DARLINGTON	SC		04/27/2023	8.925	7,603	9,623	55,350
3310050113	DETROIT	MI		04/27/2023	8.750	26,626	12,519	58,500
3310050125	BALTIMORE	MD		04/19/2023	8.365	48,114	11,895	142,500
3310050147	PITTSBURGH	PA		04/27/2023	8.960	7,722		63,000
3310050150	COPIAGUE	NY		04/19/2023	8.680	69,565		160,350
3310050152	CORPUS CHRISTI	TX		04/27/2023	8.680	12,771		45,600
3310050154	WESTBURY	NY		04/19/2023	8.040	112,890		435,000
3310050155	LINDEN	NJ		04/19/2023	8.680	115,236	6,534	192,000
3310050159	LOUIS	MO		04/19/2023	8.673	33,859	1,857	64,500
3310050169	PHILADELPHIA	PA		04/19/2023	8.890	54,312	7,574	216,000
3310050172	PASS CHRISTIAN	MS		05/25/2023	9.359	29,210		73,500

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3310050179	NEW CITY	NY		05/18/2023	8.596	162,385		269,100
3310050183	MILLVILLE	NJ		04/27/2023	9.443	17,939		36,600
3310050189	KANSAS CITY	MO		04/19/2023	8.225	14,256		46,500
3310050192	BERWYN	IL		06/08/2023	8.498	51,084		123,000
3310050212	MILWAUKEE	WI		04/19/2023	8.050	22,239	8,944	55,500
3310050227	TILLSON	NY		04/27/2023	8.743	31,832	7,002	97,350
3310050244	FORT MYERS	FL		04/04/2023	8.673	149,688	37,481	294,000
3310050250	BLOOMFIELD	NJ		04/19/2023	8.645	82,418	20,107	229,500
3310050282	LEHIGH ACRES	FL		06/08/2023	8.673			141,000
3310050285	WORTH	IL		04/27/2023	9.275	27,844		69,000
3310050286	DETROIT	MI		04/19/2023	8.925	21,549	3,126	60,000
3310050287	TOWSON	MD		05/11/2023	8.148	134,425		258,000
3310050289	JARRETTSVILLE	MD		05/11/2023	8.148	137,838		219,000
3310050296	EAST ORANGE	NJ		06/21/2023	8.841	65,637		129,900
3310050301	UNION	NJ		04/27/2023	8.925	80,021	15,444	190,500
3310050345	TRENTON	NJ		05/25/2023	8.841	2,189		49,500
3310050350	DANVILLE	VA		05/11/2023	8.323	10,692		24,300
3310050355	FARMINGVILLE	NY		04/27/2023	8.365	56,133	7,748	112,200
3310050358	POUGHKEEPSIE	NY		05/18/2023	8.596	56,133		120,000
3310050359	CORONA	NY		06/08/2023	8.323	295,367		477,000
3310050364	MOUNTAIN VIEW	CA		04/27/2023	8.540	491,832	13,662	1,020,000
3310050374	BROOKLYN	NY		04/04/2023	8.680	147,015	2,970	261,000
3310050380	PATERSON	NJ		04/27/2023	8.680	56,801		157,800
3310050381	RAHWAY	NJ		04/27/2023	8.687	52,272	6,786	103,500
3310050384	MABANK	TX		05/11/2023	9.366		30,515	71,400
3310050390	PARKVILLE	MD		04/27/2023	8.575	42,917	16,335	102,300
3310050396	VENTNOR CITY	NJ		04/27/2023	8.365	165,392	8,910	330,000
3310050415	WEST SENECA	NY		05/11/2023	9.366	44,895		73,500
3310050434	DETROIT	MI		04/19/2023	8.925	24,636	12,214	67,500
3310050448	CHESAPEAKE	VA		04/19/2023	8.673	35,529		70,500
3310050449	SAN BERNARDINO	CA		04/27/2023	8.540	56,133		117,000
3310050461	WINDERMERE	FL		04/19/2023	8.040	104,244		186,000
3310050464	LONG VALLEY	NJ		04/19/2023	8.890	64,449	2,110	147,600
3310050467	PARK FOREST	IL		04/27/2023	8.040	26,611		38,400
3310050478	CHILLICOTHE	OH		04/27/2023	8.050	133,720		491,100
3310050479	PENSACOLA	FL		04/19/2023	8.680	44,550		106,500
3310050488	NEWARK	NJ		06/21/2023	8.638	28,943		219,600
3310050526	TAMPA	FL		05/18/2023	7.940	60,588		132,000
3310050531	WASHINGTON	NJ		04/27/2023	8.687	24,688	17,523	138,000
3310050565	WINDHAM	CT		05/25/2023	8.806	35,640	6,118	75,000
3310050566	TOMS RIVER	NJ		06/08/2023	8.596	43,645		96,000
3310050567	LONG BRANCH	NJ		04/27/2023	8.680	216,216		370,800
3310050579	COPPERAS COVE	TX		04/27/2023	8.673	34,601		72,000
3310050590	BRENTWOOD	NY		04/19/2023	8.687	73,508		180,000
3310050603	JACKSONVILLE	FL		05/11/2023	8.498	9,601	7,566	40,500
3310050661	CLEVELAND	OH		04/27/2023	8.687	17,764		40,800
3310050665	LEHIGH ACRES	FL		06/21/2023	8.638	7,128		150,000
3310050667	ST. PETERSBURG	FL		04/19/2023	8.687	55,094		84,000
3310050668	LEHIGH ACRES	FL		06/08/2023	8.603	51,285		150,000
3310050689	CLINTON	MD		05/25/2023	8.148	37,125		120,000
3310050690	SUFFERN	NY		04/19/2023	8.040	114,642		177,000
3310050706	INTERLACHEN	FL		04/19/2023	8.687	12,474	6,247	48,900
3310050710	PANAMA CITY	FL		06/08/2023	8.631	55,692	20,279	225,000
3310050727	FLUSHING	NY		04/27/2023	8.040	160,380		510,000
3310050738	ATLANTA	GA		05/11/2023	8.841	9,578	11,116	193,200

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3310050748	PORT JEFFERSON STATI	NY		05/11/2023	8.295	72,496		168,000
3310050751	HAVANA	FL		05/11/2023	8.841	37,868		93,000
3310050774	BAYONNE	NJ		04/27/2023	8.519	120,285		240,000
3310050807	BAY SHORE	NY		04/19/2023	8.365	96,228		163,650
3310050822	NEW ORLEANS	LA		06/21/2023	9.100		2,098	103,500
3310050842	PHILADELPHIA	PA		05/11/2023	9.366	11,880	5,926	156,000
3310050844	PHILADELPHIA	PA		05/11/2023	9.366	18,198	3,510	148,500
3310050851	MABLETON	GA		04/19/2023	8.040	39,560		85,500
3310050882	NEWARK	NJ		04/19/2023	8.890	93,555		190,500
3310050889	LIVINGSTON	NJ		04/27/2023	8.743	144,342	23,310	369,000
3310050899	PATERSON	NJ		04/27/2023	8.680	53,460		112,500
3310050902	THE BRONX	NY		04/27/2023	8.960	109,058		180,000
3310050906	BALTIMORE	MD		04/27/2023	8.365	23,760	11,880	65,100
3310050908	HOUSTON	TX		06/08/2023	8.498	25,952		132,300
3310050926	SCOTTSBORO	AL		05/25/2023	8.148	28,629	14,982	86,400
3310050930	TOPEKA	KS		05/18/2023	7.940	33,264		53,400
3310050958	MEDFORD	NY		06/29/2023	8.596	13,811		183,000
3310050968	WATERBURY	CT		04/19/2023	8.040	20,790		114,000
3310051006	THE BRONX	NY		04/27/2023	8.687	133,650		268,500
3310051026	MAPLE HEIGHTS	OH		05/11/2023	8.876	17,107		39,600
3310051040	CHICAGO	IL		04/27/2023	8.925	15,415	2,970	111,000
3310051043	PATERSON	NJ		05/25/2023	8.603	66,825	2,142	127,200
3310051054	MILILANI	HI		05/18/2023	7.940	37,868	14,416	112,500
3310051055	BELLEVILLE	IL		04/27/2023	9.100	13,995	4,170	45,300
3310051113	MARLBORO	NJ		04/27/2023	8.673	40,986	22,609	330,000
3310051151	SAINT STEPHEN	SC		04/27/2023	8.687	20,122	6,980	120,000
3310051157	BROOKLYN	NY		04/27/2023	8.673	241,472		415,500
3310051163	HOUSTON	TX		04/27/2023	8.040	40,897		129,000
3310051173	MCGAHEYSVILLE	VA		05/18/2023	8.596	37,422		105,300
3310051176	LAURELTON	NY		05/18/2023	7.940	138,996		217,500
3310051177	BROOKLYN	NY		06/21/2023	7.940	222,750		1,725,000
3310051196	IRVINGTON	NJ		05/11/2023	8.603	35,046	18,845	123,000
3310051202	RIVERDALE	IL		05/11/2023	7.940	21,228	11,057	57,000
3310051205	APOPKA	FL		04/27/2023	8.040	42,441	5,361	69,000
3310051225	CHICAGO	IL		06/08/2023	8.750	89,115		186,000
3310051231	FORT LAUDERDALE	FL		04/27/2023	8.575	70,592		135,000
3310051247	BELLEVILLE	IL		04/27/2023	8.750	22,290	4,693	51,900
3310051256	FORT MYERS BEACH	FL		05/18/2023	8.946	96,466		202,500
3310051258	LAKE CLARKE SHORES	FL		04/27/2023	8.960	161,128		363,000
3310051261	MAYWOOD	IL		06/08/2023	8.596	25,252		120,000
3310051279	ELGIN	IL		05/18/2023	8.498	54,933		88,500
3310051298	TRENTON	NJ		04/27/2023	8.365	19,305	12,326	67,500
3310051307	CAPE CORAL	FL		06/21/2023	8.876	9,655		118,500
3310051314	IRVINGTON	NJ		06/08/2023	7.940	88,209		168,000
3310051338	NEW CITY	NY		04/27/2023	8.040	152,361		288,000
3310051358	ORLANDO	FL		05/11/2023	8.596	55,131	724	102,000
3310051363	FORKED RIVER	NJ		04/27/2023	8.890	7,722		188,100
3310051368	CHESTERTOWN	MD		05/11/2023	8.841	19,751		36,600
3310051369	HUNTINGTON STATION	NY		06/29/2023	8.610	133,650		195,000
3310051384	AVON	CT		04/27/2023	8.225	222,156		397,500
3310051388	AMSTERDAM	NY		06/08/2023	8.610	44,253	5,346	198,000
3310051402	JERSEY CITY	NJ		05/18/2023	7.940	586,729	47,207	1,026,000
3310051404	MERRICK	NY		06/08/2023	8.876	89,694		180,000
3310051438	WAIANAE	HI		05/25/2023	7.940	100,238	19,797	217,500
3310051440	CLIFFSIDE PARK	NJ		04/27/2023	8.673	113,603	19,572	201,000

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3310051453	SELDEN	NY		04/27/2023	8.365	72,171		138,000
3310051471	JACKSONVILLE	FL		05/11/2023	7.940	16,209	11,026	60,000
3310051476	RIVERVIEW	FL		06/21/2023	8.666	71,280		144,000
3310051480	WEST BABYLON	NY		05/25/2023	8.295	147,517		219,000
3310051486	CENTRAL ISLIP	NY		06/29/2023	8.876	70,686		150,000
3310051488	KAPAA	HI		05/11/2023	8.148	254,470	8,276	525,000
3310051502	MORGANVILLE	NJ		04/27/2023	8.708	4,277		232,500
3310051520	CENTRAL ISLIP	NY		04/27/2023	8.687	94,621		172,500
3310051527	DETROIT	MI		06/08/2023	8.603	35,372		390,000
3310051529	WEST MILFORD	NJ		04/27/2023	8.673	49,896	3,713	132,000
3310051531	LOS ANGELES	CA		05/25/2023	8.253	167,063		600,000
3310051532	MILFORD	CT		06/29/2023	8.596	55,331		144,000
3310051533	TAMPA	FL		04/27/2023	9.030	98,010	9,703	502,200
3310051540	BRENTWOOD	NY		05/11/2023	8.295	103,325		180,000
3310051555	ATLANTIC CITY	NJ		04/27/2023	8.680	31,482		99,000
3310051560	POUGHKEEPSIE	NY		05/11/2023	8.596	74,844		115,500
3310051566	PARK RIDGE	IL		05/18/2023	7.950	95,709	1,530	157,500
3310051570	BROOKLYN	NY		06/08/2023	8.596	189,338	18,561	369,000
3310051575	PHILADELPHIA	PA		05/18/2023	8.841	51,975		105,000
3310051581	MALVERNE	NY		06/08/2023	8.295	124,027	12,682	234,000
3310051585	KEARNY	NJ		06/21/2023	8.603	94,743		199,500
3310051590	HESPERIA	CA		04/27/2023	8.330	69,498	6,727	121,500
3310051596	PATCHOGUE	NY		05/11/2023	8.610	77,963		163,050
3310051603	TAMARAC	FL		05/18/2023	8.610	79,418		160,500
3310051609	GERMANTOWN	OH		06/08/2023	8.127	2,673	5,049	69,000
3310051610	DAYTON	OH		06/29/2023	8.596	17,672		48,000
3310051612	LOCH SHELDRAKE	NY		05/25/2023	8.876	36,531		61,500
3310051616	TRENTON	NJ		05/18/2023	8.876	15,927	13,053	57,000
3310051635	COLUMBIA	SC		05/11/2023	8.666	50,639	9,039	100,200
3310051636	PHILADELPHIA	PA		04/27/2023	8.673	29,425	39,872	120,000
3310051642	ABERDEEN	MD		05/18/2023	8.596	39,130		93,600
3310051650	JACKSONVILLE	FL		04/27/2023	8.673	19,127	5,042	90,000
3310051651	ATLANTA	GA		05/18/2023	8.323	47,669	11,583	85,500
3310051655	TRENTON	NJ		04/27/2023	8.365	20,790		55,500
3310051659	HARRISBURG	PA		05/25/2023	8.750	35,640	223	61,500
3310051670	COHOES	NY		04/27/2023	9.030	22,275	2,747	51,600
3310051686	ALBANY	NY		06/08/2023	8.295	34,081		87,600
3310051691	CHICAGO	IL		06/08/2023	8.498	29,700		75,000
3310051693	CHICAGO	IL		06/08/2023	8.876		3,214	64,500
3310051698	UNIONDALE	NY		05/25/2023	7.940	127,487		220,500
3310051700	SELDEN	NY		04/27/2023	8.365	62,644		148,500
3310051723	CAPE CORAL	FL		04/27/2023	8.680	151,920	11,764	411,000
3310051728	HAWORTH	NJ		06/08/2023	8.603	161,123		292,500
3310051730	CAPE CORAL	FL		05/25/2023	8.323		7,076	255,000
3310051734	NOTTINGHAM	NH		06/08/2023	8.323	46,525		117,000
3310051737	CAPE CORAL	FL		05/25/2023	8.323		7,426	255,000
3310051740	CAPE CORAL	FL		05/25/2023	8.323		4,578	255,000
3310051750	CAPE CORAL	FL		05/25/2023	8.323		5,131	255,000
3310051751	EAST ORANGE	NJ		05/11/2023	8.876	84,348		168,600
3310051753	PHILADELPHIA	PA		05/11/2023	8.841	18,414	7,900	90,300
3310051771	LAKE ELSINORE	CA		05/11/2023	8.246	50,490		90,000
3310051780	PHILADELPHIA	PA		05/18/2023	8.596	36,680		108,000
3310051787	HIGHLAND LAKES	NJ		05/25/2023	8.603	63,494		130,500
3310051793	CAROLINA SHORES	NC		06/21/2023	9.156	2,614		119,100
3310051800	DEPEW	NY		05/18/2023	8.673	30,205		52,500

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	2	3					Additional	
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3310051806	PHILADELPHIA	PA		06/29/2023	7.940	76,181		150,000
3310051830	CHICAGO	IL		06/08/2023	8.946	39,761		156,000
3310051841	CONWAY	SC		05/25/2023	8.939	19,305		240,000
3310051845	GREENACRES	FL		05/11/2023	7.940	83,903		138,000
3310051846	MARSHALL	NC		06/21/2023	8.498	17,085		96,900
3310051865	NEWTON	NC		05/25/2023	8.841	11,880		75,190
3310051867	GREENWOOD LAKE	NY		06/08/2023	7.940	58,594		125,400
3310051886	BRISTOL	CT		05/11/2023	8.603	40,095	22,052	105,000
3310051887	BRIDGEVILLE	DE		05/18/2023	8.750	26,507		72,000
3310051891	BRIDGEVILLE	DE		05/18/2023	8.750	32,819		72,000
3310051896	PHILADELPHIA	PA		06/08/2023	7.940	55,866	4,247	133,500
3310051903	LOS ANGELES	CA		05/18/2023	8.253	122,438	32,963	240,000
3310051917	NESCONSET	NY		04/27/2023	8.680	123,552		210,000
3310051940	PHILADELPHIA	PA		05/11/2023	8.666	18,414		98,700
3310051944	WOODMERE	NY		05/11/2023	7.940	160,380		390,000
3310051970	MILWAUKEE	WI		05/25/2023	8.666	37,422		54,000
3310051999	HOUSTON	TX		06/29/2023	9.359	4,226		98,400
3310052001	HOUSTON	TX		06/29/2023	9.359	4,226		98,400
3310052017	WATERBURY	CT		06/29/2023	7.940	344,075		496,500
3310052022	DETROIT	MI		06/08/2023	9.366	13,514	5,708	48,000
3310052058	VIRGINIA BEACH	VA		05/18/2023	7.940	73,508		120,600
3310052067	TAMPA	FL		06/29/2023	8.841	93,852		172,800
3310052074	SEBRING	FL		05/18/2023	8.498	41,654		81,600
3310052107	FORT LAUDERDALE	FL		05/18/2023	8.610	161,568		382,500
3310052113	AUSTIN	TX		05/18/2023	8.806	54,574		99,000
3310052127	SAN ANTONIO	TX		05/25/2023	9.191	29,700	19,844	930,000
3310052152	MADISON	CT		05/18/2023	8.148	209,281		355,500
3310052173	BASKING RIDGE	NJ		06/29/2023	9.100	108,108		556,500
3310052174	TRENTON	NJ		06/29/2023	8.946	54,099		88,500
3310052176	CHICAGO	IL		06/08/2023	8.666	37,979		73,500
3310052201	FLEMINGTON	NJ		05/11/2023	8.603	96,525		250,500
3310052206	FITCHBURG	MA		05/11/2023	8.603	45,441		108,000
3310052239	PHILADELPHIA	PA		04/27/2023	8.687	17,220	6,178	85,200
3310052246	EVERGREEN PARK	IL		06/08/2023	8.603	36,383	2,082	102,000
3310052249	SCOTCH PLAINS	NJ		06/29/2023	8.666	113,216		287,100
3310052260	PHILADELPHIA	PA		05/11/2023	8.288	49,587		107,700
3310052276	DETROIT	MI		05/18/2023	8.876	11,880	936	51,000
3310052280	DES MOINES	IA		05/25/2023	8.666	19,479		39,900
3310052286	BUFFALO	NY		06/29/2023	8.323	26,775		58,500
3310052295	NASHVILLE	TN		06/08/2023	8.596	434,363		900,000
3310052296	RIO RANCHO	NM		06/08/2023	8.666	66,528	5,421	120,000
3310052299	FORT LAUDERDALE	FL		05/11/2023	8.610	164,724		360,000
3310052307	ASHLAND	MA		06/08/2023	8.477	49,005	6,184	265,200
3310052322	OSPREY	FL		05/25/2023	8.610	77,517	3,787	135,000
3310052327	NEWARK	NJ		06/29/2023	8.148	37,185		187,500
3310052336	BALTIMORE	MD		06/08/2023	8.498	9,540		78,600
3310052339	HOLLISTON	MA		06/21/2023	8.442	69,424	6,950	152,400
3310052343	OAKLYN	NJ		05/18/2023	8.596	28,958	6,561	108,900
3310052345	NORTH ADAMS	MA		06/08/2023	8.876	6,858		52,200
3310052349	GETTYSBURG	PA		05/18/2023	8.673	49,451		112,500
3310052361	WATERBURY	CT		06/08/2023	8.876	32,810		61,800
3310052369	CHESAPEAKE	VA		06/08/2023	8.666	34,348		71,400
3310052371	CHICAGO	IL		06/08/2023	8.841	41,432		105,000
3310052385	PHILADELPHIA	PA		06/21/2023	8.148	17,048		88,500
3310052393	BIRMINGHAM	AL		06/08/2023	8.876	11,435	297	32,100

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310052395	LOS ANGELES	CA		05/18/2023	9.366	90,288		153,000
3310052397	BALTIMORE	MD		06/08/2023	8.323	22,752		66,000
3310052448	HALETHORPE	MD		05/11/2023	8.638	21,161		174,000
3310052451	DARIEN	CT		05/25/2023	7.950	167,063		459,000
3310052457	WARREN	MI		05/25/2023	8.603	14,702	9,134	36,000
3310052458	CULVER CITY	CA		05/11/2023	7.440	426,136		750,000
3310052462	KENOSHA	WI		05/25/2023	8.498	22,572		40,500
3310052498	ALBANY	NY		06/29/2023	8.323	42,582		101,400
3310052500	ALBANY	NY		06/29/2023	8.288	56,776		100,500
3310052501	ALBANY	NY		06/29/2023	8.288	56,776		98,100
3310052502	ALBANY	NY		06/29/2023	8.288	56,776		102,300
3310052508	PHILADELPHIA	PA		06/08/2023	8.841	19,379		117,000
3310052515	BALTIMORE	MD		06/21/2023	9.366	7,722		144,000
3310052521	CHICAGO	IL		05/25/2023	8.596	34,096	11,528	127,500
3310052523	EAST ORANGE	NJ		06/08/2023	9.366	47,520		138,000
3310052531	CAPITOL HEIGHTS	MD		05/18/2023	8.596	53,995	6,742	122,100
3310052548	RANDOLPH	NJ		05/18/2023	8.876	203,348		330,000
3310052551	STATEN ISLAND	NY		06/29/2023	8.596	105,316		175,500
3310052555	WASHINGTON	DC		05/18/2023	8.596	119,543	2,673	232,500
3310052561	ROCHESTER	NY		06/29/2023	7.940	9,472		43,500
3310052564	YONKERS	NY		06/29/2023	8.288	114,404		285,000
3310052577	JAMAICA	NY		05/11/2023	7.950	131,274		197,100
3310052594	WATERBURY	CT		06/08/2023	7.940	68,607		99,000
3310052622	DETROIT	MI		05/11/2023	8.841	23,760	3,136	58,500
3310052630	LOS ANGELES	CA		05/18/2023	8.246	87,912		196,500
3310052643	HEMPSTEAD	NY		05/25/2023	7.950	98,708		177,000
3310052645	AUGUSTA	GA		05/25/2023	8.603	9,801	1,040	70,500
3310052668	HAZEL CREST	IL		05/25/2023	8.596	40,095	8,093	78,000
3310052671	PHILADELPHIA	PA		05/11/2023	8.596	66,486		157,500
3310052689	COMMACK	NY		05/25/2023	8.596	122,839		273,000
3310052698	LOS ANGELES	CA		05/11/2023	7.440	601,425		36,600
3310052701	WASHINGTON	DC		06/08/2023	8.673	142,578		267,000
3310052715	CHICAGO	IL		06/29/2023	9.016	49,005		160,500
3310052728	FREEPORT	NY		06/08/2023	7.940	123,701		190,500
3310052734	SANDY SPRINGS	GA		06/08/2023	8.323	50,427		117,000
3310052736	HOPATCONG	NJ		05/18/2023	8.876	34,307	3,891	90,000
3310052740	WASHINGTON	NC		06/29/2023	8.631			80,100
3310052749	JERSEY CITY	NJ		06/08/2023	8.288	134,764		246,000
3310052751	ASHLAND	OH		06/21/2023	8.596	4,780		43,500
3310052752	COTTRELLVILLE	MI		05/18/2023	8.596	62,162		89,700
3310052754	BELLEFONTAINE	OH		06/29/2023	8.876	28,336		60,000
3310052762	REDONDO BEACH	CA		06/29/2023	8.288	250,074		1,464,000
3310052773	LOS ANGELES	CA		05/25/2023	8.253	347,936		952,500
3310052774	WASHINGTON	NC		06/29/2023	8.631			79,500
3310052777	CHICAGO	IL		05/18/2023	8.841	42,768	2,109	109,500
3310052779	ELMONT	NY		05/11/2023	8.295	113,603	45,441	243,000
3310052783	CHICAGO	IL		06/29/2023	8.666	27,138		78,000
3310052804	FORT WORTH	TX		05/18/2023	8.596	61,850		97,500
3310052821	WASHINGTON	NC		06/29/2023	8.631			80,100
3310052825	WASHINGTON	NC		06/29/2023	8.631			79,500
3310052826	WASHINGTON	NC		06/29/2023	8.631			79,500
3310052827	WASHINGTON	NC		06/29/2023	8.631			79,500
3310052828	WASHINGTON	NC		06/29/2023	8.631			79,500
3310052836	HUNTINGTON STATION	NY		06/29/2023	9.191	105,249		189,000
3310052837	BALTIMORE	MD		06/08/2023	8.288	20,790	6,237	60,300

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3310052840	WORCESTER	MA		06/08/2023	8.603	64,152		120,000
3310052842	PHILADELPHIA	PA		06/08/2023	8.323	23,983		105,000
3310052849	CAPE CORAL	FL		06/08/2023	8.323	84,794		186,000
3310052857	JERSEY CITY	NJ		06/08/2023	7.950	97,416		600,000
3310052868	PHILADELPHIA	PA		06/21/2023	8.603	32,819		95,100
3310052869	NEW ROCHELLE	NY		06/29/2023	8.295	134,719		264,000
3310052876	QUEENS	NY		06/08/2023	8.876	112,860		178,500
3310052880	BROOKLYN	NY		05/18/2023	8.806	173,745		367,500
3310052883	COLUMBUS	GA		05/18/2023	8.841	16,751	10,180	42,900
3310052912	CHICAGO	IL		06/29/2023	8.323	16,409		58,500
3310052917	CHICAGO	IL		06/29/2023	8.323	22,089		94,500
3310052918	CHICAGO	IL		06/21/2023	8.323	22,089	4,722	96,000
3310052930	JERSEY CITY	NJ		06/08/2023	8.806	121,176		255,000
3310052933	CRESTVIEW	FL		06/08/2023	8.498	22,721		75,000
3310052949	BUFFALO	NY		06/29/2023	8.148	11,880		40,500
3310052950	IRVINGTON	NJ		06/21/2023	8.288	85,833		180,000
3310052956	BELLE ISLE	FL		06/08/2023	8.946	44,550		288,000
3310052958	YOUNGSTOWN	OH		06/08/2023	8.596	32,581		81,300
3310052960	HAMPTON BAYS	NY		05/18/2023	8.603	174,280		307,500
3310052961	ALBANY	NY		06/29/2023	8.596	36,754		101,700
3310052966	LOS ANGELES	CA		05/18/2023	7.700	271,384		525,000
3310052969	MARLTON	NJ		06/21/2023	7.950	52,671		90,000
3310052970	JERSEY CITY	NJ		06/21/2023	7.940	107,960		166,500
3310052984	REX	GA		05/25/2023	8.148	36,086		81,000
3310052988	JERSEY CITY	NJ		06/08/2023	7.940	160,580	6,623	295,500
3310052992	NEWARK	NJ		06/21/2023	7.950	26,730		201,300
3310052994	JERSEY CITY	NJ		05/25/2023	7.940	343,020	83,509	939,000
3310053002	CHICAGO	IL		05/25/2023	8.841	34,081	5,792	120,000
3310053003	UNIONDALE	NY		05/18/2023	7.950	88,358		182,100
3310053004	EVANSTON	IL		06/08/2023	8.596	48,069	8,168	147,000
3310053005	EGG HARBOR CITY	NJ		05/25/2023	8.841	37,422		78,000
3310053020	POOLESVILLE	MD		06/08/2023	8.323	46,971	2,735	99,000
3310053023	ATLANTA	GA		06/21/2023	8.596	658,093	21,726	1,320,000
3310053026	ROSELAND	NJ		06/08/2023	8.610	89,100		198,000
3310053032	TOMS RIVER	NJ		05/25/2023	8.946	6,356		234,900
3310053038	TOMS RIVER	NJ		06/08/2023	8.946	6,356		234,900
3310053056	MELBOURNE	FL		06/08/2023	8.876	48,003	3,208	123,000
3310053060	CHICAGO	IL		06/29/2023	8.596	33,078		87,000
3310053062	HUNTINGTON	NY		06/08/2023	8.603	151,470		307,500
3310053073	NORTH BAY VILLAGE	FL		06/21/2023	8.323	222,809		364,200
3310053081	CLEVELAND	OH		05/25/2023	8.596	19,958		54,750
3310053083	MOBILE	AL		06/21/2023	8.596	1,485	4,173	47,250
3310053097	SEASIDE HEIGHTS	NJ		06/29/2023	8.666	95,657		247,500
3310053099	HOLLYWOOD	FL		05/25/2023	8.876	50,490	5,792	216,000
3310053119	WATERBURY	CT		05/18/2023	7.940	84,823		24,600
3310053125	ROCHESTER HILLS	MI		05/25/2023	8.876	46,778		93,000
3310053138	LINDENHURST	NY		06/29/2023	9.107	54,054		153,000
3310053157	ROCKY MOUNT	NC		06/29/2023	9.191	20,754		90,300
3310053161	MERRICK	NY		06/08/2023	8.295	117,389		403,500
3310053162	SEASIDE HEIGHTS	NJ		06/29/2023	8.666	90,681		247,500
3310053163	SEASIDE HEIGHTS	NJ		06/29/2023	8.666	95,588		247,500
3310053170	CHICAGO	IL		05/25/2023	8.806	17,672		111,000
3310053175	PATERSON	NJ		06/08/2023	8.603	81,794		135,300
3310053176	CHICAGO	IL		05/25/2023	8.841	75,735		213,000
3310053186	JERSEY CITY	NJ		06/08/2023	7.940	119,914		483,000

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3310053193	BALTIMORE	MD		06/29/2023	8.610	12,106		67,500
3310053202	HOMEWOOD	IL		06/08/2023	8.596	42,768		85,500
3310053204	AVENEL	NJ		06/08/2023	8.603	64,880		128,100
3310053208	SHERMAN OAKS	CA		05/25/2023	7.940	512,401	42,857	893,400
3310053215	PHILADELPHIA	PA		06/29/2023	9.366	19,602		85,500
3310053216	MONSEY	NY		05/25/2023	7.940	239,049		360,000
3310053229	BALTIMORE	MD		06/08/2023	7.940	10,544	9,259	66,000
3310053232	AKRON	OH		06/21/2023	8.925	17,820		54,000
3310053236	STOCKBRIDGE	GA		06/21/2023	8.603	10,529	9,133	67,500
3310053245	HOMEWOOD	IL		06/21/2023	8.666	40,095		93,600
3310053253	SMITHTOWN	NY		06/29/2023	8.610	80,190		201,300
3310053258	SMITHTOWN	NY		06/21/2023	9.107	70,790	1,617	168,000
3310053268	PHILADELPHIA	PA		06/21/2023	8.610	17,820		52,200
3310053283	WYANDANCH	NY		05/25/2023	8.876	70,835	4,413	127,500
3310053284	ROCKY POINT	NY		06/08/2023	8.610	61,880	11,628	114,000
3310053291	BALTIMORE	MD		06/21/2023	7.940	13,476		50,400
3310053296	WEST PALM BEACH	FL		05/25/2023	8.610	39,596	10,652	127,500
3310053302	AMITYVILLE	NY		06/29/2023	8.295	66,691		143,400
3310053315	BUFFALO	NY		06/08/2023	9.366	120,820		191,400
3310053319	NEWARK	NJ		06/29/2023	8.638	53,460		420,000
3310053329	MILFORD	NJ		06/29/2023	8.603	89,620		255,000
3310053330	PLEASANT GROVE	AL		06/08/2023	8.876	27,770	5,301	59,400
3310053333	SAINT ALBANS	NY		06/29/2023	8.750	127,354		222,000
3310053347	ST. AUGUSTINE	FL		06/08/2023	8.813	105,851	10,064	225,000
3310053350	ROTONDA WEST	FL		06/08/2023	8.498	49,513	7,440	112,800
3310053367	CHESAPEAKE	VA		06/08/2023	8.603	26,816		82,200
3310053376	BELLPORT	NY		06/29/2023	8.631	53,015		144,000
3310053379	BELLPORT	NY		06/29/2023	8.596	67,404		156,000
3310053380	BELLPORT	NY		06/29/2023	8.596	65,132		153,000
3310053386	LEHIGH ACRES	FL		06/29/2023	8.673			145,500
3310053387	LEHIGH ACRES	FL		06/29/2023	8.673			145,500
3310053388	LEHIGH ACRES	FL		06/29/2023	8.673			144,000
3310053399	PHILADELPHIA	PA		06/29/2023	8.750	11,012		72,900
3310053402	NYACK	NY		06/08/2023	7.950	56,801		165,000
3310053404	MEMPHIS	TN		06/21/2023	8.596	9,387		31,500
3310053437	NEWARK	NJ		06/08/2023	8.603	54,797		123,000
3310053438	MONTICELLO	NY		06/08/2023	8.806	36,605		67,500
3310053446	NEWARK	NJ		05/25/2023	8.603	76,501	19,189	159,000
3310053455	JERSEY CITY	NJ		06/21/2023	8.596	94,565		180,000
3310053466	NYACK	NY		06/29/2023	7.940	138,848		207,000
3310053472	ROSELLE	NJ		05/25/2023	7.940	90,882		145,500
3310053494	NASHVILLE	TN		06/08/2023	8.806	68,793		129,300
3310053495	BALTIMORE	MD		06/08/2023	7.940	62,548		176,100
3310053498	MIAMI	FL		05/25/2023	8.596	145,144		372,000
3310053504	CHICAGO	IL		06/29/2023	8.666	40,095		97,500
3310053512	CENTRAL ISLIP	NY		06/29/2023	8.610	97,912		179,100
3310053524	COPIAGUE	NY		06/21/2023	8.295	100,104		190,200
3310053528	DETROIT	MI		06/08/2023	8.841	5,780	4,676	48,300
3310053535	DETROIT	MI		06/08/2023	8.841	34,409		96,000
3310053541	CORAM	NY		06/29/2023	8.610	114,110		183,000
3310053543	GARY	IN		05/25/2023	8.841	743	3,282	42,600
3310053557	ROCKVILLE CENTRE	NY		05/25/2023	8.806	158,004		298,500
3310053560	PALMER	MA		06/29/2023	8.876	26,920		63,000
3310053563	JERSEY CITY	NJ		06/29/2023	8.316	334,125		1,290,000
3310053565	MASSAPEQUA	NY		06/08/2023	7.940	94,669	7,871	186,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310053592	CINNAMINSON	NJ		06/08/2023	8.603	69,424		170,100
3310053594	POUGHKEEPSIE	NY		06/08/2023	8.806	66,825		105,000
3310053620	DETROIT	MI		06/08/2023	8.841	5,835		40,200
3310053626	MIDDLE ISLAND	NY		06/29/2023	8.610	96,183		160,500
3310053628	NYACK	NY		06/29/2023	7.940	147,015		216,000
3310053629	NYACK	NY		06/29/2023	7.940	147,015		223,500
3310053634	PALM SPRINGS	CA		06/21/2023	7.700	94,149		247,500
3310053655	PHILADELPHIA	PA		06/08/2023	8.596	37,682	9,051	121,500
3310053657	LAKEWOOD	CO		06/21/2023	8.946	24,413		228,000
3310053663	NEW BEDFORD	MA		06/29/2023	7.940	62,608		107,700
3310053676	HIGHLAND PARK	MI		06/29/2023	8.596	25,835		54,000
3310053681	WAREHAM	MA		06/08/2023	8.603	20,357		100,500
3310053686	CHICAGO	IL		06/29/2023	8.666	18,006		109,500
3310053706	MANCHESTER	CT		06/29/2023	8.498	25,443		210,000
3310053713	STAMFORD	CT		06/08/2023	8.750	200,475		330,000
3310053716	BROOKLYN	NY		06/29/2023	8.806	239,828		540,000
3310053718	BALTIMORE	MD		06/08/2023	8.841	14,961	4,292	75,000
3310053720	PHILADELPHIA	PA		06/08/2023	8.750	36,731		125,400
3310053726	HOLLYWOOD	FL		06/08/2023	8.603	155,376	54,232	315,000
3310053730	IRVINGTON	NJ		06/21/2023	8.596	50,490		111,000
3310053747	DEPTFORD	NJ		06/21/2023	8.841	55,431		111,000
3310053749	PHILADELPHIA	PA		05/25/2023	8.596	97,565		206,400
3310053782	NORTH BABYLON	NY		06/08/2023	8.295	100,478		195,000
3310053786	PATERSON	NJ		06/29/2023	7.940	124,740		180,000
3310053796	HUNTINGTON STATION	NY		06/29/2023	8.295	110,930		205,500
3310053798	PANAMA CITY BEACH	FL		06/08/2023	8.806	94,446		153,000
3310053809	LAKE HAVASU CITY	AZ		06/29/2023	7.940	104,767		285,000
3310053824	LEHIGH ACRES	FL		06/21/2023	8.946		27,005	102,000
3310053826	RIDGEFIELD	CT		06/29/2023	8.596	150,249		270,000
3310053827	MEMPHIS	TN		06/21/2023	7.940	62,355		105,000
3310053834	ATLANTA	GA		06/29/2023	7.940	54,797		128,100
3310053854	HOUSTON	TX		06/21/2023	8.323	59,252		85,500
3310053865	THE BRONX	NY		06/08/2023	8.596	179,091		354,000
3310053883	TRENTON	NJ		06/08/2023	8.288	33,413		63,000
3310053894	ST. PETERSBURG	FL		06/29/2023	8.596	19,854		72,000
3310053898	HAVRE DE GRACE	MD		06/21/2023	8.596	22,275		138,000
3310053907	MIDDLETOWN	NY		06/21/2023	8.610	37,422		99,000
3310053917	CHICAGO	IL		06/29/2023	7.940	119,914		187,500
3310053937	CLEVELAND	OH		06/08/2023	8.841	16,097		54,000
3310053949	BERWYN	IL		06/29/2023	8.596	50,936		154,500
3310053951	WARREN	MI		06/29/2023	7.950	6,861		34,500
3310053960	GOOSE CREEK	SC		06/08/2023	8.596	38,343	4,633	82,500
3310053968	PALM SPRINGS	FL		06/29/2023	7.950	82,997		136,500
3310053989	WILMINGTON	NC		06/08/2023	8.323	25,186	5,740	72,900
3310054005	NEW ORLEANS	LA		06/29/2023	8.596	13,296		62,400
3310054006	PHILADELPHIA	PA		06/08/2023	8.323	41,432		90,000
3310054015	DUNEDIN	FL		06/21/2023	8.596	75,884	3,564	141,000
3310054024	RICHMOND	VA		06/29/2023	8.750	93,555		196,500
3310054044	CHICAGO	IL		06/08/2023	8.841	8,910	8,138	102,000
3310054060	FAIR LAWN	NJ		06/29/2023	8.288	97,193		253,500
3310054062	THROOP	PA		06/29/2023	8.876	18,711		60,000
3310054087	LAFAYETTE	LA		06/29/2023	8.911	32,848		78,000
3310054091	STONE MOUNTAIN	GA		06/21/2023	8.876	51,752		96,000
3310054093	RED BANK	NJ		06/29/2023	7.940	94,892		196,500
3310054094	PHILADELPHIA	PA		06/29/2023	7.940	29,032		86,100

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310054109	ATLANTA	GA		06/21/2023	8.610	35,183	3,534	115,500
3310054120	DETROIT	MI		06/08/2023	8.841	7,425	1,010	45,000
3310054122	JERSEY CITY	NJ		06/21/2023	8.610	460,350	126,788	1,128,000
3310054125	TRENTON	NJ		06/08/2023	8.288	62,370		115,500
3310054134	CHICAGO	IL		06/29/2023	8.596			81,000
3310054137	DETROIT	MI		06/29/2023	8.750	9,613		69,000
3310054144	TAMPA	FL		06/21/2023	8.876	41,287		86,400
3310054147	QUEENS	NY		06/29/2023	8.596	143,006		258,000
3310054154	BOSTON	MA		06/29/2023	8.673	668,250		1,141,500
3310054156	NEW BRITAIN	CT		06/21/2023	7.940	56,133		115,500
3310054166	DETROIT	MI		06/21/2023	8.603	24,651		78,300
3310054168	NEWBURGH	NY		06/08/2023	8.806	160,083		231,000
3310054176	PHILADELPHIA	PA		06/29/2023	7.940	29,700		75,000
3310054185	MANORVILLE	NY		06/29/2023	8.610	137,392		220,650
3310054192	COLUMBUS	OH		06/21/2023	8.673	30,896		62,400
3310054206	PHILADELPHIA	PA		06/29/2023	8.596	20,196		133,500
3310054212	MILLEDGEVILLE	GA		06/29/2023	8.596	27,324		45,000
3310054213	MERIDEN	CT		06/21/2023	7.950	26,730		75,000
3310054257	LYNWOOD	IL		06/29/2023	8.596	40,184		66,000
3310054262	PRAIRIE VILLAGE	KS		06/29/2023	8.323	75,735		198,600
3310054280	ALIQUIPPA	PA		06/29/2023	8.603	4,455		36,000
3310054282	CHICAGO	IL		06/29/2023	8.288	29,826		82,500
3310054288	CONCORD	NC		06/29/2023	8.596	22,869		55,500
3310054292	DETROIT	MI		06/21/2023	8.841	3,861		40,800
3310054299	HACKETTSTOWN	NJ		06/29/2023	8.603	29,082		80,400
3310054303	NEWARK	NJ		06/29/2023	8.876	82,529		172,500
3310054313	YORK	PA		06/29/2023	8.596	30,455		63,000
3310054327	ROCKY MOUNT	NC		06/29/2023	8.876	64,969		117,480
3310054347	WATERBURY	CT		06/29/2023	7.940	76,923		111,000
3310054409	TIMONIUM	MD		06/29/2023	8.148	121,325		201,000
3310054412	MONROE	MI		06/29/2023	8.288	20,196		40,200
3310054422	HALETHORPE	MD		06/21/2023	8.638	7,425		190,500
3310054423	BALTIMORE	MD		06/29/2023	8.673	18,934		74,100
3310054428	PATERSON	NJ		06/29/2023	8.596	28,898		202,200
3310054438	LOS ANGELES	CA		06/29/2023	7.440	404,514		810,000
3310054439	CHARLOTTE	NC		06/29/2023	9.156	82,951		660,000
3310054447	BALTIMORE	MD		06/29/2023	8.638	23,055		142,500
3310054450	DETROIT	MI		06/21/2023	8.841	25,364		36,600
3310054471	QUEENS	NY		06/29/2023	8.596	98,901		280,500
3310054488	MEMPHIS	TN		06/29/2023	7.950	68,162		157,500
3310054515	GLENDALE	CA		06/29/2023	8.148	138,105		535,800
3310054528	DESTIN	FL		06/29/2023	7.950	267,297		442,500
3310054531	SHERMAN OAKS	CA		06/29/2023	7.440	244,580		435,000
3310054540	CALABASAS	CA		06/29/2023	7.440	447,171		840,000
3310054565	NEWTON	NJ		06/29/2023	8.498	37,422		102,000
3310054572	WINCHENDON	MA		06/29/2023	8.806	73,151		129,600
3310054618	POCONO LAKE	PA		06/29/2023	8.750	83,279		202,500
3310054630	FORT LAUDERDALE	FL		06/29/2023	8.610	315,563		585,000
3310054640	PASADENA	TX		06/29/2023	8.806	38,066		99,000
3310054642	BRIDGEPORT	CT		06/29/2023	8.666	111,375		225,000
3310054676	WEST HILLS	CA		06/29/2023	8.246	188,447		354,000
3310054693	YORK	SC		06/29/2023	8.610	74,844		208,200
3310054707	WASHINGTON	DC		06/29/2023	8.876	85,536		220,800
3310054718	HOPATCONG	NJ		06/29/2023	8.603	23,760		146,100
3310054723	ALLENTOWN	PA		06/29/2023	8.596	31,185		63,000

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3310054726	ISLIP	NY		06/29/2023	8.841	95,382		172,500
3310054729	TRENTON	NJ		06/29/2023	7.940	41,580		85,500
3310054762	IRVINGTON	NJ		06/29/2023	8.610	58,064		111,300
3310054783	LINDEN	NJ		06/29/2023	8.603	135,313		210,000
3310054784	BROOKLYN	NY		06/29/2023	8.596	134,615		276,000
3310054792	NEW BEDFORD	MA		06/29/2023	8.876	40,392		96,000
3310054811	BROOKLYN	NY		06/29/2023	8.610	144,342		258,600
3310054812	PHILADELPHIA	PA		06/29/2023	8.673	8,019		77,400
3310054828	CHICAGO	IL		06/29/2023	8.841	39,204		97,500
3310054898	CHICAGO	IL		06/29/2023	8.610	52,272		89,700
3310054906	MIAMI	FL		06/29/2023	8.876	122,364		229,800
3310054920	NEWBURGH	NY		06/29/2023	9.366	108,510		180,000
3310054922	MASTIC BEACH	NY		06/29/2023	8.610	78,260		158,850
3310054937	MIAMI	FL		06/29/2023	7.940	217,107		382,500
3310054959	PITTSBURGH	PA		06/29/2023	8.596	7,224		46,500
3310054975	EAST ORANGE	NJ		06/29/2023	8.603	89,011		168,000
3310054990	MONROE	NY		06/29/2023	8.603	126,225		330,000
3310055002	LAWRENCEVILLE	GA		06/29/2023	8.596	84,348		137,400
3310055005	FORT MYERS BEACH	FL		06/29/2023	7.940	165,355		351,000
3310055063	FORT LAUDERDALE	FL		06/29/2023	8.603	93,555		145,500
3310055064	ORANGE	NJ		06/29/2023	8.610	57,024		165,000
3310055085	PHILADELPHIA	PA		06/29/2023	8.603	35,699		99,000
3310055111	PUNTA GORDA	FL		06/29/2023	8.596	69,379		112,500
3310055128	MONROE	NY		06/29/2023	7.940	126,968		207,000
3310055130	GARY	IN		06/29/2023	8.841	23,522		39,600
3310055143	CATSKILL	NY		06/29/2023	8.617	45,976		105,000
3310055144	CATSKILL	NY		06/29/2023	8.617	48,114		102,000
3310055178	HAMILTON TOWNSHIP	NJ		06/29/2023	8.603	69,701		145,500
3310055200	ST. AUGUSTINE	FL		06/29/2023	8.610	99,542		166,500
3310055250	ELLICOTT CITY	MD		06/29/2023	7.940	74,250		318,000
3310055251	TEANECK	NJ		06/29/2023	8.148	125,631		213,000
3310055255	NEWARK	NJ		06/29/2023	8.603	65,637		156,000
3310055264	INDIANAPOLIS	IN		06/29/2023	8.806	14,256		58,500
3310055272	CHESTER	PA		06/29/2023	8.603	7,679		36,000
3310055275	PATERSON	NJ		06/29/2023	8.603	127,859		184,500
3310055276	PATERSON	NJ		06/29/2023	8.603	108,109		156,000
3310055286	SPRING VALLEY	NY		06/29/2023	8.876	909,295		2,317,200
3310055340	NEWARK	NJ		06/29/2023	8.876	42,715		106,500
3310055391	ATLANTA	GA		06/29/2023	8.610	53,015		115,500
3310055403	HACKENSACK	NJ		06/29/2023	8.806	77,963		188,400
3310055428	TAMPA	FL		06/29/2023	8.596	59,326		132,000
3310055430	ELIZABETH	NJ		06/29/2023	7.940	120,285		195,000
3310055431	SAINT JAMES	NY		06/29/2023	8.603	267,300		495,000
3310055479	CINCINNATI	OH		06/29/2023	8.841	44,773		90,000
3310055532	CHICAGO	IL		06/29/2023	8.596	21,384		325,056
3310055543	WESTBURY	NY		06/29/2023	8.141	113,098		458,100
3310055554	CENTEREACH	NY		06/29/2023	8.295	94,892		154,500
3310055572	LITHONIA	GA		06/29/2023	7.950	54,212		102,000
3320034254	CHICAGO	IL		02/27/2023	9.162		39,719	732,000
3320034271	CHICAGO	IL		01/30/2023	9.182		53,262	270,000
3320035858	BELMONT	NC		01/10/2023	9.242		239,091	1,485,000
3320037583	SEASIDE HEIGHTS	NJ		01/10/2023	8.480		533,897	5,950,000
3320038450	JERSEY CITY	NJ		04/04/2023	8.600	99,000		1,080,000
3320039633	CORONA	NY		01/10/2023	8.882		104,445	1,620,000
3320039913	DETROIT	MI		01/10/2023	9.182		30,719	170,000

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3320040805	YORK	PA		01/30/2023	9.422		12,830	132,000
3320041396	MAPLEWOOD	NJ		01/30/2023	8.912		640,625	2,980,000
3320041627	WASHINGTON	DC		01/10/2023	8.636		38,610	1,250,000
3320041839	LEHIGH ACRES	FL		01/10/2023	9.194		107,359	363,000
3320042108	SARASOTA	FL		01/30/2023	8.912		381,432	4,100,000
3320042210	SARASOTA	FL		02/13/2023	8.892		57,618	4,850,000
3320042213	LIVINGSTON	NJ		01/10/2023	9.194		66,924	1,420,000
3320042214	SARASOTA	FL		02/13/2023	8.892		191,070	4,865,000
3320042236	FRANKLIN SQUARE	NY		01/10/2023	8.609		126,918	1,231,500
3320042270	TOLEDO	OH		01/10/2023	8.480		120,914	2,450,000
3320042318	FREEHOLD	NJ		01/10/2023	8.612		33,660	450,000
3320042441	DEERFIELD BEACH	FL		06/21/2023	9.303	57,173		190,000
3320042625	BRIDGEPORT	CT		01/10/2023	9.044		91,397	452,000
3320042665	MONROE	NY		01/30/2023	8.912		84,599	2,000,000
3320042758	CHICAGO	IL		01/10/2023	9.044		49,560	430,000
3320042762	PHILADELPHIA	PA		01/10/2023	9.164		56,596	330,000
3320042794	PAHOA	HI		01/30/2023	8.642		205,208	1,175,000
3320042825	SAN DIEGO	CA		01/10/2023	8.576		239,928	2,060,000
3320042975	MILFORD	PA		04/19/2023	9.386	32,175	4,950	150,000
3320042990	GLEN COVE	NY		01/10/2023	9.176		45,154	738,000
3320042995	MCHENRY	IL		01/10/2023	9.176		93,327	1,050,000
3320043014	RED BANK	NJ		01/10/2023	9.044		10,174	538,000
3320043041	NEWTON	NJ		01/10/2023	9.044		82,175	443,000
3320043107	MASTIC	NY		03/15/2023	9.298		22,275	525,000
3320043210	HEWITT	NJ		01/10/2023	9.044		88,556	4,730,000
3320043219	ALBANY	NY		01/10/2023	9.176		18,808	1,715,000
3320043239	BALTIMORE	MD		01/30/2023	9.242		31,173	235,000
3320043249	SAVANNAH	GA		01/10/2023	9.344		9,900	190,000
3320043325	SKANEATELES	NY		01/10/2023	8.899		40,145	853,000
3320043359	BROWNS MILLS	NJ		01/10/2023	8.636		6,654	290,000
3320043374	PHILADELPHIA	PA		01/10/2023	8.786		71,874	520,000
3320043405	DETROIT	MI		04/19/2023	8.600	1,980		200,000
3320043413	CHICAGO	IL		01/10/2023	9.392		71,170	265,000
3320043433	SCRANTON	PA		01/10/2023	9.422		15,901	222,000
3320043445	CHICAGO	IL		01/10/2023	9.362		48,486	655,000
3320043517	WEST NEW YORK	NJ		01/30/2023	9.314		41,580	368,000
3320043523	WARREN	NJ		01/10/2023	8.636		6,930	601,000
3320043564	LOS ANGELES	CA		01/10/2023	8.480		120,455	6,400,000
3320043565	SMITHTOWN	NY		01/30/2023	9.182		12,662	1,028,000
3320043612	DETROIT	MI		01/10/2023	9.518		9,222	210,000
3320043618	PHILADELPHIA	PA		01/30/2023	9.182		19,974	430,000
3320043637	JOSHUA TREE	CA		01/30/2023	8.624		118,103	1,175,000
3320043639	JOSHUA TREE	CA		01/30/2023	8.624		328,766	1,275,000
3320043649	DETROIT	MI		02/13/2023	9.372		36,709	275,000
3320043707	EUSTIS	FL		01/30/2023	9.194		183,205	1,080,000
3320043753	SARASOTA	FL		02/27/2023	8.892		293,919	9,450,000
3320043761	RICHMOND	IN		01/30/2023	9.842		7,555	72,000
3320043765	MOUNT EPHRAIM	NJ		02/13/2023	8.772		2,110	257,000
3320043823	TABOR CITY	NC		02/27/2023	9.162		8,821	165,000
3320043859	CHICAGO	IL		01/10/2023	9.548		30,241	372,500
3320043892	ELMONT	NY		04/27/2023	9.140	349,223		695,000
3320043898	OJAI	CA		01/10/2023	8.492		258,093	2,750,000
3320043900	MORRISTOWN	NJ		01/10/2023	9.464		13,761	800,000
3320043931	BUTLER	PA		01/30/2023	9.422		24,084	143,500
3320044029	COLUMBUS	GA		01/30/2023	9.044		1,980	136,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320044033	HOUSTON	TX		01/10/2023	9.194		27,094	315,000
3320044054	NEW WINDSOR	NY		02/27/2023	9.372		11,619	445,000
3320044059	VICKSBURG	MS		04/04/2023	9.326	67,640	29,380	145,000
3320044075	IRVINGTON	NJ		02/13/2023	9.162		55,589	530,000
3320044082	ST. PETERSBURG	FL		01/10/2023	8.636		51,059	940,000
3320044116	CHARLOTTE	NC		01/10/2023	8.942		212,364	1,155,000
3320044166	SHOW LOW	AZ		01/10/2023	9.044		29,077	1,000,000
3320044207	ORLANDO	FL		01/30/2023	9.422		22,507	360,000
3320044224	ORLANDO	FL		02/13/2023	9.402		35,061	375,000
3320044225	ORLANDO	FL		02/13/2023	9.402		37,135	337,000
3320044236	NASHVILLE	TN		01/30/2023	9.422		534,526	3,100,000
3320044274	MILLVILLE	NJ		02/13/2023	8.766		27,008	260,000
3320044332	STOCKHOLM	NJ		05/11/2023	9.140	348,381		715,000
3320044371	NEWPORT	RI		01/10/2023	9.236		23,889	1,175,000
3320044431	DETROIT	MI		01/30/2023	9.422		5,830	140,000
3320044499	PATERSON	NJ		03/15/2023	9.538		12,895	440,000
3320044501	PROVIDENCE	RI		04/04/2023	9.506	37,125		685,000
3320044530	CHICAGO	IL		02/27/2023	8.766		22,869	260,000
3320044568	CHATTANOOGA	TN		01/30/2023	9.392		4,950	213,000
3320044653	SOUTH BEND	IN		02/13/2023	8.772		3,519	146,000
3320044656	BALTIMORE	MD		02/13/2023	8.772		37,877	195,000
3320044734	BRENTWOOD	NY		02/27/2023	9.174		58,267	575,000
3320044802	GRANBURY	TX		01/30/2023	9.176		29,130	185,000
3320044835	FREEHOLD	NJ		01/10/2023	8.642		21,672	305,000
3320044935	DOUGLASVILLE	GA		05/11/2023	9.146	1		375,000
3320044936	DOUGLASVILLE	GA		05/11/2023	9.146	1		375,000
3320044943	NEW ORLEANS	LA		02/27/2023	8.772		44,941	2,000,000
3320044951	ANDERSON	IN		02/27/2023	9.600		19,850	115,000
3320044952	SKANEATELES	NY		02/13/2023	9.162		318,483	4,301,000
3320044963	BAYTOWN	TX		02/13/2023	9.156		9,653	220,000
3320044989	SANTA ROSA BEACH	FL		02/27/2023	9.342		304,481	2,631,000
3320045005	NEW ALBANY	IN		02/27/2023	8.892		14,979	201,000
3320045050	NEW ORLEANS	LA		01/30/2023	9.314		55,335	220,000
3320045063	BALTIMORE	MD		02/13/2023	8.616		27,878	380,000
3320045072	WILLINGBORO	NJ		01/30/2023	9.422		26,433	334,000
3320045082	PHILADELPHIA	PA		04/04/2023	9.140	30,852	114,826	270,000
3320045089	CHICAGO	IL		02/27/2023	9.156		33,561	475,000
3320045098	BRONX	NY		04/19/2023	9.140	578,705		945,000
3320045102	SOUTH DENNIS	MA		01/30/2023	9.176		38,821	793,000
3320045113	MORGANVILLE	NJ		02/13/2023	8.892		258,195	1,300,000
3320045114	MORGANVILLE	NJ		02/13/2023	8.892		256,493	1,300,000
3320045129	ELKRIDGE	MD		02/27/2023	9.162		34,650	720,000
3320045138	LODI	NJ		04/27/2023	8.600	303,831		620,000
3320045146	BUFFALO	NY		01/30/2023	9.242		31,643	260,000
3320045165	DOLTON	IL		01/30/2023	9.236		14,850	175,000
3320045176	EAST ORANGE	NJ		01/30/2023	9.392		34,650	423,000
3320045177	BAYONNE	NJ		02/27/2023	9.024		54,945	830,000
3320045234	JAMAICA	NY		01/30/2023	9.422		64,944	920,000
3320045294	CHARLOTTE	NC		01/30/2023	9.242		134,377	1,109,000
3320045357	WINTER HAVEN	FL		02/13/2023	9.402		50,194	330,000
3320045408	PAULSBORO	NJ		02/13/2023	8.772		26,856	255,000
3320045453	NEWARK	NJ		02/13/2023	9.162		32,769	440,000
3320045460	BRIDGEPORT	CT		02/13/2023	9.402		45,441	455,000
3320045476	CLIFTON	NJ		01/30/2023	9.176		13,365	650,000
3320045480	SOUTHAMPTON	NJ		02/13/2023	8.622		30,037	255,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320045481	CLIFTON	NJ		01/30/2023	9.044		29,106	650,000
3320045494	MUSKOGEE	OK		01/30/2023	9.176		3,180	205,000
3320045498	PITTSBURGH	PA		02/13/2023	9.162		37,125	200,000
3320045563	SAN ANTONIO	TX		02/13/2023	8.922		93,765	12,950,000
3320045585	UNIVERSITY HEIGHTS	OH		02/27/2023	8.754		27,968	264,000
3320045601	KINGSTON	NY		01/30/2023	9.176		36,729	425,000
3320045602	KINGSTON	NY		01/30/2023	9.176		19,454	525,000
3320045604	HAMBURG	NJ		01/30/2023	9.182		42,669	352,000
3320045652	CHICAGO	IL		01/30/2023	9.422		14,010	165,000
3320045658	TRENTON	NJ		01/30/2023	8.912		27,720	175,000
3320045695	ROOSEVELT	NJ		02/27/2023	8.772		74,728	400,000
3320045713	WASHINGTON	DC		02/27/2023	9.156		198,495	1,650,000
3320045721	BALTIMORE	MD		02/13/2023	8.892		3,406	195,000
3320045729	BAY SHORE	NY		02/27/2023	9.162		5,533	520,000
3320045780	GAINESVILLE	FL		03/15/2023	9.736		16,880	200,000
3320045788	IRVINGTON	NJ		02/13/2023	9.162		45,639	485,000
3320045801	CHICAGO	IL		04/27/2023	8.738	94,595		365,000
3320045802	LOS ANGELES	CA		01/30/2023	8.744		113,479	2,075,000
3320045819	CHICAGO	IL		01/30/2023	9.422		31,482	610,000
3320045823	AUSTIN	TX		01/30/2023	9.392		9,930	375,000
3320045835	NEWARK	NJ		02/13/2023	9.162		58,293	2,040,000
3320045836	EAST SETAUKET	NY		02/27/2023	9.156		47,025	550,000
3320045845	DETROIT	MI		01/30/2023	9.182		6,278	285,000
3320045848	HAMPSTEAD	NC		01/30/2023	9.176		57,321	794,000
3320045852	HOUSTON	TX		02/13/2023	9.156		41,283	215,000
3320045865	FORT MYERS	FL		02/13/2023	8.772		71,478	315,000
3320045867	WESTON	CT		02/27/2023	9.156		566,980	1,895,000
3320045871	FORT MYERS BEACH	FL		01/30/2023	9.422		17,597	1,060,000
3320045875	WHITE PLAINS	NY		04/27/2023	9.206	623,700		900,000
3320045876	BROOKLYN	NY		02/27/2023	8.772		293,040	2,650,000
3320045877	DETROIT	MI		01/30/2023	9.182		31,236	220,000
3320045911	CLEVELAND	OH		02/13/2023	9.156		30,197	199,500
3320045930	INDIANAPOLIS	IN		02/13/2023	9.372		109,364	350,000
3320045946	TAVERNIER	FL		02/27/2023	8.616		106,427	880,000
3320045973	HARTSDALE	NY		02/27/2023	9.162		83,393	745,000
3320045996	DELAND	FL		04/04/2023	8.606	93,555	31,800	225,000
3320046014	FAIRVIEW	NC		02/13/2023	9.372		27,987	573,000
3320046016	MATAWAN	NJ		02/13/2023	9.294		14,845	460,000
3320046022	CHESTER	NJ		04/04/2023	9.356	16,830	90,140	1,375,000
3320046023	NEW ORLEANS	LA		02/13/2023	9.156		10,643	420,000
3320046027	EGG HARBOR TOWNSHIP	NJ		02/27/2023	9.402		15,543	260,000
3320046029	WEST BEND	WI		01/30/2023	8.792		34,910	400,000
3320046042	FRESH MEADOWS	NY		02/13/2023	9.156		126,473	1,750,000
3320046070	REDFORD CHARTER TOWN	MI		02/13/2023	9.162		43,288	200,000
3320046115	INDIANAPOLIS	IN		02/13/2023	9.162		33,116	194,000
3320046126	CLEVELAND	TX		02/27/2023	9.342		30,415	312,500
3320046186	PLEASANTVILLE	NJ		01/30/2023	9.362		15,187	260,000
3320046189	CHICAGO	IL		02/27/2023	8.922		59,054	320,000
3320046191	CHICAGO	IL		02/13/2023	9.402		12,587	200,000
3320046202	CHICAGO	IL		02/13/2023	9.156		17,335	225,000
3320046221	DAYTON	OH		02/27/2023	9.342		40,745	380,000
3320046229	GARNERVILLE	NY		02/27/2023	8.616		26,681	565,000
3320046237	NEWBURGH	NY		01/30/2023	9.842		3,515	500,000
3320046242	DAYTON	OH		01/30/2023	9.362		38,207	230,000
3320046264	CALABASAS	CA		02/27/2023	8.472		118,803	2,850,000

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3320046282	LAWRENCE	NJ		02/13/2023	9.822		55,259	230,000
3320046286	LAWNSIDE	NJ		02/13/2023	8.772		57,246	350,000
3320046305	SPOTSWOOD	NJ		02/13/2023	9.162		13,613	380,000
3320046319	CHICAGO	IL		01/30/2023	9.314		48,956	416,000
3320046335	ISLIP	NY		01/30/2023	9.314		128,593	1,140,000
3320046364	MABANK	TX		02/27/2023	9.822		42,221	187,000
3320046369	EAST ORANGE	NJ		04/04/2023	8.756	298,485	56,242	550,000
3320046377	CHICAGO	IL		02/27/2023	8.772		79,780	539,000
3320046381	CHICAGO	IL		02/13/2023	9.162		37,183	350,000
3320046384	REDLANDS	CA		02/13/2023	8.430		161,978	630,000
3320046385	OCEANPORT	NJ		04/04/2023	9.146	362,934		2,640,000
3320046393	ALVIN	TX		01/30/2023	9.392		36,350	450,000
3320046407	LUZERNE	PA		02/13/2023	10.206		21,354	185,000
3320046423	TICONDEROGA	NY		02/27/2023	9.162		21,285	200,000
3320046430	INDIANAPOLIS	IN		02/13/2023	9.162		5,940	318,000
3320046465	MOBILE	AL		01/30/2023	9.182		7,376	216,000
3320046467	MOBILE	AL		01/30/2023	9.182		5,188	203,000
3320046511	HEMPSTEAD	NY		01/30/2023	9.176		49,587	595,000
3320046518	CHICAGO	IL		02/13/2023	9.372		32,462	280,000
3320046524	AMITYVILLE	NY		04/19/2023	9.386	221,760		520,000
3320046529	JERSEY CITY	NJ		02/13/2023	9.162		12,870	1,565,000
3320046532	JERSEY CITY	NJ		02/27/2023	8.622		363,578	1,796,000
3320046535	PHILADELPHIA	PA		02/13/2023	9.162		23,394	305,000
3320046558	PATERSON	NJ		02/27/2023	9.162		47,174	580,000
3320046561	BRIDGEWATER	NJ		03/15/2023	9.538		89,249	609,000
3320046565	CARLSTADT	NJ		02/13/2023	9.162		35,546	580,000
3320046568	PHILADELPHIA	PA		02/27/2023	9.342		23,404	275,000
3320046578	ARANSAS PASS	TX		02/27/2023	9.156		3,388	177,000
3320046579	PHILADELPHIA	PA		02/27/2023	9.162		13,984	245,000
3320046580	BURLINGTON	NJ		01/30/2023	9.182		56,133	290,000
3320046594	SYRACUSE	NY		04/04/2023	9.146	103,257		149,000
3320046605	CALUMET CITY	IL		02/13/2023	9.600		53,104	215,000
3320046617	MOUNT EPHRAIM	NJ		02/13/2023	8.622		13,928	330,000
3320046618	SCHENECTADY	NY		05/25/2023	8.880	113,652		164,000
3320046620	SCOTCH PLAINS	NJ		01/30/2023	9.422		73,161	835,000
3320046623	DALLAS	TX		04/04/2023	9.446	273,531	150,678	2,717,000
3320046636	NEWTON	NJ		04/19/2023	9.356	85,635		380,000
3320046648	ORLANDO	FL		02/27/2023	9.402		13,563	370,000
3320046662	SNELLVILLE	GA		04/04/2023	9.380	1	31,438	525,000
3320046665	WILLINGBORO	NJ		02/13/2023	9.156		19,656	350,000
3320046670	MILLVILLE	NJ		02/27/2023	8.772		38,900	255,000
3320046676	COVINGTON	GA		02/13/2023	8.922		3,911	263,000
3320046677	MEDFORD	NY		02/13/2023	9.162		34,500	541,000
3320046682	PLAINFIELD	NJ		02/13/2023	9.132		49,950	602,000
3320046684	MIDDLE ISLAND	NY		01/30/2023	8.912		6,930	522,000
3320046686	POMPANO BEACH	FL		02/27/2023	9.462		44,869	545,000
3320046715	GARDEN CITY	NY		02/27/2023	8.892		6,223	900,500
3320046748	CLEVELAND	OH		02/27/2023	9.402		30,723	189,000
3320046786	PHILADELPHIA	PA		02/13/2023	9.294		115,580	420,000
3320046803	JERSEY CITY	NJ		02/13/2023	9.156		51,381	735,000
3320046806	BELLPORT	NY		02/13/2023	9.162		1,622	469,500
3320046813	BROWNS MILLS	NJ		02/27/2023	9.162		58,410	282,000
3320046825	EAST QUOGUE	NY		02/27/2023	8.892		115,008	718,500
3320046829	CHARLOTTE	NC		04/04/2023	9.140	141,075		362,000
3320046833	PARK FOREST	IL		04/04/2023	8.600	92,150	30,724	195,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320046840	BROOKLYN	NY		02/27/2023	9.162		46,570	2,000,000
3320046846	PASSAIC	NJ		02/27/2023	9.162		49,224	820,000
3320046869	HOLBROOK	NY		02/13/2023	9.162		49,520	677,500
3320046875	INDIANAPOLIS	IN		03/15/2023	9.292		73,260	6,480,000
3320046887	HARTFORD	CT		02/27/2023	9.156		18,617	350,000
3320046894	CHICAGO	IL		02/27/2023	8.922		49,866	355,000
3320046902	CHICAGO	IL		02/27/2023	9.342		40,640	325,000
3320046904	MIAMI	FL		02/13/2023	9.156		89,917	768,000
3320046908	DETROIT	MI		02/27/2023	9.528		45,927	392,000
3320046921	COLUMBUS	OH		02/13/2023	9.402		24,965	280,000
3320046923	DAYTON	OH		02/27/2023	9.342		86,560	375,000
3320046949	CHICAGO	IL		04/27/2023	9.386	70,701		750,000
3320046951	CHICAGO	IL		02/13/2023	9.372		8,263	315,000
3320046956	BLOOMINGBURG	NY		05/11/2023	8.600	210,018		970,000
3320046959	SHOHOLA	PA		02/27/2023	9.162		38,511	418,000
3320046963	BALTIMORE	MD		02/27/2023	9.402		1,148	210,000
3320046964	BROOKLYN	NY		05/11/2023	8.606	609,890		1,250,000
3320046968	NEPTUNE	NJ		02/13/2023	9.822		46,530	669,000
3320046970	BRENTWOOD	NY		02/13/2023	9.162		15,701	525,500
3320046983	PLAINFIELD	NJ		02/13/2023	9.162		29,096	485,000
3320046989	EWING	NJ		02/27/2023	8.772		37,014	370,000
3320047006	CHICAGO	IL		03/15/2023	9.298		121,820	430,000
3320047012	NEW ORLEANS	LA		02/27/2023	8.622		43,337	495,000
3320047019	BLOOMINGBURG	NY		05/11/2023	8.600	222,750		380,000
3320047030	EAST BRUNSWICK	NJ		02/13/2023	9.132		38,511	1,066,000
3320047048	BALDWIN	NY		02/27/2023	9.162		16,127	730,000
3320047070	CHICAGO	IL		04/04/2023	9.512	215,746	39,580	995,000
3320047075	MARIETTA	GA		02/13/2023	8.622		45,986	390,000
3320047089	BRUNSWICK	GA		02/27/2023	9.372		46,035	840,000
3320047101	CHICAGO	IL		02/13/2023	9.402		19,075	288,250
3320047102	MIDDLEBOROUGH	MA		02/13/2023	9.162		36,317	445,000
3320047122	NASHVILLE	TN		02/27/2023	9.402		96,624	3,300,000
3320047123	PHILADELPHIA	PA		04/27/2023	9.140	195,668	35,829	367,000
3320047131	GLENDORA	NJ		02/27/2023	8.772		12,520	344,000
3320047133	DEPTFORD	NJ		02/27/2023	8.772		41,066	260,000
3320047138	BRIDGEPORT	CT		02/27/2023	9.132		16,119	630,000
3320047152	KANSAS CITY	MO		02/27/2023	9.156		7,242	190,000
3320047174	SWANSEA	IL		03/15/2023	9.352		6,509	195,000
3320047226	BAY SHORE	NY		02/27/2023	9.162		28,215	395,000
3320047228	CHICAGO	IL		02/27/2023	9.402		60,467	355,800
3320047229	MYRTLE BEACH	SC		02/13/2023	8.892		28,033	715,000
3320047232	MASTIC	NY		02/27/2023	8.616		64,350	450,000
3320047234	PORT CHARLOTTE	FL		02/13/2023	9.156		4,059	495,000
3320047244	BALTIMORE	MD		02/27/2023	8.892		16,508	203,000
3320047275	ISLIP TERRACE	NY		02/27/2023	9.162		50,490	600,000
3320047278	JERSEY CITY	NJ		02/13/2023	9.162		43,338	725,000
3320047283	PARK FOREST	IL		02/27/2023	9.606		28,562	200,000
3320047311	VIRGINIA BEACH	VA		02/27/2023	9.156		11,985	420,000
3320047322	EASTON	PA		02/27/2023	8.622		40,112	323,000
3320047336	AUGUSTA	GA		02/27/2023	9.156		77,558	145,000
3320047353	NEWARK	NJ		04/04/2023	9.200	90,956		720,000
3320047354	LUMBERTON	NJ		02/27/2023	8.616		57,811	450,000
3320047362	MASPETH	NY		02/27/2023	9.156		39,521	955,000
3320047365	PHILADELPHIA	PA		02/27/2023	9.162		9,851	255,000
3320047369	PHILADELPHIA	PA		02/27/2023	9.402		11,221	240,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320047372	NEWARK	NJ		02/13/2023	9.162		46,035	423,000
3320047388	SHAFTER	CA		02/27/2023	9.042		14,161	440,000
3320047390	BROOKFIELD	WI		04/04/2023	9.584	253,440		540,000
3320047407	LINDENHURST	NY		06/21/2023	8.930	249,475	11,633	620,000
3320047419	PHILADELPHIA	PA		03/15/2023	9.298		11,880	710,000
3320047434	MONTGOMERY	TX		02/27/2023	9.162		26,631	332,000
3320047446	PHILADELPHIA	PA		04/19/2023	8.606	51,143	39,919	232,000
3320047460	PHILADELPHIA	PA		04/04/2023	9.140	58,905	26,170	205,000
3320047468	PHILADELPHIA	PA		04/04/2023	9.140	56,628	22,689	170,000
3320047475	ATLANTA	GA		04/04/2023	9.386	107,514	12,164	180,000
3320047491	VALDOSTA	GA		04/04/2023	10.256	72,468	12,870	125,000
3320047496	IRVINGTON	NJ		02/27/2023	9.162		7,920	350,000
3320047505	MILWAUKEE	WI		02/27/2023	10.278		18,188	110,000
3320047509	MILWAUKEE	WI		02/27/2023	10.278		9,969	75,000
3320047515	HAMDEN	CT		04/04/2023	9.140	182,160	69,795	365,000
3320047518	LAKE HAVASU CITY	AZ		03/15/2023	9.298		226,654	835,000
3320047520	AKRON	OH		04/04/2023	8.606	54,539	45,600	144,500
3320047521	LAKE HAVASU CITY	AZ		03/15/2023	9.298		230,625	835,000
3320047531	CHICAGO	IL		02/27/2023	9.372		77,963	430,000
3320047550	IRVINGTON	NJ		04/04/2023	9.146	184,883	10,395	603,000
3320047564	OGDENSBURG	NJ		02/27/2023	9.024		44,959	360,000
3320047568	EAST NORTHPORT	NY		03/15/2023	9.538		14,850	675,000
3320047573	SLIDELL	LA		02/27/2023	8.622		21,582	215,000
3320047582	JOLIET	IL		02/27/2023	9.402		29,700	160,000
3320047588	LAKE HAVASU CITY	AZ		03/15/2023	9.298		216,324	835,000
3320047597	SAN ANTONIO	TX		03/15/2023	9.538		60,135	240,000
3320047601	COLUMBIA	SC		04/04/2023	10.550	84,345		233,000
3320047605	SAUK VILLAGE	IL		04/27/2023	12.056	20,535	13,310	195,000
3320047611	LAKE HAVASU CITY	AZ		03/15/2023	9.298		218,409	835,000
3320047612	DETROIT	MI		03/15/2023	9.775		25,253	200,000
3320047616	EWING TOWNSHIP	NJ		02/27/2023	9.072		64,508	380,000
3320047627	MEMPHIS	TN		04/27/2023	9.206	34,650	16,929	100,000
3320047629	ALBANY	NY		02/27/2023	9.162		1,089	193,000
3320047630	HOPATCONG	NJ		02/27/2023	9.600		32,580	365,000
3320047634	MILWAUKEE	WI		04/19/2023	9.056	23,166	11,410	115,000
3320047638	DETROIT	MI		03/15/2023	9.814		50,192	244,000
3320047641	CHICAGO	IL		03/15/2023	9.958		45,122	310,000
3320047656	PATTERSON	NY		04/19/2023	8.906	125,631	103,406	720,000
3320047666	SEASIDE HEIGHTS	NJ		05/11/2023	9.200	281,881	45,426	800,000
3320047668	AUGUSTA	GA		02/27/2023	9.462		22,923	291,000
3320047675	HOUMA	LA		02/27/2023	9.402		88,179	198,000
3320047695	COUNTRY CLUB HILLS	IL		02/27/2023	9.756		67,790	272,000
3320047697	DEKALB	IL		04/04/2023	9.740	76,725	65,340	205,000
3320047734	LORAIN	OH		02/27/2023	9.606		2,599	85,000
3320047742	LAKE PARK	GA		03/15/2023	9.508		13,217	165,000
3320047745	MARKHAM	IL		04/19/2023	10.646	51,851		185,000
3320047747	GEORGETOWN	SC		02/27/2023	9.978		34,416	216,000
3320047756	MARKHAM	IL		04/04/2023	9.740	42,297	29,043	205,000
3320047774	BALTIMORE	MD		03/15/2023	8.770		27,945	207,000
3320047783	ELMSFORD	NY		03/15/2023	9.964		64,400	1,250,000
3320047800	BIRMINGHAM	AL		03/15/2023	10.114		32,457	141,000
3320047814	BOWIE	MD		02/27/2023	8.616		16,979	1,150,000
3320047815	BAY SHORE	NY		04/04/2023	9.152	65,756		576,500
3320047821	CHESTERTOWN	MD		04/04/2023	9.356	57,853	58,073	230,000
3320047828	EWING	NJ		04/27/2023	9.386	186,615	33,165	360,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320047832	NEWARK	NJ		04/27/2023	10.106	127,829	55,321	320,000
3320047833	CAPE CORAL	FL		04/19/2023	10.106	1		380,000
3320047835	NEW ORLEANS	LA		03/15/2023	9.538		179,185	406,000
3320047839	CHICAGO	IL		04/04/2023	9.386	253,707	21,780	475,000
3320047849	MILWAUKEE	WI		04/19/2023	9.056	72,765		120,000
3320047851	CHICAGO	IL		04/04/2023	9.386	241,560		380,000
3320047855	DURHAM	NC		04/04/2023	9.326	26,275		426,200
3320047863	NIAGARA FALLS	NY		05/25/2023	9.792	101,574		180,000
3320047864	STOW	MA		03/15/2023	9.538		63,212	781,000
3320047872	TROY	NY		02/27/2023	9.162		19,949	180,000
3320047873	CHICAGO	IL		02/27/2023	9.402		51,793	310,000
3320047881	EUCLID	OH		02/27/2023	9.156		4,430	175,000
3320047887	ROOSEVELT	NY		02/27/2023	9.162		42,521	650,000
3320047902	JERSEY CITY	NJ		02/27/2023	8.892		23,909	1,200,000
3320047913	SAN JOSE	CA		04/04/2023	8.846	855,806		1,750,000
3320047916	PHILADELPHIA	PA		02/27/2023	10.200		10,708	200,000
3320047924	PALM BEACH GARDENS	FL		04/04/2023	9.146	681,615	124,546	1,600,000
3320047940	LIVINGSTON	NJ		04/04/2023	9.146	386,100		1,500,000
3320047953	DETROIT	MI		04/04/2023	9.386	145,406	28,279	295,000
3320047965	PITTSBURGH	PA		03/15/2023	8.770		49,500	203,000
3320047976	MAGNOLIA	NJ		04/04/2023	9.146	169,983	28,809	312,000
3320047978	CHICAGO	IL		02/27/2023	9.156		33,251	290,000
3320047997	BALTIMORE	MD		04/04/2023	11.456	86,625		200,000
3320048002	BALTIMORE	MD		04/27/2023	10.556	103,331		190,000
3320048045	ST. PETERSBURG	FL		02/27/2023	9.162		304,978	4,250,000
3320048051	EAST ORANGE	NJ		02/27/2023	9.372		13,068	635,000
3320048061	WARREN	MI		04/04/2023	9.356	113,603	35,764	305,000
3320048066	CHICAGO	IL		02/27/2023	9.162		55,727	370,000
3320048070	BALTIMORE	MD		06/21/2023	9.291	200,643		430,000
3320048072	PHILADELPHIA	PA		05/11/2023	9.206	54,252	4,944	140,000
3320048083	CHICAGO	IL		04/04/2023	9.386	253,707		435,000
3320048084	MABANK	TX		03/15/2023	9.958		26,309	238,000
3320048085	MABANK	TX		03/15/2023	9.958		47,981	238,000
3320048088	FROSTBURG	MD		04/04/2023	9.446	16,731	74,700	170,000
3320048089	MABANK	TX		03/15/2023	9.958		23,634	238,000
3320048090	MABANK	TX		03/15/2023	9.958		28,697	238,000
3320048091	MABANK	TX		03/15/2023	9.958		43,096	238,000
3320048092	DETROIT	MI		02/27/2023	9.372		38,402	130,000
3320048094	CHICAGO	IL		02/27/2023	9.372		37,868	280,000
3320048101	HENDERSON	NC		02/27/2023	9.900		14,077	195,000
3320048116	POWDER SPRINGS	GA		02/27/2023	9.372		29,500	330,000
3320048124	NEW ORLEANS	LA		04/04/2023	9.386	79,200		307,000
3320048132	KANSAS CITY	MO		04/04/2023	8.600	122,018	44,883	260,000
3320048139	MASSAPEQUA	NY		02/27/2023	9.402		82,739	640,000
3320048145	DELRAY BEACH	FL		04/04/2023	9.140	351,450		705,000
3320048160	YONKERS	NY		04/04/2023	8.876	240,570		650,000
3320048166	TEANECK	NJ		04/04/2023	8.600	251,370	18,671	515,000
3320048179	NEW BRITAIN	CT		04/04/2023	9.806	480,150		750,000
3320048244	SOUTHAMPTON	NY		06/08/2023	9.308	1,010,691	87,100	5,135,000
3320048245	LAKELAND	FL		04/04/2023	9.740	110,883		280,000
3320048252	LOMBARD	IL		02/27/2023	9.024		24,602	330,000
3320048256	WARREN	OH		02/27/2023	9.372		5,881	100,000
3320048257	BRIDGEVIEW	IL		02/27/2023	9.342		12,003	260,000
3320048273	CLEVELAND	OH		02/27/2023	9.372		7,673	110,000
3320048274	WANTAGH	NY		02/27/2023	8.892		18,810	742,500

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3320048277	BUFFALO	NY		04/04/2023	9.806	71,280		144,000
3320048310	BROOKLYN	NY		04/04/2023	8.756	198,000	117,810	1,400,000
3320048312	MERIDIAN	ID		02/27/2023	8.922		19,800	374,000
3320048335	SURFSIDE BEACH	TX		02/27/2023	9.156		111,817	1,034,000
3320048336	JACKSONVILLE	NC		03/15/2023	9.292		22,567	183,000
3320048345	BUFFALO	NY		04/19/2023	9.206	39,402		325,000
3320048346	FORT LAUDERDALE	FL		04/04/2023	9.140	294,525		625,000
3320048353	CHICAGO	IL		03/15/2023	9.508		10,123	340,000
3320048363	EDISON	NJ		04/27/2023	8.756	311,845	6,435	602,000
3320048414	MARION	OH		03/15/2023	9.538		28,158	175,000
3320048438	BLUE ISLAND	IL		05/18/2023	9.792	63,200		165,000
3320048453	PATERSON	NJ		02/27/2023	9.372		21,384	567,000
3320048465	PHILADELPHIA	PA		04/04/2023	9.200	62,568	87,850	273,000
3320048474	CHICAGO	IL		04/04/2023	9.146	36,617		290,000
3320048477	GALESBURG	IL		04/04/2023	9.386	3,765		117,000
3320048485	CHICAGO	IL		04/04/2023	9.386	63,380	34,650	190,000
3320048488	CHICAGO	IL		04/04/2023	9.146	20,314		245,000
3320048499	JONESBORO	GA		04/04/2023	8.600	95,693		200,000
3320048511	FLORENCE	NJ		02/27/2023	9.162		46,510	515,000
3320048521	TRENTON	NJ		03/15/2023	8.770		39,417	190,000
3320048528	DECATUR	GA		04/19/2023	9.206	141,075		356,000
3320048533	STEDMAN	NC		04/04/2023	9.140	90,882	17,267	255,000
3320048544	BATON ROUGE	LA		04/19/2023	9.956	49,748	14,875	115,000
3320048548	BRENTWOOD	TN		04/04/2023	9.326	1,045,440	97,639	2,500,000
3320048554	SALEM	NJ		04/27/2023	8.606	29,700	26,730	120,000
3320048568	CHICAGO	IL		03/15/2023	9.508		14,355	315,000
3320048598	SNOW HILL	MD		03/15/2023	9.292		35,897	195,000
3320048599	DETROIT	MI		02/27/2023	9.402		37,645	240,000
3320048601	SALISBURY	MD		03/15/2023	9.292		29,700	281,000
3320048603	SALISBURY	MD		03/15/2023	9.292		24,750	265,000
3320048622	CHICAGO	IL		03/15/2023	8.770		109,445	640,000
3320048624	CHICAGO	IL		03/15/2023	9.478		81,378	560,000
3320048628	DETROIT	MI		03/15/2023	8.770		12,870	90,000
3320048651	PEMBERTON	NJ		05/18/2023	9.145	96,773		300,000
3320048653	NORTH CHESTERFIELD	VA		03/15/2023	9.742		12,281	357,000
3320048654	JERSEY CITY	NJ		03/15/2023	9.538		35,393	644,000
3320048669	TARPON SPRINGS	FL		04/19/2023	9.446	181,913	31,013	371,000
3320048672	PITTSBURGH	PA		03/15/2023	8.770		36,485	171,000
3320048678	SUFFERN	NY		05/18/2023	8.877	420,750		2,225,000
3320048699	JERSEY CITY	NJ		03/15/2023	9.292		63,954	645,000
3320048701	UPPER SADDLE RIVER	NJ		04/04/2023	9.146	549,450	164,756	3,600,000
3320048725	BALTIMORE	MD		02/27/2023	8.892		41,580	195,000
3320048726	BALTIMORE	MD		02/27/2023	8.892		7,069	195,000
3320048727	BALTIMORE	MD		02/27/2023	8.892		41,580	195,000
3320048728	BALTIMORE	MD		02/27/2023	8.892		41,580	195,000
3320048730	BALTIMORE	MD		02/27/2023	8.892		41,580	195,000
3320048732	COLUMBIA	SC		04/04/2023	9.386	41,164	53,824	158,000
3320048737	CLEVELAND	OH		04/04/2023	9.278	46,976	51,480	202,000
3320048750	MATTITUCK	NY		04/27/2023	9.356	297,000	4,831	520,000
3320048758	CLEVELAND	OH		04/04/2023	9.278	78,012	25,146	195,000
3320048763	BROOKLYN	NY		04/04/2023	9.140	396,490		825,000
3320048771	LAKELAND	FL		04/04/2023	8.600	70,033	29,700	176,000
3320048774	STATEN ISLAND	NY		04/04/2023	8.606	346,698	29,849	700,000
3320048780	FREEPORT	NY		04/04/2023	9.278	222,750		523,000
3320048792	PORTSMOUTH	VA		04/19/2023	9.206	1	178,776	350,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320048793	CHICAGO	IL		04/19/2023	9.152	58,687	22,181	120,000
3320048795	LEHIGH ACRES	FL		04/04/2023	9.146	23,760	294,042	500,000
3320048796	PORTSMOUTH	VA		04/19/2023	9.206	117,249		348,000
3320048804	HUMBLE	TX		04/04/2023	9.146	196,020		540,000
3320048819	CAPE CORAL	FL		04/19/2023	9.140	25,740	27,861	360,000
3320048821	MUSKEGON	MI		03/15/2023	9.964		11,110	88,000
3320048830	CHICAGO	IL		04/27/2023	9.512	85,214	77,715	285,000
3320048840	HUNTINGTON	WV		05/18/2023	9.798	519,750		750,000
3320048850	CAPE CORAL	FL		04/04/2023	8.906	311,850		926,000
3320048861	PALM BAY	FL		04/27/2023	9.200	179,685		341,000
3320048862	GARDEN CITY	NY		04/04/2023	9.146	655,628	15,840	1,800,000
3320048865	PARK FOREST	IL		03/15/2023	8.770		10,024	140,000
3320048872	GREENWICH	CT		05/18/2023	9.198	495,000		1,700,000
3320048881	CONCORD	NC		03/15/2023	9.538		24,750	325,000
3320048889	AMSTERDAM	NY		04/04/2023	9.146	89,496		137,000
3320048909	PHILADELPHIA	PA		04/27/2023	9.146	43,659	15,494	260,000
3320048932	NEWTON	NJ		03/15/2023	9.430		28,667	260,000
3320048937	DEERFIELD BEACH	FL		04/04/2023	9.356	204,732		425,000
3320048946	DES PLAINES	IL		04/04/2023	8.876	185,323	49,302	340,000
3320048954	SCRANTON	PA		04/19/2023	9.386	120,384		195,000
3320048956	OAK FOREST	IL		04/04/2023	9.008	98,005	20,087	250,000
3320048974	BROOKLYN	NY		04/19/2023	9.056	543,956		1,100,000
3320048995	LAKEWOOD	NJ		04/04/2023	9.326	152,460		220,000
3320048999	NORTH RIVERSIDE	IL		04/04/2023	9.146	180,423		380,000
3320049006	TUCKERTON	NJ		04/04/2023	9.386	145,976		350,000
3320049025	EVERGREEN PARK	IL		04/19/2023	9.206	140,976		340,000
3320049036	DINGMANS FERRY	PA		03/15/2023	9.298		28,265	241,000
3320049038	BELLMORE	NY		03/15/2023	9.298		42,100	730,000
3320049042	NYACK	NY		05/11/2023	8.600	287,161	10,890	635,000
3320049048	MIDDLETOWN	CT		04/04/2023	9.386	64,350	103,950	320,000
3320049052	HUNTINGTON STATION	NY		04/04/2023	9.152	253,935	103,519	550,000
3320049055	ELMHURST	IL		03/15/2023	9.736		15,692	860,000
3320049057	DEER PARK	NY		04/04/2023	9.152	254,821		545,000
3320049100	CAPE CORAL	FL		04/19/2023	9.140	235,620	33,957	450,000
3320049105	PHILADELPHIA	PA		02/27/2023	9.216		83,978	290,000
3320049107	SEATTLE	WA		04/19/2023	9.146	594,000	347,076	3,571,000
3320049167	GRAND RAPIDS	MI		04/19/2023	9.386	116,721		222,000
3320049177	TRENTON	NJ		04/04/2023	8.876	84,150		220,000
3320049184	NEWARK	NJ		04/19/2023	9.380	346,005		650,000
3320049185	FAYETTEVILLE	NC		03/15/2023	9.292		19,800	219,000
3320049200	MIAMI	FL		04/19/2023	9.386	399,782	51,985	785,000
3320049211	WOODMERE	NY		04/04/2023	9.146	792,000	150,140	3,950,000
3320049217	COLUMBUS	OH		04/19/2023	10.106	218,543		339,000
3320049219	NEWARK	NJ		04/27/2023	9.206	311,850		450,000
3320049226	MASTIC BEACH	NY		04/04/2023	9.146	145,530	21,186	395,000
3320049228	MILWAUKEE	WI		04/27/2023	9.056	16,830	38,115	92,000
3320049229	WASHINGTON	DC		04/04/2023	9.140	371,993		800,000
3320049247	HAMPTON	VA		04/04/2023	9.152	122,760	27,720	269,000
3320049256	BALTIMORE	MD		05/25/2023	8.699	4,658,310		6,990,000
3320049268	JAMAICA	NY		03/15/2023	9.538		4,455	780,000
3320049272	VALPARAISO	IN		04/04/2023	9.056	106,915	8,861	258,000
3320049274	NORTH FORT MYERS	FL		04/27/2023	9.140	259,142	36,135	500,000
3320049280	BALTIMORE	MD		04/04/2023	8.876	45,441	57,816	221,000
3320049281	BALTIMORE	MD		04/04/2023	8.876	96,228	49,500	220,000
3320049285	CORAM	NY		04/19/2023	8.600	309,672		595,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320049287	BURLINGTON	NJ		04/19/2023	9.056	106,920	19,800	222,000
3320049307	NEWPORT NEWS	VA		04/04/2023	9.152	62,964	69,300	225,000
3320049311	SCARSDALE	NY		04/19/2023	9.146	371,210	38,768	875,000
3320049313	DETROIT	MI		04/19/2023	9.056	54,698	21,879	122,000
3320049324	MIAMI GARDENS	FL		03/15/2023	9.538		41,036	532,000
3320049332	GREENWICH	CT		04/19/2023	9.140	1,230,892		5,450,000
3320049336	WASHINGTON	DC		04/04/2023	9.152	439,263		994,000
3320049359	RIVERSIDE	IL		04/04/2023	9.356	214,988	32,621	825,000
3320049360	BELLPORT	NY		03/15/2023	9.298		91,773	521,000
3320049366	WATERBURY	CT		04/19/2023	9.326	126,225		200,000
3320049389	NORTH CALDWELL	NJ		04/04/2023	9.146	902,880	119,295	2,750,000
3320049408	HIGHLAND SPRINGS	VA		04/04/2023	9.446	133,650	5,198	293,000
3320049415	PHILADELPHIA	PA		04/04/2023	8.606	65,340		140,000
3320049416	MEDFORD	NY		04/19/2023	9.146	277,200	75,735	550,000
3320049422	ATLANTA	GA		04/19/2023	9.140	109,395		270,000
3320049423	CHICAGO	IL		03/15/2023	9.508		54,808	340,000
3320049446	CAPE CORAL	FL		04/19/2023	9.140	98,921	115,830	360,000
3320049450	TOBYHANNA	PA		04/04/2023	9.140	240,570	33,225	535,000
3320049458	NEW BRITAIN	CT		04/19/2023	8.600	155,925	30,809	290,000
3320049460	PHILADELPHIA	PA		04/19/2023	9.326	56,801	27,616	155,000
3320049463	CHESILHURST	NJ		04/04/2023	9.386	127,941		360,000
3320049469	TROY	NY		03/15/2023	9.298		10,121	365,000
3320049479	ROCHESTER	NY		04/04/2023	9.140	21,592	49,011	146,000
3320049499	NEWARK	DE		05/18/2023	9.139	147,015	9,900	300,000
3320049510	JERSEY CITY	NJ		03/15/2023	8.770		285,085	3,195,000
3320049511	TOMS RIVER	NJ		04/04/2023	9.326	95,040	270,518	845,000
3320049521	LAHAINA	HI		05/11/2023	9.146	297,000		1,010,000
3320049529	BRENTWOOD	MD		05/18/2023	8.907	205,920		575,000
3320049533	EAST WILLISTON	NY		04/04/2023	9.008	712,800		1,275,000
3320049535	BRENTWOOD	MD		05/18/2023	8.907	170,280	49,302	600,000
3320049547	LUTZ	FL		04/27/2023	8.600	311,850	31,332	555,000
3320049548	BRIDGEPORT	CT		04/27/2023	9.806	92,481		455,000
3320049552	DETROIT	MI		04/27/2023	9.506	79,327		190,000
3320049559	WEST HAVEN	CT		03/15/2023	9.508		37,125	395,000
3320049573	JERSEY CITY	NJ		04/27/2023	9.146	1,756,404	179,367	3,955,000
3320049578	PATERSON	NJ		04/19/2023	9.140	34,242	28,452	595,000
3320049579	PATERSON	NJ		04/19/2023	9.140	34,242	17,782	595,000
3320049580	PHILADELPHIA	PA		04/04/2023	9.278	60,588	51,601	324,000
3320049593	DAYTON	OH		04/27/2023	9.356	79,101		170,000
3320049604	CRYSTAL BEACH	TX		05/11/2023	9.056	18,877	104,073	525,000
3320049611	AUGUSTA	GA		03/15/2023	9.298		22,124	132,000
3320049629	SOUTHFIELD	MI		04/19/2023	9.140	105,683	15,840	190,000
3320049632	PLAINFIELD	NJ		04/27/2023	9.146	266,756		655,000
3320049660	MILLVILLE	NJ		04/04/2023	8.906	57,138		118,000
3320049672	SANIBEL	FL		04/04/2023	9.140	693,000	71,428	1,320,000
3320049673	TRENTON	NJ		04/04/2023	8.876	63,113	62,123	190,000
3320049675	LA GRANGE PARK	IL		04/27/2023	9.056	491,585	68,558	1,225,000
3320049680	SOUTH FALLSBURG	NY		04/27/2023	9.304	1	167,667	275,000
3320049691	TRENTON	NJ		04/04/2023	9.146	875,952		1,575,650
3320049710	GARY	IN		04/04/2023	9.200	49,179	29,601	137,000
3320049714	GARY	IN		04/27/2023	9.200	69,300		219,000
3320049715	ROMEOVILLE	IL		04/04/2023	9.800	166,320		240,000
3320049721	IRVINGTON	NJ		04/04/2023	9.356	211,464	24,404	410,000
3320049732	HAMTRAMCK	MI		04/27/2023	9.056	84,150		260,000
3320049739	MONROE TOWNSHIP	NJ		04/19/2023	9.146	285,863		515,000

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	2	3					Additional	
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3320049744	OAKWOOD	GA		04/04/2023	9.152	99,000		245,000
3320049745	PORT NECHES	TX		03/15/2023	9.430		29,700	189,000
3320049748	BALTIMORE	MD		04/27/2023	9.356	1	39,383	215,000
3320049758	DETROIT	MI		04/27/2023	9.056	49,302		170,000
3320049764	FLORENCE	SC		04/19/2023	9.140	96,525	36,938	340,000
3320049765	GALVESTON	TX		04/04/2023	9.140	118,800	15,840	248,000
3320049791	WESTFIELD	MA		04/04/2023	9.326	164,093	22,226	409,000
3320049792	BERLIN	NJ		04/04/2023	9.140	290,016	38,858	545,000
3320049819	FORT MYERS	FL		04/04/2023	8.756	93,555	24,750	230,000
3320049820	PHILLIPSBURG	NJ		04/04/2023	9.140	91,773		285,000
3320049822	BATON ROUGE	LA		04/04/2023	9.146	100,559	31,300	265,000
3320049823	DECATUR	GA		04/27/2023	8.600	178,200	42,293	425,000
3320049840	MIAMI	FL		04/04/2023	9.146	748,935	96,129	1,670,000
3320049843	CHICAGO	IL		04/27/2023	9.386	69,300	17,523	215,000
3320049851	FOREST PARK	IL		04/04/2023	9.140	267,597		600,000
3320049853	WATERBURY	CT		04/27/2023	9.056	95,040	38,986	215,000
3320049858	BUFFALO	NY		04/27/2023	9.206	71,775		226,000
3320049886	BROOKFIELD	CT		05/11/2023	9.146	590,288	42,471	1,250,000
3320049889	ELIZABETH	NJ		04/19/2023	9.008	303,188	231,905	3,440,000
3320049891	SUMMERFIELD	FL		04/04/2023	8.606	194,238		360,000
3320049898	WATERBURY	CT		04/04/2023	9.146	142,560		340,000
3320049901	CORAL SPRINGS	FL		04/19/2023	8.600	326,700		681,000
3320049923	PLAINVIEW	NY		04/19/2023	9.596	613,800	96,525	1,100,000
3320049933	ROCKY MOUNT	NC		04/27/2023	9.206	110,831	18,810	196,000
3320049937	HAMPTON	GA		04/19/2023	9.386	147,263	52,371	330,000
3320049941	CHICAGO	IL		05/11/2023	9.806	57,729	34,890	270,000
3320049955	KANSAS CITY	MO		04/04/2023	8.756	69,711		130,000
3320049971	CHICAGO	IL		04/19/2023	9.356	56,856	29,057	300,000
3320049976	CHICAGO	IL		06/21/2023	9.534	47,124		300,000
3320049984	SOUTH PLAINFIELD	NJ		04/04/2023	9.356	256,292	32,617	640,000
3320049987	TRENTON	NJ		04/04/2023	9.590	94,050		154,000
3320049988	TRENTON	NJ		04/04/2023	9.590	94,050		154,000
3320050035	ORLANDO	FL		04/27/2023	8.600	199,980	16,969	360,000
3320050052	BROOKLYN	NY		04/27/2023	9.146	668,250		1,140,000
3320050058	PALOS HEIGHTS	IL		04/04/2023	9.140	142,560		630,000
3320050065	BALTIMORE	MD		04/04/2023	9.140	88,777	17,648	190,000
3320050070	WALDEN	NY		04/27/2023	8.600	197,753		400,000
3320050084	MAPLEWOOD	NJ		04/27/2023	9.278	363,826	66,083	761,000
3320050095	YOUNGSTOWN	OH		04/04/2023	9.356	39,600	792	115,000
3320050108	FORT MYERS	FL		04/04/2023	9.146	367,092	64,904	815,000
3320050114	DETROIT	MI		04/19/2023	9.386	58,905		85,000
3320050181	MORROW	GA		05/11/2023	9.386	1		328,000
3320050191	STRATFORD	NJ		04/19/2023	9.056	192,164	35,393	345,000
3320050195	MILLVILLE	NJ		05/11/2023	9.356	17,008		218,000
3320050215	DETROIT	MI		04/04/2023	9.152	52,227	7,103	92,000
3320050225	GUERNEVILLE	CA		04/04/2023	9.086	252,945	45,812	560,000
3320050240	ATCO	NJ		04/04/2023	9.140	212,890	31,036	355,000
3320050254	FORT LAUDERDALE	FL		04/19/2023	9.140	218,790		370,000
3320050260	CHICAGO	IL		04/19/2023	9.356	71,280	55,707	305,000
3320050265	PINE BEACH	NJ		04/19/2023	9.356	236,115		420,000
3320050268	WICHITA	KS		04/19/2023	9.206	24,255	24,255	127,000
3320050271	PHILADELPHIA	PA		06/21/2023	9.534	1		410,000
3320050277	JACKSON	MI		04/27/2023	9.806	59,721		111,000
3320050290	KANSAS CITY	KS		05/18/2023	8.604	126,324		225,000
3320050295	HAMPTON BAYS	NY		04/19/2023	9.146	410,662	75,200	913,000

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3320050306	BALTIMORE	MD		04/27/2023	9.206	81,180		210,000
3320050311	ROOSEVELT	NY		04/04/2023	9.152	378,675		622,000
3320050336	DETROIT	MI		05/11/2023	9.386	40,838	16,088	280,000
3320050342	EUSTIS	FL		04/19/2023	9.140	9,900		275,000
3320050343	EUSTIS	FL		04/19/2023	9.140	9,900		275,000
3320050357	ROUND LAKE BEACH	IL		04/27/2023	9.200	69,507	28,215	185,000
3320050371	ST. LOUIS	MO		04/27/2023	9.356	62,855		275,000
3320050382	MABANK	TX		04/27/2023	9.806	1	93,168	238,000
3320050383	FORT MYERS BEACH	FL		05/11/2023	9.140	841,253	11,656	1,605,000
3320050386	TOMS RIVER	NJ		04/04/2023	9.146	128,304		275,000
3320050389	MABANK	TX		04/27/2023	9.806	1	75,663	238,000
3320050391	MABANK	TX		04/27/2023	9.806	1	82,256	238,000
3320050392	NASHVILLE	TN		04/27/2023	9.386	1,865,457	54,351	6,675,000
3320050393	MABANK	TX		05/11/2023	9.806	17,470	54,582	238,000
3320050394	MABANK	TX		05/11/2023	9.806	23,265		238,000
3320050395	FORT MYERS	FL		04/04/2023	9.146	320,760	70,844	770,000
3320050403	TOLEDO	OH		04/27/2023	9.056	5,086	5,618	175,000
3320050405	CLEVELAND	OH		04/27/2023	9.890	42,570	27,968	240,000
3320050409	NIAGARA FALLS	NY		05/11/2023	9.806	69,845		175,000
3320050425	CHICAGO	IL		04/27/2023	9.386	58,905		140,000
3320050433	AUGUSTA	GA		04/04/2023	9.140	46,086	48,604	315,000
3320050447	HOUSTON	TX		04/19/2023	9.140	126,052	11,168	235,000
3320050477	CLIFTON	NJ		04/27/2023	8.876	277,695	82,108	611,000
3320050481	NEWPORT NEWS	VA		04/19/2023	9.152	63,360	23,760	165,000
3320050482	CLEMENTON	NJ		04/19/2023	9.206	124,740		226,000
3320050500	ROCKVILLE CENTRE	NY		04/27/2023	8.876	310,959		595,000
3320050509	CLEVELAND HEIGHTS	OH		04/19/2023	9.152	74,250	4,950	196,000
3320050527	FRANKLIN SQUARE	NY		05/11/2023	9.038	205,286	133,427	1,287,000
3320050550	VIRGINIA BEACH	VA		04/27/2023	9.140	251,213		524,999
3320050554	YORK	PA		04/19/2023	9.356	1	207,173	442,000
3320050559	YORK	PA		05/11/2023	9.356	11,880	233,690	535,000
3320050564	MANAHAWKIN	NJ		04/27/2023	8.606	253,440		405,000
3320050571	PORTSMOUTH	VA		04/19/2023	9.140	207,158	35,393	350,000
3320050572	LARGO	FL		04/27/2023	9.386	121,176		280,000
3320050577	LAURELTON	NY		04/19/2023	9.386	326,700	110,880	690,000
3320050605	NEWARK	NJ		04/27/2023	9.386	396,000		625,000
3320050611	METHUEN	MA		05/11/2023	9.140	131,175	15,840	660,000
3320050617	RACINE	WI		04/27/2023	9.140	63,063	1,485	141,000
3320050619	RACINE	WI		04/27/2023	9.140	71,107	3,826	139,000
3320050620	CAPE CORAL	FL		04/27/2023	9.140	14,619	93,591	400,000
3320050623	CLEVELAND HEIGHTS	OH		04/19/2023	9.326	102,960	15,642	256,500
3320050657	CLEVELAND	OH		04/19/2023	9.152	39,325	29,074	132,000
3320050687	PHILADELPHIA	PA		04/27/2023	9.356	91,303	25,131	265,000
3320050692	LIVERPOOL	NY		05/11/2023	9.146	133,056		235,000
3320050696	HUNTINGTON STATION	NY		04/04/2023	9.152	436,590	84,932	815,000
3320050715	HOLBROOK	NY		04/27/2023	8.876	233,160	12,474	535,000
3320050723	WESTERN SPRINGS	IL		04/27/2023	9.140	352,440	7,054	750,000
3320050771	THE BRONX	NY		04/19/2023	9.140	712,800		1,050,000
3320050782	DAWSONVILLE	GA		04/27/2023	9.140	168,300		295,000
3320050786	INDIANAPOLIS	IN		04/27/2023	9.146	67,320	25,740	228,000
3320050793	MONTICELLO	NY		04/27/2023	9.200	96,852	22,275	350,000
3320050799	APPLE VALLEY	CA		04/19/2023	8.846	236,115	34,947	400,000
3320050805	PHILADELPHIA	PA		04/27/2023	8.600	54,450	30,146	203,000
3320050812	CHICAGO	IL		04/27/2023	9.386	7,666	77,245	290,000
3320050826	MOSCOW	PA		04/27/2023	9.146	35,195	21,706	246,000

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3320050829	BRENTWOOD	NY		04/19/2023	8.879	307,395		509,500
3320050855	BRIDGEPORT	CT		04/19/2023	9.326	141,224	30,735	267,000
3320050862	THE BRONX	NY		04/27/2023	9.140	356,400		690,000
3320050865	ISLIP	NY		04/27/2023	8.600	284,848	69,726	550,000
3320050868	HAWTHORNE	NJ		04/27/2023	9.356	311,751	59,598	567,000
3320050875	THE BRONX	NY		05/11/2023	8.600	779,180		1,200,000
3320050877	BRONX	NY		05/11/2023	8.600	779,180		1,200,000
3320050883	HOUSTON	TX		05/11/2023	9.140	135,135	13,167	265,000
3320050888	BRENTWOOD	NY		04/19/2023	8.879	280,665		605,000
3320050897	LINCOLN PARK	MI		04/27/2023	9.146	88,358	9,920	205,000
3320050904	NYACK	NY		05/18/2023	8.604	484,902		700,000
3320050915	LIVINGSTON	NJ		04/27/2023	9.140	594,000		1,275,000
3320050929	RAYMORE	MO		05/18/2023	8.604	185,130		335,000
3320050955	SOUTH FALLSBURG	NY		04/27/2023	9.302	158,400		385,000
3320050961	NORTHFIELD	NJ		05/18/2023	9.145	117,810		250,000
3320050974	POINCIANA	FL		05/11/2023	8.756	77,220	32,707	245,000
3320051010	EWING	NJ		04/27/2023	9.386	210,375	19,800	370,000
3320051016	ST. PETERSBURG	FL		04/27/2023	8.606	79,200	29,700	165,000
3320051042	CUMMING	GA		04/27/2023	9.386	363,825		842,000
3320051044	GONZALES	LA		04/27/2023	9.356	76,626	10,578	420,000
3320051049	CHICAGO HEIGHTS	IL		04/27/2023	9.200	82,993	52,990	230,000
3320051072	HALESITE	NY		06/21/2023	9.291	316,800	29,720	1,500,000
3320051078	MOUNT VERNON	NY		04/27/2023	9.356	419,513		765,000
3320051086	DIX HILLS	NY		04/27/2023	8.876	601,425	80,081	1,100,000
3320051099	MIAMI	FL		05/18/2023	9.139	258,390	19,899	575,000
3320051105	ATLANTA	GA		04/19/2023	8.600	74,844		250,000
3320051117	WOODSTOCK	NY		05/18/2023	9.353	230,175	35,246	715,000
3320051118	CHARLOTTE	NC		05/11/2023	8.906	274,725		1,665,000
3320051141	SUN CITY CENTER	FL		04/27/2023	9.326	172,508	9,680	276,000
3320051152	HAMPTON	VA		04/27/2023	9.146	137,410		308,000
3320051153	BROOKLYN	NY		04/27/2023	9.146	925,650		2,150,000
3320051158	PITTSBURGH	PA		05/11/2023	9.140	35,224	21,134	130,000
3320051171	PITTSBURGH	PA		04/27/2023	9.146	57,915	37,551	178,000
3320051203	EAST HAMPTON	CT		04/27/2023	9.356	107,712	13,934	340,000
3320051220	BALTIMORE	MD		04/19/2023	9.140	88,778	37,076	345,000
3320051248	UPPER MARLBORO	MD		05/11/2023	9.200	384,615		1,150,000
3320051252	CHICAGO	IL		04/27/2023	9.056	41,625	4,930	225,000
3320051254	INDIANAPOLIS	IN		05/11/2023	8.906	7,920	39,136	220,000
3320051267	MICHIGAN CITY	IN		04/19/2023	9.146	49,896	15,176	139,000
3320051288	WESTMINSTER	MD		04/19/2023	9.152	24,750	51,472	590,000
3320051291	CHICAGO	IL		05/11/2023	9.140	122,513		300,000
3320051294	DETROIT	MI		04/27/2023	9.806	14,850	34,690	230,000
3320051295	BALTIMORE	MD		04/27/2023	8.876	64,350		222,000
3320051302	SMITHTOWN	NY		05/18/2023	8.880	409,860		637,000
3320051308	HACKENSACK	NJ		04/27/2023	9.326	111,276		780,000
3320051321	JERSEY CITY	NJ		05/11/2023	9.200	247,500		727,000
3320051325	ATLANTIC CITY	NJ		04/27/2023	9.146	17,775	20,146	133,000
3320051326	FORT LEE	NJ		04/27/2023	9.386	207,900	17,721	442,000
3320051340	PASSAIC	NJ		06/08/2023	9.291	137,165		540,000
3320051354	WATERTOWN	CT		05/18/2023	9.382	144,654		270,000
3320051371	MANAHAWKIN	NJ		04/27/2023	9.326	41,580		680,000
3320051378	MANAHAWKIN	NJ		05/11/2023	9.326	70,538		700,000
3320051407	ANSONIA	CT		06/08/2023	9.475	103,950		282,000
3320051410	CLEVELAND	OH		04/27/2023	9.140	71,280	3,960	209,000
3320051417	ATCO	NJ		05/18/2023	9.139	187,110	24,750	310,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320051420	DOLTON	IL		04/27/2023	9.140	81,081	33,091	215,000
3320051430	NORTHPORT	NY		06/08/2023	9.306	394,579		1,550,000
3320051455	OCALA	FL		04/27/2023	9.056	195,624	6,336	299,000
3320051492	MIAMI	FL		04/27/2023	9.326	554,400	64,659	1,215,000
3320051501	KINGSTON	NY		05/11/2023	9.140	204,930		465,000
3320051517	LEHIGH ACRES	FL		05/11/2023	9.140	218,562		378,000
3320051523	HAMPTON	GA		05/11/2023	8.606	150,149		325,000
3320051524	PARKLAND	FL		04/27/2023	9.146	665,132		1,195,000
3320051543	NEW CITY	NY		04/27/2023	8.600	455,400		740,000
3320051546	NORTH CHARLESTON	SC		04/27/2023	9.140	181,913		330,000
3320051551	POTTSTOWN	PA		05/11/2023	9.356	122,018		301,500
3320051563	LOUISVILLE	KY		05/11/2023	9.140	120,239		260,000
3320051564	LAKE RONKONKOMA	NY		06/21/2023	8.930	261,707		430,000
3320051572	BLOOMFIELD	CT		05/11/2023	9.356	118,800		245,000
3320051586	COLUSA	CA		05/18/2023	9.026	226,845	31,160	778,000
3320051593	COLUMBUS	OH		04/27/2023	9.140	360,113		650,000
3320051611	GLEN LYON	PA		04/27/2023	9.056	50,119	5,425	104,000
3320051613	TAMPA	FL		04/27/2023	8.756	164,588	47,371	323,000
3320051614	HAMILTON TOWNSHIP	NJ		04/27/2023	9.206	105,188		210,000
3320051630	TEMPLE	GA		05/11/2023	9.356	33,215	13,761	350,000
3320051638	NEW YORK	NY		05/11/2023	8.600	1,267,151		5,000,000
3320051641	WEST HARTFORD	CT		05/18/2023	9.056	231,660	84,883	470,000
3320051644	DEER PARK	NY		05/18/2023	8.880	247,104	31,482	581,500
3320051657	TRENTON	NJ		04/27/2023	8.876	117,612		225,000
3320051677	GRAND HAVEN	MI		05/18/2023	9.382	198,000		330,000
3320051694	MAYWOOD	IL		05/11/2023	9.200	90,372	46,614	320,000
3320051706	LOS ANGELES	CA		05/25/2023	8.842	532,670	19,798	890,000
3320051715	EAST QUOGUE	NY		06/21/2023	9.600	230,175		1,300,000
3320051739	MIDDLETOWN	NY		05/18/2023	9.139	148,352		268,000
3320051765	ST. PETERSBURG	FL		05/11/2023	9.146	947,764	129,017	4,800,000
3320051779	PITTSBURGH	PA		05/18/2023	9.145	126,225	11,583	294,000
3320051781	HOUSTON	TX		05/11/2023	9.200	475,200	19,280	1,150,000
3320051789	MILWAUKEE	WI		05/11/2023	9.146	59,400	25,938	160,000
3320051790	ROTONDA WEST	FL		05/25/2023	9.151	181,448	74,224	390,000
3320051798	FREEPORT	NY		04/27/2023	8.876	414,315	32,670	645,000
3320051817	MASTIC BEACH	NY		05/25/2023	8.604	170,404	59,103	555,000
3320051831	BROOKLYN	NY		04/27/2023	9.146	722,700	38,812	1,210,000
3320051848	FAYETTEVILLE	NC		05/11/2023	9.326	91,080	15,939	166,000
3320051860	MIAMI	FL		04/27/2023	9.140	396,495		620,000
3320051863	NORTH CHARLESTON	SC		05/25/2023	9.139	298,188	39,600	515,000
3320051889	EAST HARTFORD	CT		05/25/2023	9.198	113,038		235,000
3320051897	YARDLEY	PA		05/25/2023	9.382	403,920	36,791	750,000
3320051906	HOUSTON	TX		04/27/2023	9.140	90,338	36,987	308,000
3320051907	MICHIGAN CITY	IN		05/18/2023	9.056	81,180		164,000
3320051911	AUSTIN	TX		05/18/2023	9.198	378,675	23,166	890,000
3320051941	CHICAGO	IL		05/18/2023	9.139	55,440	18,414	205,000
3320051954	SAUK VILLAGE	IL		05/18/2023	9.198	61,875		134,000
3320051957	RICHMOND	VA		05/11/2023	9.806	63,113	4,158	185,000
3320051985	FORKED RIVER	NJ		05/25/2023	9.382	178,200	30,913	420,000
3320052006	CHESAPEAKE	VA		05/25/2023	9.382	273,488		430,000
3320052008	BAY SHORE	NY		04/27/2023	9.146	268,035		775,000
3320052012	WATERBURY	CT		05/25/2023	8.604	907,830		1,310,000
3320052027	PITTSBURGH	PA		05/11/2023	9.140	28,284	9,900	157,000
3320052050	TAMPA	FL		06/21/2023	9.534	144,045	4,851	325,000
3320052091	RICHMOND	VA		04/27/2023	9.326	106,083		192,000

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3320052097	NEWARK	NJ		05/18/2023	9.275	226,463		540,000
3320052100	OAKLAND	CA		05/11/2023	8.846	579,794		1,250,000
3320052110	SHAPLEIGH	ME		05/18/2023	8.907	162,360		326,000
3320052142	THE BRONX	NY		06/21/2023	9.534	405,900		770,000
3320052145	NORFOLK	VA		06/21/2023	9.475	126,225	27,918	330,000
3320052161	NETCONG	NJ		06/08/2023	9.291	283,338		500,000
3320052162	TEXAS CITY	TX		04/27/2023	9.140	69,424	15,867	156,000
3320052163	NETCONG	NJ		06/08/2023	9.291	281,556		510,000
3320052177	ELMHURST	IL		05/18/2023	9.578	403,920		856,000
3320052178	NEWPORT	NC		04/27/2023	9.140	74,250	12,458	198,000
3320052193	DAYTON	OH		05/18/2023	9.353	13,207		160,000
3320052200	BELMONT	NC		05/18/2023	9.198	227,205		405,000
3320052216	DETROIT	MI		05/11/2023	9.356	142,313		320,000
3320052231	SEDONA	AZ		06/21/2023	9.291	538,560		875,000
3320052245	BROOKLYN	NY		05/11/2023	9.140	696,762		2,200,000
3320052253	CHICAGO	IL		05/18/2023	9.198	22,770	14,223	280,000
3320052254	MOUNT AIRY	MD		06/08/2023	9.772	118,800		373,000
3320052270	ELMA	NY		05/18/2023	9.353	210,375		425,000
3320052294	HOMESTEAD	PA		05/11/2023	9.386	77,220		140,000
3320052297	EAST HAVEN	CT		05/18/2023	9.323	200,475	20,270	460,000
3320052298	CHICAGO	IL		06/21/2023	9.059	120,471		315,000
3320052314	PHILADELPHIA	PA		05/11/2023	9.140	46,812	130,903	355,000
3320052325	DETROIT	MI		05/11/2023	9.356	24,552	29,858	98,000
3320052337	MOUNT OLIVE	AL		05/25/2023	9.204	116,820		246,000
3320052351	ST. LOUIS	MO		05/18/2023	8.907	54,668	48,252	212,000
3320052365	BOCA RATON	FL		04/27/2023	9.146	1,082,565	49,317	2,235,000
3320052376	BALTIMORE	MD		06/21/2023	9.505	12,006		126,000
3320052408	MONTGOMERY	AL		05/18/2023	9.056	41,580	10,252	104,000
3320052409	YOUNGSTOWN	OH		05/11/2023	9.356	48,015		110,000
3320052418	CHICAGO	IL		05/11/2023	9.206	360,113		550,000
3320052442	BOSTON	MA		05/18/2023	9.198	1,180,575		2,050,000
3320052446	BOSTON	MA		05/18/2023	9.198	1,180,575		2,050,000
3320052510	ORLANDO	FL		05/18/2023	8.604	158,756		255,000
3320052550	BALTIMORE	MD		05/18/2023	9.151	48,263	26,324	180,000
3320052623	DOUGLASVILLE	GA		05/11/2023	8.600	151,470		280,000
3320052631	STATEN ISLAND	NY		06/08/2023	9.297	327,690	22,473	630,000
3320052632	SELDEN	NY		05/11/2023	8.876	227,205	40,590	517,000
3320052646	JAMAICA	NY		06/21/2023	9.534	534,437		1,000,000
3320052664	SUMMERFIELD	FL		05/11/2023	8.600	151,470	10,494	249,000
3320052685	HAWORTH	NJ		06/21/2023	9.594	784,080		3,880,000
3320052692	MOUNT PLEASANT	SC		05/18/2023	9.353	1,113,750	41,729	2,200,000
3320052703	HUNTINGTON	NY		06/21/2023	9.059	620,903	38,858	1,275,000
3320052707	MIDDLETOWN	CT		05/25/2023	8.604	128,304		350,000
3320052735	ALLENDALE	NJ		06/21/2023	9.326	533,914		1,641,000
3320052746	EAST NORTHPORT	NY		05/18/2023	9.151	444,386		1,033,000
3320052750	PHILADELPHIA	PA		05/18/2023	9.382	110,880		160,000
3320052753	NEWARK	NJ		05/18/2023	9.145	231,413	64,476	530,000
3320052755	FAIRPLAY	CO		06/21/2023	8.930	143,530		560,000
3320052759	CENTRAL VALLEY	NY		05/18/2023	8.877	210,722	9,207	580,000
3320052772	CHICAGO	IL		06/08/2023	9.534	125,849	20,602	270,000
3320052805	EAST STROUDSBURG	PA		06/08/2023	8.930	121,696		240,000
3320052855	ARLETA	CA		05/18/2023	8.759	429,165	71,526	957,000
3320052861	DAYTON	OH		06/21/2023	9.356	13,860		135,000
3320052864	WILKES-BARRE	PA		06/21/2023	9.505	49,500		130,000
3320052875	TOLEDO	OH		06/08/2023	9.291	34,304		91,000

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3320052881	FAIRVIEW	NC		06/21/2023	9.291	75,290		350,000
3320052902	LOCKPORT	NY		06/08/2023	9.653	83,160		217,000
3320052903	DETROIT	MI		05/18/2023	8.907	102,465		240,000
3320052929	CHARLOTTE	NC		05/25/2023	9.578	324,819	11,017	985,000
3320052932	RIVERHEAD	NY		06/08/2023	9.291	242,352	11,360	511,000
3320052943	JOLIET	IL		06/08/2023	9.208	75,240		205,000
3320052953	AUGUSTA	GA		05/18/2023	9.382	66,528	51,389	197,000
3320052959	NEWARK	NJ		06/08/2023	8.930	211,702		445,000
3320052965	DAYTON	OH		05/18/2023	9.353	1	21,911	240,000
3320052973	ATLANTA	GA		05/18/2023	8.759	104,247		310,000
3320053019	SAINT JAMES	NY		06/21/2023	9.303	491,832		1,020,000
3320053025	WOODMERE	NY		05/25/2023	9.145	483,863		1,795,000
3320053061	GLENWOOD	IL		06/08/2023	9.542	134,438		300,000
3320053074	HOUSTON	TX		06/21/2023	9.208	200,104		578,000
3320053077	DAYTON	OH		05/18/2023	9.204	36,630		123,000
3320053085	BROOKLYN	MD		06/21/2023	9.291	60,707		138,000
3320053102	PHILADELPHIA	PA		05/18/2023	9.151	109,519	35,513	250,000
3320053105	WEISER	ID		05/18/2023	9.424	69,300		175,000
3320053180	PHILADELPHIA	PA		06/08/2023	9.950	147,263		321,000
3320053181	GRAND RAPIDS	MI		06/21/2023	9.534	144,095		240,000
3320053185	LAKE WALES	FL		06/08/2023	9.208	129,938		270,000
3320053189	MOBILE	AL		05/18/2023	9.151	140,333	20,015	295,000
3320053196	BRIDGEPORT	CT		06/21/2023	9.032	286,110		420,000
3320053206	NEWPORT NEWS	VA		06/21/2023	9.534	147,263		279,000
3320053231	THE BRONX	NY		06/21/2023	9.303	412,335		835,000
3320053270	TACOMA	WA		06/08/2023	9.059	365,211		550,000
3320053276	GLENVIEW	IL		06/21/2023	9.208	237,600		1,450,000
3320053277	DETROIT	MI		06/21/2023	9.291	53,089		105,000
3320053299	ATLANTA	GA		06/21/2023	8.930	135,135		290,000
3320053304	BERNARDSVILLE	NJ		06/21/2023	9.291	601,425		1,100,000
3320053310	PENNINGTON	NJ		06/21/2023	9.297	189,338		535,000
3320053357	MONTGOMERY	AL		06/21/2023	9.208	71,876		120,000
3320053374	JAMAICA	NY		05/25/2023	9.139	435,155	17,078	820,000
3320053393	AUSTELL	GA		06/21/2023	9.059	193,545		355,000
3320053411	KINSTON	NC		06/21/2023	9.534	90,154		208,000
3320053414	GLENVIEW	IL		06/21/2023	9.208	237,600		1,450,000
3320053416	BRENTWOOD	NY		06/08/2023	9.303	333,234		630,000
3320053419	RIALTO	CA		05/25/2023	8.550	147,263		436,000
3320053430	CORDOVA	SC		06/21/2023	8.930	44,550		140,000
3320053447	SOMERVILLE	NJ		06/21/2023	9.267	203,148		546,000
3320053451	MICHIGAN CITY	IN		06/21/2023	9.208	47,025		137,000
3320053481	PHILADELPHIA	PA		06/21/2023	9.303	189,709		480,000
3320053491	DEERFIELD BEACH	FL		06/21/2023	9.303	882,090		2,131,000
3320053526	CHICAGO	IL		06/21/2023	9.208	106,920	26,978	355,000
3320053529	COUNTRY CLUB HILLS	IL		06/21/2023	9.350	108,504		235,000
3320053613	HAMPSTEAD	MD		06/21/2023	9.059	143,055		284,000
3320053684	PHILADELPHIA	PA		06/21/2023	9.297	58,905		232,000
3320053703	SANTA FE	NM		06/21/2023	9.534	164,093		410,000
3320053744	EGG HARBOR CITY	NJ		06/21/2023	8.930	102,896		315,000
3320053813	INDIANAPOLIS	IN		06/21/2023	9.059	57,643		200,000
3320053818	LYNCHBURG	VA		06/21/2023	9.291	175,453		325,000
3320053841	CHICAGO	IL		06/21/2023	9.730	64,969	12,375	200,000
3320053868	SHIRLEY	NY		06/08/2023	9.297	263,340		455,000
3320053901	CHATTANOOGA	TN		06/21/2023	9.297	163,796		360,000
3320053919	BRICK TOWNSHIP	NJ		06/21/2023	9.475	162,006		255,000

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3320053955	ATLANTA	GA		06/21/2023	9.291	276,705		570,000
3320053978	UNIONDALE	NY		06/21/2023	9.310	271,016		663,000
3320054054	CENTRAL ISLIP	NY		06/08/2023	8.930	277,101		540,000
3320054070	BRIDGEPORT	CT		06/21/2023	9.291	171,072	26,978	395,000
3320054150	PINSON	AL		06/21/2023	9.291	96,941		175,000
3320054174	CENTRAL ISLIP	NY		06/08/2023	9.303	280,220		519,000
3320054188	CENTEREACH	NY		06/21/2023	8.930	196,020		425,000
3320054193	PHILADELPHIA	PA		06/21/2023	9.291	1		312,000
3320054243	MARIETTA	GA		06/21/2023	8.930	124,740		238,000
3320054349	PHILADELPHIA	PA		06/21/2023	9.505	43,857		310,000
3320054369	CENTRAL ISLIP	NY		06/21/2023	9.032	285,566		516,000
3320054380	KILLINGLY	CT		06/21/2023	9.303	99,235		315,000
3320054421	WOODSTOCK	GA		06/21/2023	9.291	201,960		323,000
3320054444	FRANKLIN	NY		06/21/2023	9.944	89,100		270,000
3320054554	EWING	NJ		06/21/2023	9.736	189,338		390,000
3320054568	CHESTER	NY		06/21/2023	8.930	143,897		350,000
3320054573	MIDDLE ISLAND	NY		06/21/2023	9.303	166,617		530,000
3320054576	LAS VEGAS	NV		06/21/2023	9.291	285,120	9,597	550,000
3320054628	EAST STROUDSBURG	PA		06/21/2023	9.427	134,541		338,000
3320054715	BLOOMINGBURG	NY		06/21/2023	9.291	262,293		530,000
4010043947	NIAGARA FALLS	NY		04/26/2023	8.762	605,473		782,500
4010046745	TRENTON	NJ		05/31/2023	8.073	342,807		582,000
4010047358	ATLANTIC HIGLANDS	NJ		04/26/2023	8.364	859,933		1,200,000
4010047420	BALTIMORE	MD		04/26/2023	7.990	540,347		705,000
4010049159	MACON	GA		04/26/2023	8.400	605,896		791,000
4010049172	TRENTON	NJ		04/26/2023	8.450	830,215		1,459,000
4010049298	WILMINGTON	OH		05/31/2023	8.262	540,094		730,000
4010049372	TRENTON	NJ		04/26/2023	7.990	384,375		502,000
4010049486	CAMDEN	NJ		05/31/2023	8.037	367,054		507,000
4010049855	WATERBURY	CT		04/26/2023	7.828	2,043,428		2,665,000
4010049947	SALEM	NJ		05/31/2023	8.115	589,802		816,000
4010050291	CHICAGO	IL		05/31/2023	7.866	755,832		1,130,000
4010050363	UNIONDALE	NY		04/26/2023	8.500	2,066,707		2,500,000
4010050365	PATCHOGUE	NY		04/26/2023	8.500	2,017,314		2,425,000
4010050366	PATCHOGUE	NY		04/26/2023	8.500	2,067,227		2,485,000
4010050367	MASTIC BEACH	NY		04/26/2023	8.500	1,967,401		2,365,000
4010050442	DETROIT	MI		04/26/2023	8.043	511,057		713,000
4010051195	CAMDEN	NJ		05/31/2023	8.000	722,364		925,000
4010051393	DUNDALK	MD		05/31/2023	7.163	863,032		1,533,500
4010051426	CHICAGO	IL		05/31/2023	8.150	2,036,783		2,710,000
4010053295	WOODRUFF	SC		06/20/2023	8.653	346,574		444,000
4010053307	LOUISVILLE	KY		06/20/2023	8.350	328,256		427,000
4010053508	CHICAGO	IL		06/20/2023	7.779	779,323		1,085,000
4010053509	CHICAGO	IL		06/20/2023	7.731	1,806,449		2,515,000
4010053587	KINGSTON	NY		06/20/2023	7.970	976,965		1,280,000
4010053712	IRVINGTON	NJ		06/20/2023	7.807	1,382,732		2,241,000
4010053836	TROY	NY		06/20/2023	7.860	380,880		532,000
4010053838	AKRON	OH		06/20/2023	8.157	701,859		970,500
4010053963	TRENTON	NJ		06/20/2023	8.224	484,531		627,000
4010054314	MASTIC BEACH	NY		06/20/2023	8.400	1,998,589		2,395,500
4020495369	BATON ROUGE	LA		06/21/2023	7.230	4,072,913		6,696,905
100099570	PLACENTIA	CA		04/06/2023	7.875	652,886		995,000
100099571	BEAUMONT	CA		04/06/2023	7.750	442,868		560,000
100099572	YOUNGSVILLE	NC		04/06/2023	8.250	375,307		463,000
100099573	CAPITOL HEIGHTS	MD		04/06/2023	9.500	213,701		409,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099574	CONROE	TX		04/06/2023	8.625	280,601		382,000
100099576	SPRING HILL	FL		04/06/2023	10.500	319,407		355,000
100099577	WILLISTON	FL		04/06/2023	8.625	415,257		527,000
100099579	SACRAMENTO	CA		04/06/2023	8.375	696,195		860,000
100099580	BIG BEAR LAKE	CA		04/06/2023	9.000	354,664		425,000
100099581	SALINAS	CA		04/06/2023	9.750	499,824		785,000
100099582	ROCKLIN	CA		04/06/2023	8.750	1,024,240		1,350,000
100099583	CUMMING	GA		04/06/2023	8.000	1,959,323		2,500,000
100099584	SHERMAN OAKS AREA	CA		04/06/2023	7.875	2,121,175		2,715,000
100099586	HOLLYWOOD	FL		04/06/2023	7.625	787,783		1,230,000
100099587	EDGEWATER PARK	NJ		04/06/2023	8.875	263,487		300,000
100099588	PHOENIX	AZ		04/06/2023	8.875	293,693		380,000
100099589	ROCKLIN	CA		04/06/2023	8.000	430,152		605,000
100099591	ESCONDIDO	CA		04/06/2023	9.875	966,933		1,110,000
100099592	CLEVELAND	TX		04/06/2023	8.500	315,944		700,000
100099594	MARIETTA	GA		04/06/2023	9.250	431,722		584,000
100099595	NEWCASTLE	WA		04/06/2023	7.375	828,190		1,050,000
100099596	FORT WALTON BEACH	FL		04/06/2023	9.500	183,304		262,500
100099597	IONE	CA		04/06/2023	7.375	654,168		885,000
100099598	MCKINNEY	TX		04/06/2023	9.625	1,325,986		1,525,000
100099599	GRAND PRAIRIE	TX		04/06/2023	8.750	375,577		485,000
100099600	MISSOURI CITY	TX		04/06/2023	7.500	628,627		900,000
100099601	CORONA	CA		04/06/2023	9.375	579,376		745,000
100099602	TITUSVILLE	FL		04/06/2023	8.625	364,713		460,000
100099603	WINNETKA	CA		04/06/2023	7.750	712,477		888,000
100099604	BOCA RATON	FL		04/06/2023	7.750	280,550		350,000
100099605	SAN FRANCISCO	CA		04/06/2023	8.250	1,184,021		1,515,000
100099608	SANFORD	FL		04/06/2023	9.250	302,846		385,000
100099609	CRAIG	CO		04/06/2023	9.875	124,844		142,000
100099610	WINTER PARK	FL		04/06/2023	8.625	656,418		777,000
100099611	DALLAS	NC		04/06/2023	9.500	148,435		165,000
100099612	LOS ANGELES	CA		04/06/2023	8.250	2,748,588		3,900,000
100099613	GRANADA HILLS	CA		04/06/2023	7.875	987,887		1,225,000
100099614	HOLLYWOOD	FL		04/06/2023	7.625	1,104,885		1,400,000
100099615	REEDLEY	CA		04/06/2023	9.000	287,950		362,000
100099617	LITCHFIELD PARK	AZ		04/06/2023	9.125	405,074		461,000
100099618	JACKSONVILLE	FL		04/06/2023	7.875	2,001,364		2,900,000
100099619	LOS ANGELES	CA		04/06/2023	9.250	692,992		740,000
100099621	ROHNERT PARK	CA		04/06/2023	6.875	481,943		679,990
100099622	CARLSBAD	CA		04/06/2023	7.875	868,080		1,490,000
100099623	DACULA	GA		04/06/2023	9.750	799,830		915,000
100099624	SCOTTSDALE	AZ		04/06/2023	8.625	376,024		438,000
100099626	TOLLESON	AZ		04/06/2023	8.125	309,513		410,000
100099627	INDIO	CA		04/06/2023	8.875	464,549		560,000
100099628	ORLANDO	FL		04/06/2023	10.125	319,667		451,000
100099629	APACHE JUNCTION	AZ		04/06/2023	8.375	848,680		1,050,000
100099630	KIAWAH ISLAND	SC		04/06/2023	8.875	1,445,059		1,800,000
100099631	BISMARCK	ND		04/06/2023	8.875	228,415		267,000
100099632	LAVERGNE	TN		04/06/2023	8.375	913,273		1,159,000
100099633	NORTH HOLLYWOOD	CA		04/06/2023	7.750	600,253		750,000
100099634	JACKSON	MI		04/06/2023	10.250	109,934		125,000
100099635	OJAI	CA		04/06/2023	8.000	613,625		905,000
100099636	SELLERSVILLE	PA		04/06/2023	8.125	268,394		403,000
100099638	PALM CITY	FL		04/06/2023	7.750	307,313		425,000
100099640	CHANDLER	AZ		04/06/2023	7.875	267,618		395,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099641	ALLENTOWN	PA		04/06/2023	9.625	115,741		160,000
100099642	FORT MYERS	FL		04/06/2023	8.500	115,506		170,000
100099643	PHOENIX	AZ		04/06/2023	8.250	422,679		600,000
100099645	PARLIER	CA		04/06/2023	7.875	183,269		285,000
100099646	FRESNO	TX		04/06/2023	8.375	302,847		380,000
100099647	MAMMOTH CAVE	KY		04/06/2023	7.875	605,680		815,000
100099648	FONTANA	CA		04/06/2023	8.375	103,773		425,000
100099649	BARRINGTON	IL		04/06/2023	9.000	606,856		850,000
100099651	LANCASTER	CA		04/06/2023	7.500	248,952		360,000
100099652	LANCASTER	CA		04/06/2023	8.125	423,984		560,000
100099653	MARION	AR		04/06/2023	9.375	128,141		171,000
100099654	TAMPA	FL		04/06/2023	7.500	616,762		865,000
100099655	TALLAHASSEE	FL		04/06/2023	8.750	107,627		140,000
100099656	HESPERIA	CA		04/06/2023	8.500	276,954		365,000
100099657	PORT RICHEY	FL		04/06/2023	7.750	275,913		348,000
100099659	PHOENIX	AZ		04/06/2023	7.875	452,434		760,000
100099660	MINNETONKA	MN		04/06/2023	8.250	322,660		425,000
100099662	LIVE OAK	TX		04/06/2023	8.375	136,761		204,000
100099664	JACKSONVILLE	FL		04/06/2023	9.125	141,643		201,000
100099665	PHOENIX	AZ		04/06/2023	9.375	262,586		310,000
100099666	VILLA RICA	GA		04/06/2023	8.500	130,031		179,000
100099669	SAN MARCOS	TX		04/06/2023	8.875	179,393		350,000
100099671	TAMPA	FL		04/06/2023	8.625	143,899		190,000
100099672	MANZANITA	OR		04/06/2023	9.250	406,476		575,000
100099673	OAKLAND	CA		04/06/2023	7.875	761,168		1,015,000
100099674	DAVENPORT	FL		04/06/2023	7.750	308,109		618,000
100099675	NIPOMO	CA		04/06/2023	7.875	351,266		940,000
100099677	BIG BEAR CITY	CA		04/06/2023	8.375	226,543		436,000
100099680	FAYETTEVILLE	NC		04/06/2023	8.750	169,558		215,000
100099681	GLENDALE	AZ		04/06/2023	8.500	377,654		525,000
100099682	CINCINNATI	OH		04/06/2023	8.500	116,544		150,000
100099684	KNOXVILLE	TN		04/06/2023	8.875	229,362		290,000
100099686	NEW SMYRNA BEACH	FL		04/06/2023	7.750	327,342		479,000
100099688	PHOENIX	AZ		04/06/2023	9.375	228,653		350,000
100099689	CABOT	AR		04/06/2023	7.875	183,209		245,000
100099690	SAN ANTONIO	TX		04/06/2023	7.875	148,810		197,000
100099693	CHICAGO	IL		04/06/2023	9.500	132,750		180,000
100099694	SCOTTSDALE	AZ		04/06/2023	8.875	378,507		495,000
100099695	KATY	TX		04/06/2023	9.125	239,068		303,000
100100311	CHEEKTOWAGA	NY		04/27/2023	5.250	171,587		260,000
100100312	KIMBOLTON	OH		04/27/2023	5.500	204,269		292,000
100100313	GRANVILLE	NY		04/27/2023	5.375	130,448		206,000
100100314	SELDEN	NY		04/27/2023	5.375	215,403		315,000
100100315	BELGRADE	ME		04/27/2023	6.500	199,100		280,000
100100316	NEW YORK	NY		04/27/2023	5.250	2,564,428		7,400,000
100100317	FRANKLIN	IN		04/27/2023	5.250	192,479		286,000
100100318	MCHENRY	IL		04/27/2023	5.250	230,294		350,000
100100320	GLENDALE	NY		04/27/2023	5.875	766,203		1,217,000
100100321	WYNNEWOOD	PA		04/27/2023	5.250	219,655		565,000
100100322	DIX HILLS	NY		04/27/2023	5.250	819,710		1,195,000
100100323	NEW WAVERLY	TX		04/27/2023	5.250	315,129		430,000
100100324	RICHMOND HILL	NY		04/27/2023	5.250	556,701		1,280,000
100100325	OZONE PARK	NY		04/27/2023	5.500	608,276		900,000
100100326	SEAFORD	NY		04/27/2023	5.375	339,879		510,000
100100327	SNOHOMISH	WA		04/27/2023	5.500	590,695		800,000

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100100328	RIVERSIDE	CA		04/27/2023	5.375	971,314		1,350,000
100100329	GREENSBORO	NC		04/27/2023	5.625	92,669		122,500
100100330	WEBSTER	NY		04/27/2023	5.250	254,945		380,000
100100331	NAPA	CA		04/27/2023	5.500	1,033,760		1,650,000
100100332	PEMBROKE PINES	FL		04/27/2023	5.250	243,766		350,000
100100333	PLANTATION	FL		04/27/2023	5.250	736,056		1,100,000
100100334	MIAMI BEACH	FL		04/27/2023	6.125	1,991,969		2,835,000
100100335	JAMAICA	NY		04/27/2023	5.500	418,843		590,000
100100336	FORT LAUDERDALE	FL		04/27/2023	5.625	1,167,664		1,650,000
100100337	WEST HEMPSTEAD	NY		04/27/2023	5.375	168,090		830,000
100100338	MIAMI BEACH	FL		04/27/2023	5.500	338,438		480,000
100100339	WOODHAVEN	NY		04/27/2023	5.875	463,739		690,000
100100340	JAMAICA	NY		04/27/2023	6.000	439,274		580,000
100100341	STATEN ISLAND	NY		04/27/2023	5.625	726,882		1,110,000
100100342	YORBA LINDA	CA		04/27/2023	5.875	795,862		1,080,000
100100343	FRANKLIN	WI		04/27/2023	5.250	262,626		414,000
100100344	CARLSTADT	NJ		04/27/2023	5.250	359,752		500,000
100100345	LITTLE ROCK	AR		04/27/2023	5.750	100,186		160,000
100100346	ASTORIA	NY		04/27/2023	5.500	732,676		1,400,000
100100347	SECAUCUS	NJ		04/27/2023	5.250	311,870		485,000
100100348	COOPERSTOWN	NY		04/27/2023	5.500	250,500		450,000
100100349	PATCHOGUE	NY		04/27/2023	5.625	374,634		505,000
100100350	LOCH SHELDRAKE	NY		04/27/2023	5.500	81,031		125,000
100100351	STRONGSVILLE	OH		04/27/2023	5.750	128,829		230,000
100100352	STATEN ISLAND	NY		04/27/2023	5.500	456,622		675,000
100100353	PHILADELPHIA	PA		04/27/2023	5.625	217,367		291,750
100100354	STATEN ISLAND	NY		04/27/2023	5.625	432,451		594,500
100100355	BROOKLYN	NY		04/27/2023	5.625	1,168,078		2,550,000
100100356	SAN FRANCISCO	CA		04/27/2023	5.500	461,928		725,000
100100357	AIKEN	SC		04/27/2023	5.375	618,787		1,057,000
100100358	HUNTINGTON STATION	NY		04/27/2023	5.250	433,402		600,000
100100359	BROOKLYN	NY		04/27/2023	5.500	1,180,825		1,870,000
100100360	NEW YORK	NY		04/27/2023	5.875	1,081,067		1,640,000
100100361	DIX HILLS	NY		04/27/2023	5.375	428,060		625,000
100100362	CHICAGO	IL		04/27/2023	6.250	219,637		349,000
100100363	MILLER PLACE	NY		04/27/2023	5.625	757,288		1,250,000
100100364	TORRANCE	CA		04/27/2023	5.500	571,831		950,000
100100365	PORT CHESTER	NY		04/27/2023	5.750	520,794		900,000
100100366	ROCKFORD	IL		04/27/2023	5.625	115,125		179,000
100100367	JAMAICA	NY		04/27/2023	5.375	818,690		1,210,000
100100368	CORONA	NY		04/27/2023	5.750	823,184		1,175,000
100100369	BROOKLYN	NY		04/27/2023	5.875	936,426		1,510,000
100100370	STATEN ISLAND	NY		04/27/2023	5.625	444,566		785,000
100100371	EAST ELMHURST	NY		04/27/2023	5.250	807,023		1,340,000
100100372	LAS VEGAS	NV		04/27/2023	6.250	379,085		624,500
100100373	LOS GATOS	CA		04/27/2023	5.500	1,856,304		4,175,000
100100374	LAUDERHILL	FL		04/27/2023	5.375	290,716		450,000
100100375	WOODSIDE	NY		04/27/2023	5.500	681,158		936,000
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023	5.500	562,030		865,000
100100377	NAPLES	FL		04/27/2023	6.000	521,941		800,000
100100378	HUNTINGTON	NY		04/27/2023	6.375	333,690		440,000
100100379	RHINEBECK	NY		04/27/2023	5.750	767,107		1,275,000
100100380	FLUSHING	NY		04/27/2023	4.625	432,735		740,000
100100381	DIX HILLS	NY		04/27/2023	4.750	663,085		1,020,000
100100382	BRONX	NY		04/27/2023	4.750	472,998		680,000

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100100383	FLUSHING	NY		04/27/2023	4.625	827,477		1,210,000
100100384	EAST ELMHURST	NY		04/27/2023	4.875	545,520		850,000
100100385	JAMAICA	NY		04/27/2023	4.875	478,200		704,000
100100386	EAST SETAUKET	NY		04/27/2023	5.125	468,109		869,000
100100387	ISLIP TERRACE	NY		04/27/2023	4.375	287,386		570,000
100100388	BROOKLYN	NY		04/27/2023	5.250	602,417		1,080,000
100100389	HUDSON	NY		04/27/2023	4.750	379,684		1,300,000
100100390	ALBANY	NY		04/27/2023	5.125	334,880		460,000
100100391	HOWELL	NJ		04/27/2023	5.125	414,623		575,000
100100392	STATEN ISLAND	NY		04/27/2023	5.000	520,230		800,000
100100393	BROOKLYN	NY		04/27/2023	4.625	455,473		665,000
100100394	MIDDLETOWN	NY		04/27/2023	5.125	214,043		330,000
100100395	CRESCO	PA		04/27/2023	5.500	165,914		250,000
100100396	LAS VEGAS	NV		04/27/2023	4.500	658,659		2,150,000
100100397	CHESTER SPRINGS	PA		04/27/2023	5.125	462,594		650,000
100100398	BROOKLYN	NY		04/27/2023	4.750	479,545		690,000
100100399	NORTH GRAFTON	MA		04/27/2023	5.000	555,309		835,000
100100400	BRONX	NY		04/27/2023	5.125	444,852		640,000
100100401	GLEN COVE	NY		04/27/2023	5.125	228,356		429,000
100100402	BRONX	NY		04/27/2023	5.125	484,516		781,000
100100403	COLD BROOK	NY		04/27/2023	5.500	133,706		224,000
100100405	FLUSHING	NY		04/27/2023	4.500	756,399		1,225,000
100100406	MIDDLETOWN	NY		04/27/2023	6.250	301,903		505,000
100100407	NORWOOD	PA		04/27/2023	5.125	238,953		350,000
100100408	RIVERSIDE	CA		04/27/2023	5.875	222,393		550,000
100100409	FLUSHING	NY		04/27/2023	4.750	264,766		440,000
100100410	HICKSVILLE	NY		04/27/2023	5.125	671,263		995,000
100100411	BROOKLYN	NY		04/27/2023	6.250	1,115,684		1,525,000
100100412	MIDDLE VILLAGE	NY		04/27/2023	4.750	607,590		950,000
100100413	DANBURY	CT		04/27/2023	6.125	309,338		650,000
100100414	GLENEDEN BEACH	OR		04/27/2023	5.000	621,937		1,200,000
100100415	WELLS RIVER	VT		04/27/2023	5.375	206,458		420,000
100100416	PHILADELPHIA	PA		04/27/2023	4.750	119,731		195,000
100100417	SAN ANTONIO	TX		04/27/2023	5.125	346,568		480,000
100100418	NEW YORK	NY		04/27/2023	5.000	223,698		365,000
100100419	JAMAICA	NY		04/27/2023	4.875	660,202		1,125,000
100100420	HOUSTON	TX		04/27/2023	5.375	279,414		415,000
100100421	RYE	NY		04/27/2023	4.875	830,370		1,800,000
100100422	BLACKWOOD	NJ		04/27/2023	5.250	113,386		283,000
100100423	LOOMIS	CA		04/27/2023	5.375	367,763		1,390,000
100100424	CHATTANOOGA	TN		04/27/2023	5.125	597,721		824,700
100100425	ELMHURST	NY		04/27/2023	4.875	578,402		1,060,000
100100426	SOUTH PLAINFIELD	NJ		04/27/2023	6.250	255,066		335,000
100100427	JUPITER	FL		04/27/2023	5.125	359,671		585,000
100100428	KING OF PRUSSIA	PA		04/27/2023	4.875	286,540		475,000
100100429	HOLBROOK	NY		04/27/2023	5.125	470,194		665,000
100100430	MARLBOROUGH	MA		04/27/2023	6.000	856,370		1,155,000
100100431	REGO PARK	NY		04/27/2023	4.750	480,339		795,000
100100432	PLYMOUTH MEETING	PA		04/27/2023	6.000	293,647		385,000
100100433	MIAMI	FL		04/27/2023	5.625	798,595		1,318,000
100100434	PORT CHARLOTTE	FL		04/27/2023	6.625	296,540		420,000
100100435	NEWARK	DE		04/27/2023	4.750	194,734		322,000
100100436	STATEN ISLAND	NY		04/27/2023	5.625	651,287		955,000
100100437	MEDFORD	OR		04/27/2023	7.250	261,453		367,000
100100438	FLUSHING	NY		04/27/2023	6.250	604,012		830,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100439	JACKSON HEIGHTS	NY		04/27/2023	6.625	209,043		315,000
100100440	BROOKLYN	NY		04/27/2023	6.125	378,945		530,000
100100441	FONTANA	CA		04/27/2023	6.000	530,152		750,000
100100442	WEST LONG BRANCH	NJ		04/27/2023	7.250	618,259		885,000
100100443	YONKERS	NY		04/27/2023	6.500	567,574		755,000
100100444	WINHALL	VT		04/27/2023	7.250	798,322		1,050,000
100100445	CAMARILLO	CA		04/27/2023	6.875	656,045		1,240,000
100100446	LOS ANGELES	CA		04/27/2023	7.125	1,504,766		2,100,000
100100447	COVINGTON	LA		04/27/2023	6.875	304,811		473,000
100100448	MELVILLE	NY		04/27/2023	6.625	1,029,726		1,750,000
100100449	AVENTURA	FL		04/27/2023	6.000	235,664		340,000
100100450	GOULDSBORO	PA		04/27/2023	6.875	205,017		530,000
100100451	NEW HYDE PARK	NY		04/27/2023	7.250	549,946		700,000
100100452	SCOTRUN	PA		04/27/2023	6.750	304,913		410,000
100100454	DOUGLASTON	NY		04/27/2023	6.500	725,122		1,000,000
100100455	PALMDALE	CA		04/27/2023	7.125	451,859		705,000
100100457	ADELANTO	CA		04/27/2023	7.125	248,324		380,000
100100458	ANNANDALE	NJ		04/27/2023	6.750	267,389		335,000
100100459	CORONA	CA		04/27/2023	6.250	971,046		1,275,000
100100460	WASHINGTON COURT HOUSE	OH		04/27/2023	6.750	94,495		185,000
100100461	HOLLYWOOD	FL		04/27/2023	7.000	272,784		370,000
100100462	SAN ANTONIO	TX		04/27/2023	6.000	331,415		460,000
100100463	OVERLAND PARK	KS		04/27/2023	6.625	387,828		530,000
100100465	BERKELEY	CA		04/27/2023	7.250	1,435,586		2,325,000
100100466	BRONX	NY		04/27/2023	7.125	453,957		645,000
100100467	LEESBURG	VA		04/27/2023	6.625	1,381,072		2,300,000
100100468	HAPPY VALLEY	OR		04/27/2023	5.875	345,610		1,005,000
100100469	LOS ANGELES	CA		04/27/2023	4.875	122,846		630,000
100100470	COPIAGUE	NY		04/27/2023	5.875	283,008		440,000
100100471	SAINT CLOUD	FL		04/27/2023	4.625	212,386		345,000
100100473	CENTRAL ISLIP	NY		04/27/2023	5.625	272,950		411,000
100100474	CORONA	NY		04/27/2023	4.500	625,733		1,168,000
100100475	BROOKLYN	NY		04/27/2023	5.375	345,427		910,000
100100476	STATEN ISLAND	NY		04/27/2023	4.500	456,893		825,000
100100477	ROCHESTER	NY		04/27/2023	5.125	96,545		150,000
100100478	PRESCOTT VALLEY	AZ		04/27/2023	4.875	339,920		540,000
100100479	BOSTON	MA		04/27/2023	5.375	429,795		1,380,000
100100480	WOODHAVEN	NY		04/27/2023	4.375	392,227		845,000
100100481	PHILADELPHIA	PA		04/27/2023	5.125	189,050		340,000
100100482	MIAMI	FL		04/27/2023	5.750	190,902		368,000
100100483	PISCATAWAY	NJ		04/27/2023	5.000	136,948		236,000
100100484	NEW CASTLE	DE		04/27/2023	5.875	183,385		300,000
100100485	FORT MYERS	FL		04/27/2023	5.625	186,579		310,000
100100486	STATEN ISLAND	NY		04/27/2023	6.250	95,628		335,000
100100487	PEMBROKE PINES	FL		04/27/2023	6.000	249,883		500,000
100100488	QUEENS VILLAGE	NY		04/27/2023	6.500	659,546		945,000
100100489	EAST STROUDSBURG	PA		04/27/2023	6.375	121,639		184,000
100100490	ORLANDO	FL		04/27/2023	6.875	304,712		421,000
100100491	HANOVER	PA		04/27/2023	6.500	136,286		205,000
100100492	PRAIRIE GROVE	AR		04/27/2023	6.500	172,517		296,000
100100493	KILLEEN	TX		04/27/2023	6.500	127,797		193,000
100100494	BALTIMORE	MD		04/27/2023	6.500	226,005		314,400
100100495	OCEAN CITY	NJ		04/27/2023	6.875	418,381		850,000
100100496	MIAMI	FL		04/27/2023	5.250	301,135		480,000
100100497	LAKE HAVASU CITY	AZ		04/27/2023	7.500	268,906		522,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100498	PRAIRIE GROVE	AR		04/27/2023	6.500	172,935		279,000
100100499	SICKLERVILLE	NJ		04/27/2023	6.750	193,015		270,000
100100500	LANCASTER	CA		04/27/2023	7.250	271,249		365,000
100100501	HUBER HEIGHTS	OH		04/27/2023	7.250	139,204		217,000
100100502	MOBILE	AL		04/27/2023	7.250	211,002		297,000
100100503	JAMAICA	NY		04/27/2023	6.250	479,587		825,000
100100504	WINDERMERE	FL		04/27/2023	8.000	543,837		750,000
100100505	PONTE VEDRA BEACH	FL		04/27/2023	7.000	1,388,858		3,500,000
100100506	LODI	CA		04/27/2023	8.625	531,912		887,174
100100507	SPRING	TX		04/27/2023	8.750	2,822,950		3,650,000
100100509	KELLER	TX		04/27/2023	7.875	787,128		1,000,000
100100510	GODLEY	TX		04/27/2023	8.875	502,614		607,000
100100511	HONOLULU	HI		04/27/2023	8.250	668,693		1,140,000
100100512	ORLANDO	FL		04/27/2023	8.375	1,330,700		1,566,120
100100513	WILLOWBROOK	IL		04/27/2023	8.250	342,990		425,000
100100514	UNION	NJ		04/27/2023	8.000	431,492		578,000
100100515	BOLINGBROOK	IL		04/27/2023	8.875	296,587		356,000
100100516	LITHONIA	GA		04/27/2023	9.875	506,633		630,000
100100517	OJAI	CA		04/27/2023	8.000	548,526		765,000
100100518	LAKEWAY	TX		04/27/2023	7.750	1,755,088		2,180,000
100100519	COCONUT CREEK	FL		04/27/2023	9.000	433,541		480,000
100100520	LOS ANGELES	CA		04/27/2023	7.625	1,274,702		1,975,000
100100521	ROYAL PALM BEACH	FL		04/27/2023	8.625	347,231		380,000
100100522	NAZARETH	PA		04/27/2023	9.375	460,410		575,000
100100523	SAN FRANCISCO	CA		04/27/2023	7.250	987,381		1,705,000
100100524	WILDWOOD	NJ		04/27/2023	8.750	554,819		725,000
100100525	ROY	UT		04/27/2023	8.750	331,371		390,000
100100526	MOORPARK	CA		04/27/2023	8.000	525,281		641,500
100100527	MENLO PARK	CA		04/27/2023	8.625	1,961,203		2,950,000
100100528	HOLLYWOOD	FL		04/27/2023	9.250	469,270		582,000
100100529	DRIPPING SPRINGS	TX		04/27/2023	7.625	473,157		580,000
100100530	MILL CREEK	WA		04/27/2023	7.250	2,096,916		2,660,000
100100531	MIAMI BEACH	FL		04/27/2023	7.500	509,155		770,000
100100532	LAWRENCEVILLE	GA		04/27/2023	8.750	515,947		618,000
100100533	LOXAHATCHEE	FL		04/27/2023	7.625	360,348		635,000
100100534	BOYNTON BEACH	FL		04/27/2023	8.000	692,726		915,000
100100535	ANAHEIM	CA		04/27/2023	7.250	1,017,719		1,350,000
100100536	BLAKESLEE	PA		04/27/2023	8.875	197,659		312,000
100100537	DALLAS	TX		04/27/2023	8.500	557,833		725,000
100100538	MCDONOUGH	GA		04/27/2023	9.875	231,722		280,000
100100539	PLYMOUTH	CA		04/27/2023	9.125	798,862		865,000
100100540	CHARLOTTE	NC		04/27/2023	8.375	402,325		485,000
100100541	WILDWOOD CREST	NJ		04/27/2023	8.750	748,839		950,000
100100542	SANTA ROSA	CA		04/27/2023	9.250	468,063		1,801,127
100100543	PENNSAUKEN	NJ		04/27/2023	9.750	159,488		205,000
100100544	AUSTIN	TX		04/27/2023	9.875	199,958		235,000
100100545	MORENO VALLEY	CA		04/27/2023	8.000	416,378		506,000
100100546	LODI	CA		04/27/2023	9.500	223,436		280,000
100100547	MILILANI	HI		04/27/2023	7.375	770,441		1,095,000
100100549	POWDER SPRINGS	GA		04/27/2023	9.000	880,939		1,010,000
100100550	SAINT CLOUD	FL		04/27/2023	7.000	376,061		515,000
100100551	SIMI VALLEY	CA		04/27/2023	8.250	555,591		725,000
100100552	NORTH EAST	PA		04/27/2023	8.250	372,293		485,000
100100553	DESERT HOT SPRINGS	CA		04/27/2023	9.250	391,095		515,000
100100554	TEHACHAPI	CA		04/27/2023	9.625	668,380		800,000

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100100555	CARPINTERIA	CA		04/27/2023	8.500	1,069,817		1,300,000
100100557	HOUSTON	TX		04/27/2023	9.000	301,827		387,000
100100558	WILLIS	TX		04/27/2023	9.125	296,740		366,000
100100559	LONG BRANCH	NJ		04/27/2023	9.875	340,600		425,000
100100560	WILLIS	TX		04/27/2023	9.125	296,865		344,000
100100561	HAZEL PARK	MI		04/27/2023	9.625	159,289		191,000
100100562	FORT WORTH	TX		04/27/2023	8.750	397,280		465,000
100100563	CORONA	CA		04/27/2023	9.875	645,938		705,000
100100565	SHORELINE	WA		04/27/2023	8.125	472,351		665,000
100100566	PLEASANT VIEW	UT		04/27/2023	8.375	552,204		676,000
100100567	TRACY	CA		04/27/2023	8.500	470,365		620,000
100100568	DENVER	CO		04/27/2023	7.875	1,514,501		1,880,000
100100569	EL CAJON	CA		04/27/2023	8.875	566,516		657,000
100100570	SPRING BRANCH	TX		04/27/2023	9.000	701,348		850,000
100100571	ATLANTA	GA		04/27/2023	9.125	318,528		357,000
100100572	NORWALK	CA		04/27/2023	7.875	563,976		690,000
100100573	FLORAL CITY	FL		04/27/2023	8.000	390,235		1,000,000
100100574	AUBREY	TX		04/27/2023	10.875	1,260,904		1,650,000
100100575	TAMARAC	FL		04/27/2023	8.250	318,869		505,000
100100576	HAYWARD	CA		04/27/2023	8.750	623,413		675,000
100100577	SHARPSBURG	GA		04/27/2023	9.500	327,417		408,000
100100578	SAN ANTONIO	TX		04/27/2023	10.250	220,259		251,000
100100579	CAVE CREEK	AZ		04/27/2023	8.750	369,739		467,000
100100580	SOUR LAKE	TX		04/27/2023	8.625	266,124		504,000
100100581	LAWRENCEVILLE	GA		04/27/2023	8.250	387,077		415,000
100100582	ORANGE	CA		04/27/2023	8.125	601,520		900,000
100100583	WEST PALM BEACH	FL		04/27/2023	8.375	106,175		201,000
100100584	CHULA VISTA	CA		04/27/2023	8.250	297,363		722,000
100100585	TAVERNIER	FL		04/27/2023	8.000	492,207		1,775,000
100100586	FRESNO	TX		04/27/2023	8.750	229,009		295,000
100100587	ENGLEWOOD	FL		04/27/2023	8.875	233,883		370,000
100100588	PORTLAND	OR		04/27/2023	7.875	611,662		810,000
100100589	LATHRUP VILLAGE	MI		04/27/2023	10.375	110,872		140,000
100100590	LOS ANGELES (NORTHRIDGE AREA)	CA		04/27/2023	7.750	642,493		1,055,000
100100591	MOORESVILLE	NC		04/27/2023	8.500	349,367		450,000
100100592	JOSHUA TREE	CA		04/27/2023	8.375	160,217		390,000
100100593	GILBERT	AZ		04/27/2023	8.250	335,014		430,000
100100594	ATLANTIC CITY	NJ		04/27/2023	8.375	131,866		180,000
100100595	HOUSTON	TX		04/27/2023	7.750	155,075		220,000
100100596	HOUSTON	TX		04/27/2023	7.750	165,676		260,000
100100597	CHICAGO	IL		04/27/2023	8.500	108,171		130,000
100100598	MERIDIANVILLE	AL		04/27/2023	7.000	245,932		335,000
100100599	ODENVILLE	AL		04/27/2023	7.375	216,453		290,000
100100601	MIAMI	FL		04/27/2023	8.000	346,157		685,000
100100602	MI WUK VILLAGE	CA		04/27/2023	9.250	276,011		375,000
100100603	NASHVILLE	TN		04/27/2023	8.250	558,862		730,000
100100604	SACRAMENTO	CA		04/27/2023	8.125	146,149		185,000
100100608	BAYONNE	NJ		04/27/2023	8.250	611,269		800,000
100100609	WITTMANN	AZ		04/27/2023	7.875	345,490		595,000
100100611	SALEM	OR		04/27/2023	8.750	376,318		540,000
100100614	PHOENIX	AZ		04/27/2023	9.125	439,128		565,000
100100615	SURFSIDE BEACH	SC		04/27/2023	8.625	238,010		363,000
100100616	SAINT AUGUSTINE	FL		04/27/2023	7.625	389,688		550,000
100100617	CINCINNATI	OH		04/27/2023	8.500	110,172		150,000
100100618	BRADENTON	FL		04/27/2023	8.500	171,664		280,000

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100100619	SOUTHWEST RANCHES	FL		04/27/2023	7.750	381,923		1,300,000
100100620	SUNRISE	FL		04/27/2023	8.500	235,107		670,000
100100621	NEW BRITAIN	CT		04/27/2023	8.500	316,631		400,000
100100622	DAYTON	OH		04/27/2023	9.875	125,999		161,000
100100623	ROCHESTER	WA		04/27/2023	8.250	260,778		500,000
100100624	MORENO VALLEY	CA		04/27/2023	8.500	320,778		523,000
100100625	WAYNESVILLE	NC		04/27/2023	9.125	233,666		300,000
100100626	FORT LAUDERDALE	FL		04/27/2023	8.250	323,288		440,000
100100627	BARSTOW	CA		04/27/2023	8.625	177,746		225,000
100100628	COLORADO SPRINGS	CO		04/27/2023	8.750	221,407		548,000
100100629	SOUTH PADRE ISLAND	TX		04/27/2023	9.250	424,045		712,000
100100631	CHULA VISTA	CA		04/27/2023	9.125	486,368		830,000
100100632	BURBANK	CA		04/27/2023	8.250	513,826		908,000
100100633	MIAMI	FL		04/27/2023	9.125	308,157		449,000
100100634	CONYERS	GA		04/27/2023	9.375	117,211		153,000
100100635	RIVERSIDE	NJ		04/27/2023	8.500	265,555		340,000
100100636	LOS ANGELES	CA		04/27/2023	8.250	271,174		2,250,000
100100637	HUMBLE	TX		04/27/2023	8.250	158,908		215,000
100100638	MIAMI	FL		04/27/2023	8.625	292,584		350,000
100100647	BAKERSFIELD	CA		04/28/2023	8.125	276,491		338,000
100100648	ELIZABETH	NJ		04/28/2023	6.625	260,294		318,000
100100649	ANNAPOLIS	MD		04/28/2023	6.625	287,359		350,000
100100650	LMMOKALEE	FL		04/28/2023	5.625	166,688		210,000
100100651	LAS VEGAS	NV		04/28/2023	5.625	206,046		295,000
100100652	RAINIER	WA		04/28/2023	6.375	318,726		433,000
100100653	DELANCO	NJ		04/28/2023	6.625	322,572		395,000
100100654	ROCKVILLE	MD		04/28/2023	6.375	304,707		400,000
100100655	CHARLOTTE	NC		04/28/2023	6.500	156,023		214,000
100100656	WOODBRIDGE	VA		04/28/2023	5.750	278,104		460,000
100100657	NORTH LAS VEGAS	NV		04/28/2023	6.375	282,850		370,000
100100658	MARTINEZ	CA		04/28/2023	5.500	196,849		570,000
100100659	LAKE VILLA	IL		04/28/2023	6.625	245,410		305,500
100100660	ATCO	NJ		04/28/2023	6.875	139,743		189,000
100100661	NORTH LAS VEGAS	NV		04/28/2023	5.750	216,790		380,000
100100662	EAST ORANGE	NJ		04/28/2023	7.500	223,182		300,000
100100663	PHOENIX	AZ		04/28/2023	4.875	154,219		265,000
100100664	FREDERICKSBURG	VA		04/28/2023	6.250	292,736		370,000
100100665	BAKERSFIELD	CA		04/28/2023	6.250	128,404		180,000
100100666	SANTA CLARA	CA		04/28/2023	5.250	532,455		1,260,000
100100667	TRACY	CA		04/28/2023	4.990	304,710		630,000
100100668	STAFFORD	VA		04/28/2023	6.750	167,738		225,000
100100669	FRESNO	CA		04/28/2023	7.990	639,421		885,000
100100670	PENNSAUKEN	NJ		04/28/2023	5.750	173,745		240,000
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023	7.125	156,094		226,000
100100672	LEHI	UT		04/28/2023	4.990	234,048		463,000
100100673	LANHAM	MD		04/28/2023	5.990	228,926		326,000
100100674	LONG BRANCH	NJ		04/28/2023	6.125	326,150		450,000
100100675	LAS VEGAS	NV		04/28/2023	5.625	154,982		286,000
100100676	SEMINOLE	FL		04/28/2023	5.500	185,968		271,000
100100677	LA PLATA	MD		04/28/2023	5.500	277,858		405,000
100100678	RIALTO	CA		04/28/2023	6.250	359,827		450,000
100100679	ROCKVILLE	MD		04/28/2023	5.250	349,463		520,000
100100680	CHESTER	VA		04/28/2023	5.125	261,051		380,000
100100681	HOUSTON	TX		04/28/2023	6.500	193,506		222,000
100100682	CHICAGO	IL		04/28/2023	5.875	218,643		275,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100683	HYATTSVILLE	MD		04/28/2023	5.375	316,398		470,000
100100684	PAHRUMP	NV		04/28/2023	5.990	280,782		355,000
100100685	DUNN	NC		04/28/2023	6.625	177,359		202,000
100100686	CULPEPER	VA		04/28/2023	5.990	222,042		275,000
100100687	WINGATE	NC		04/28/2023	5.990	195,218		272,000
100100688	LOS ANGELES	CA		04/28/2023	5.750	385,122		561,000
100100689	PASADENA	TX		04/28/2023	6.500	137,395		174,000
100100690	HANOVER PARK	IL		04/28/2023	6.250	195,304		245,000
100100691	GLENDALE	AZ		04/28/2023	6.125	248,113		340,000
100100692	RICHMOND	VA		04/28/2023	6.375	191,758		245,000
100100693	ST GEORGE	UT		04/28/2023	6.125	346,888		450,000
100100694	LOCKPORT	IL		04/28/2023	7.750	188,758		295,000
100100695	LANHAM	MD		04/28/2023	6.250	374,234		470,000
100100696	THOUSAND OAKS	CA		04/28/2023	6.250	641,622		790,000
100100697	ELKRIDGE	MD		04/28/2023	6.250	219,117		270,000
100100698	MESQUITE	TX		04/28/2023	7.750	244,397		335,000
100100699	MANASSAS	VA		04/28/2023	6.125	266,156		330,000
100100700	LAS VEGAS	NV		04/28/2023	7.990	193,454		255,000
100100701	KUNKLETOWN	PA		04/28/2023	4.990	214,717		300,000
100100702	EATONTOWN	NJ		04/28/2023	6.125	288,748		380,000
100100703	NEWARK	NJ		04/28/2023	5.990	288,886		405,000
100100704	CHICAGO	IL		04/28/2023	6.375	221,058		296,000
100100705	FREDERICKSBURG	VA		04/28/2023	4.875	163,911		310,000
100100706	SHELTON	CT		04/28/2023	4.990	295,110		447,500
100100707	NORTH CHARLESTON	SC		04/28/2023	5.625	201,411		285,000
100100708	CHICAGO	IL		04/28/2023	6.500	197,981		370,000
100100709	HOUSTON	TX		04/28/2023	5.990	190,288		240,000
100100710	NORTH ARLINGTON	NJ		04/28/2023	6.625	474,921		630,000
100100711	SACRAMENTO	CA		04/28/2023	5.875	136,741		325,000
100100712	ZION	IL		04/28/2023	5.875	150,103		185,000
100100713	LANCASTER	CA		04/28/2023	5.625	506,568		720,000
100100714	OREM	UT		04/28/2023	4.750	203,041		450,000
100100715	WEST VALLEY CITY	UT		04/28/2023	4.625	208,525		398,000
100100716	LANDOVER	MD		04/28/2023	5.875	213,916		265,000
100100717	VANCOUVER	WA		04/28/2023	5.875	349,707		433,000
100100718	MILLINGTON	NJ		04/28/2023	5.375	279,492		405,000
100100719	VISALIA	CA		04/28/2023	5.375	218,369		300,000
100100720	MAYWOOD	CA		04/28/2023	4.990	287,982		520,000
100100721	CHICAGO	IL		04/28/2023	5.500	212,153		295,000
100100722	GREELEY	CO		04/28/2023	5.875	260,002		326,000
100100723	HOUSTON	TX		04/28/2023	5.990	175,186		314,000
100100724	MODESTO	CA		04/28/2023	5.875	313,079		413,000
100100725	FREDERICKSBURG	VA		04/28/2023	5.990	226,546		298,000
100100726	KATY	TX		04/28/2023	5.250	167,119		242,000
100100727	ALGONQUIN	IL		04/28/2023	5.875	173,781		247,000
100100728	HOUSTON	TX		04/28/2023	5.500	191,737		273,800
100100729	FREDERICKSBURG	VA		04/28/2023	5.125	155,138		235,000
100100730	AUSTIN	TX		04/28/2023	5.375	243,828		395,000
100100731	BALTIMORE	MD		04/28/2023	6.250	193,116		235,000
100100732	ALGONA	WA		04/28/2023	5.990	316,218		415,000
100100733	RIVERSIDE	NJ		04/28/2023	6.250	153,188		200,000
100100734	NORTH LAS VEGAS	NV		04/28/2023	5.500	300,910		415,000
100100735	SALEM	OR		04/28/2023	5.875	323,966		438,000
100100736	AURORA	IL		04/28/2023	6.750	151,293		175,000
100100737	INDIAN TRL	NC		04/28/2023	6.250	322,143		401,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100738	MCHENRY	IL		04/28/2023	6.125	177,151		226,000
100100739	PURCELLVILLE	VA		04/28/2023	5.625	761,194		1,082,000
100100740	WALKERTOWN	NC		04/28/2023	6.250	348,603		436,000
100100741	STOCKTON	CA		04/28/2023	6.375	426,505		500,000
100100742	BOCA RATON	FL		04/28/2023	6.875	243,194		455,000
100100743	AURORA	IL		04/28/2023	6.125	145,866		180,000
100100744	MUNDELEIN	IL		04/28/2023	6.125	178,324		220,000
100100745	BEL AIR	MD		04/28/2023	6.250	256,449		315,000
100100746	CHARLOTTE	NC		04/28/2023	6.750	107,523		164,000
100100747	GREELEY	CO		04/28/2023	6.125	344,761		473,000
100100748	MARICOPA	AZ		04/28/2023	6.625	247,636		500,000
100100749	FRANKLIN PARK	IL		04/28/2023	6.375	236,113		286,000
100100750	THORNTON	CO		04/28/2023	7.990	316,989		445,000
100100751	TRENTON	NJ		04/28/2023	6.990	151,486		205,000
100100752	FRIENDSWOOD	TX		04/28/2023	6.625	180,528		214,500
100100753	ALEXANDRIA	VA		04/28/2023	6.750	369,666		510,000
100100754	ROSHARON	TX		04/28/2023	7.500	136,827		207,000
100100755	HOUSTON	TX		04/28/2023	7.750	189,422		250,000
100100756	DANBURY	CT		04/28/2023	6.750	407,962		500,000
100100757	CINNAMINSON	NJ		04/28/2023	7.625	228,697		300,000
100100758	AURORA	IL		04/28/2023	6.625	158,918		222,000
100100759	GLEN ALLEN	VA		04/28/2023	7.875	146,684		195,000
100100760	CHARLOTTE	NC		04/28/2023	7.875	228,573		295,000
100100761	HOMEWOOD	IL		04/28/2023	7.375	204,049		275,000
100100762	WINDSOR MILL	MD		04/28/2023	6.375	180,556		222,000
100100763	UNION	NJ		04/28/2023	6.375	314,574		475,000
100100764	HOUSTON	TX		04/28/2023	6.250	167,153		215,000
100100765	HUMBLE	TX		04/28/2023	7.500	160,999		227,000
100100766	GAITHERSBURG	MD		04/28/2023	6.250	381,346		485,000
100100767	HUNTINGTOWN	MD		04/28/2023	6.125	355,655		450,000
100100768	SPRING	TX		04/28/2023	7.625	200,244		270,000
100100769	WILLINGBORO	NJ		04/28/2023	7.875	199,686		259,900
100100770	OWINGS MILLS	MD		04/28/2023	7.375	242,618		325,000
100100771	PARK CITY	IL		04/28/2023	7.625	203,306		270,000
100100772	SUMMERVILLE	SC		04/28/2023	6.750	457,246		640,000
100100773	STERLING	VA		04/28/2023	6.625	350,311		486,000
100100774	NEW MILFORD	CT		04/28/2023	6.250	298,266		400,000
100100775	JACKSONVILLE	FL		04/28/2023	6.750	232,402		315,000
100100776	FORT LAUDERDALE	FL		04/28/2023	5.990	122,944		160,000
100100777	BERWYN	IL		04/28/2023	4.990	169,859		250,000
100100778	FRESNO	CA		04/28/2023	4.990	134,211		290,000
100100779	GILROY	CA		04/28/2023	4.625	439,151		1,028,000
100100780	BALTIMORE	MD		04/28/2023	5.990	161,777		222,000
100100781	HYATTSVILLE	MD		04/28/2023	4.750	199,488		444,000
100100782	WALDORF	MD		04/28/2023	5.500	248,510		345,000
100100783	BAKERSFIELD	CA		04/28/2023	4.990	148,276		218,000
100100784	FAIRFAX	VA		04/28/2023	4.625	515,535		765,000
100100785	SAN JOSE	CA		04/28/2023	4.875	582,101		1,170,000
100100786	FRESNO	CA		04/28/2023	5.250	80,561		460,000
100100788	SAN PABLO	CA		04/28/2023	4.990	494,342		750,000
100100789	GAITHERSBURG	MD		04/28/2023	5.375	280,423		380,000
100100790	FORT WASHINGTON	MD		04/28/2023	5.625	319,952		445,000
100100791	MONROE	NC		04/28/2023	5.625	220,673		295,000
100100792	LA PLATA	MD		04/28/2023	5.375	259,440		350,000
100100793	MATTHEWS	NC		04/28/2023	6.750	223,593		305,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100794	BARNEGAT	NJ		04/28/2023	6.375	139,843		170,000
100100795	SAN JOSE	CA		04/28/2023	5.250	613,045		940,000
100100796	RALEIGH	NC		04/28/2023	6.375	181,686		254,000
100100797	LOS BANOS	CA		04/28/2023	6.375	374,439		435,000
100100798	STANWOOD	WA		04/28/2023	5.375	425,994		610,000
100100799	DENVER	CO		04/28/2023	5.625	285,436		433,000
100100800	HAGERSTOWN	MD		04/28/2023	6.500	235,188		290,000
100100801	CENTREVILLE	VA		04/28/2023	6.625	400,162		485,000
100100802	SOUTH AMBOY	NJ		04/28/2023	6.250	315,830		390,000
100100803	BROOKFIELD	CT		04/28/2023	6.250	565,094		715,000
100100804	STAFFORD	VA		04/28/2023	7.375	275,600		475,000
100100805	LOS BANOS	CA		04/28/2023	5.500	364,026		500,000
100100806	NORTH POTOMAC	MD		04/28/2023	6.625	498,953		580,000
100100807	MINT HILL	NC		04/28/2023	7.875	277,136		378,000
100100808	GLEN BURNIE	MD		04/28/2023	6.250	316,933		405,000
100100809	BEACH PARK	IL		04/28/2023	6.250	164,135		322,000
100100810	DAMASCUS	OR		04/28/2023	7.625	461,801		609,000
100100811	SPRINGFIELD	VA		04/28/2023	6.500	193,403		235,000
100100812	HOUSTON	TX		04/28/2023	6.625	189,248		219,000
100100813	GLEN BURNIE	MD		04/28/2023	6.375	273,702		330,000
100100814	KENT	WA		04/28/2023	6.375	411,553		480,000
100100815	HOLLISTER	CA		04/28/2023	6.125	738,992		960,000
100100816	BEACH PARK	IL		04/28/2023	5.375	147,712		207,000
100100817	SAN ANTONIO	TX		04/28/2023	5.990	183,522		230,000
100100818	HAMILTON	NJ		04/28/2023	5.990	147,132		207,000
100100819	DENVER	CO		04/28/2023	4.625	260,272		560,000
100100820	NORTH LAS VEGAS	NV		04/28/2023	7.990	275,942		361,000
100100821	UPPER MARLBORO	MD		04/28/2023	6.125	418,051		645,000
100100822	GURNEE	IL		04/28/2023	5.250	163,390		240,000
100100823	PASADENA	MD		04/28/2023	5.500	139,661		235,000
100100824	WOODBURN	OR		04/28/2023	5.250	276,978		411,000
100100825	POOLESVILLE	MD		04/28/2023	4.625	244,878		503,000
100100826	PHOENIX	AZ		04/28/2023	5.625	185,760		305,000
100100827	ROCKFORD	IL		04/28/2023	6.125	144,951		189,000
100100828	HANFORD	CA		04/28/2023	5.125	213,252		335,000
100100829	LAS VEGAS	NV		04/28/2023	5.125	165,820		293,000
100100830	CHICAGO	IL		04/28/2023	7.375	177,466		239,000
100100831	BRIGHTON	CO		04/28/2023	6.375	366,981		425,000
100100832	BOLINGBROOK	IL		04/28/2023	6.625	228,095		276,000
100100833	EDGWATER PARK	NJ		04/28/2023	6.375	284,781		375,000
100100834	KILL DEVIL HILLS	NC		04/28/2023	6.375	240,969		325,000
100100835	SPOTSYLVANIA	VA		04/28/2023	7.375	306,982		415,000
100100836	REISTERSTOWN	MD		04/28/2023	6.125	234,075		286,000
100100837	NEW CARROLLTON	MD		04/28/2023	6.125	282,745		370,000
100100838	EASTON	MD		04/28/2023	6.625	210,385		303,000
100100839	MONTGOMERY VILLAGE	MD		04/28/2023	6.125	236,475		302,000
100100840	SALEM	VA		04/28/2023	5.625	213,014		301,000
100100841	KEYPORT	NJ		04/28/2023	5.250	258,652		351,000
100100842	LAS VEGAS	NV		04/28/2023	6.250	272,311		338,000
100100843	ROSELLE PARK	NJ		04/28/2023	6.990	286,212		405,000
100100844	OAKLAND	CA		04/28/2023	5.750	875,458		12,500,000
100100845	HAGERSTOWN	MD		04/28/2023	7.625	274,058		360,000
100100846	NETCONG	NJ		04/28/2023	5.125	157,277		298,000
100100847	LOCKPORT	IL		04/28/2023	6.500	278,061		450,000
100100848	SHELTON	CT		04/28/2023	6.625	355,668		410,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100849	DANBURY	CT		04/28/2023	6.250	278,769		340,000
100100850	BAKERSFIELD	CA		04/28/2023	7.625	167,882		225,000
100100851	JOLIET	IL		04/28/2023	6.125	273,942		365,000
100100852	REISTERSTOWN	MD		04/28/2023	5.250	38,210		155,000
100100853	WILMINGTON	DE		04/28/2023	6.875	470,436		650,000
100100854	FAIRFIELD	CA		04/28/2023	4.625	428,976		680,000
100100855	LEHIGH ACRES	FL		04/28/2023	6.125	258,626		315,000
100100856	SEATTLE	WA		04/28/2023	4.875	170,803		290,000
100100857	GLEN BURNIE	MD		04/28/2023	6.625	307,559		372,000
100100858	YORKVILLE	IL		04/28/2023	4.875	263,096		450,000
100100859	HAYWARD	CA		04/28/2023	5.875	676,046		890,000
100100860	GRANITE FALLS	WA		04/28/2023	7.750	339,905		455,000
100100861	SILVER SPRING	MD		04/28/2023	6.250	227,318		302,000
100100862	GAITHERSBURG	MD		04/28/2023	5.125	213,186		345,000
100100863	JESSUP	MD		04/28/2023	6.125	304,351		415,000
100100864	WATERBURY	CT		04/28/2023	7.875	200,160		265,000
100100865	WEST NEW YORK	NJ		04/28/2023	6.125	361,694		490,000
100100866	LOGAN	UT		04/28/2023	6.375	206,133		333,000
100100867	GARDENA	CA		04/28/2023	5.875	505,499		709,000
100100868	MATTAWA	WA		04/28/2023	5.125	232,447		430,000
100100869	ROCKVALE	TN		04/28/2023	4.990	324,098		550,000
100100870	HARVARD	IL		04/28/2023	6.500	210,770		285,000
100100871	COLLEGE PARK	MD		04/28/2023	5.375	229,763		387,000
100100873	GERMANTOWN	MD		04/28/2023	5.500	272,141		390,000
100100874	TAMPA	FL		04/28/2023	5.375	222,546		271,000
100100875	SAN JACINTO	CA		04/28/2023	5.250	331,606		461,000
100100876	WOODBRIDGE	VA		04/28/2023	5.625	304,915		410,000
100100877	HOUSTON	TX		04/28/2023	5.875	133,673		215,000
100100878	ROUND ROCK	TX		04/28/2023	5.625	308,927		480,000
100100879	PHOENIX	AZ		04/28/2023	6.625	148,594		322,000
100100880	ROCKVILLE	MD		04/28/2023	5.625	386,103		465,000
100100881	FREDERICK	MD		04/28/2023	5.250	187,565		281,000
100100882	NEW MILFORD	CT		04/28/2023	6.750	486,123		675,000
100100883	BOCA RATON	FL		04/28/2023	5.250	305,485		464,000
100100884	NEWTOWN	CT		04/28/2023	6.625	460,411		525,000
100100885	ALEXANDRIA	VA		04/28/2023	5.750	441,482		600,000
100100886	BALTIMORE	MD		04/28/2023	6.125	199,345		280,000
100100887	WILMINGTON	CA		04/28/2023	5.625	435,501		600,000
100100888	NORWALK	CT		04/28/2023	6.500	388,257		460,000
100100889	ROCKTON	IL		04/28/2023	6.375	125,190		179,000
100100890	THORNTON	CO		04/28/2023	6.625	374,193		435,000
100100891	LINDEN	VA		04/28/2023	6.125	216,612		300,000
100100892	COLUMBIA	MD		04/28/2023	6.250	278,849		340,000
100100893	BROOKLYN PARK	MN		04/28/2023	6.625	425,375		505,000
100100894	DENVER	CO		04/28/2023	6.625	348,100		415,000
100100895	ALEXANDRIA	VA		04/28/2023	6.125	405,871		525,000
100100896	SAN ANTONIO	TX		04/28/2023	6.500	266,012		320,000
100100897	LENEXA	KS		04/28/2023	6.500	463,116		600,000
100100898	BALTIMORE	MD		04/28/2023	6.625	156,335		195,000
100100899	SAN ANTONIO	TX		04/28/2023	7.375	156,814		206,000
100100900	DELRAN	NJ		04/28/2023	6.375	202,007		280,000
100100901	WEST PALM BCH	FL		04/28/2023	7.875	181,679		240,000
100100902	TEMPLE HILLS	MD		04/28/2023	7.625	156,544		369,000
100100903	PLANO	IL		04/28/2023	7.125	132,668		330,000
100100905	COALINGA	CA		04/28/2023	6.875	269,061		335,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100906	MILFORD	DE		04/28/2023	4.875	145,044		290,000
100100907	BELTSVILLE	MD		04/28/2023	6.125	305,553		389,000
100100908	BLUFFTON	SC		04/28/2023	6.500	299,970		360,000
100100909	PITTSBURG	CA		04/28/2023	7.125	415,677		640,000
100100910	STERLING	VA		04/28/2023	6.125	400,125		512,000
100100911	HYATTSVILLE	MD		04/28/2023	5.750	150,955		200,000
100100912	BURBANK	IL		04/28/2023	5.250	359,869		535,000
100100913	FREDERICKSBURG	VA		04/28/2023	7.125	104,540		336,000
100100914	SPRING	TX		04/28/2023	7.875	225,731		350,000
100100915	FREEHOLD	NJ		04/28/2023	6.125	459,790		630,000
100100916	STATESVILLE	NC		04/28/2023	6.250	205,953		270,000
100100917	HAMILTON	NJ		04/28/2023	7.250	573,469		790,000
100100918	AURORA	CO		04/28/2023	6.500	342,612		440,000
100100920	MIAMI SHORES	FL		04/28/2023	5.375	1,860,258		2,963,000
100100921	TRACY	CA		04/28/2023	4.990	321,508		560,000
100100922	MIAMI	FL		04/28/2023	8.250	387,579		420,000
100100923	CREST HILL	IL		04/28/2023	6.375	214,626		283,000
100100924	WATERFORD WORKS	NJ		04/28/2023	8.625	671,200		800,000
100100925	VALLEJO	CA		04/28/2023	5.500	264,809		600,000
100100926	DAVENPORT	FL		04/28/2023	8.375	310,052		375,000
100100928	HOUSTON	TX		04/28/2023	6.990	198,388		287,500
100100929	TAMPA	FL		04/28/2023	6.375	492,696		685,000
100100930	BOWIE	MD		04/28/2023	8.750	687,501		775,000
100100931	SHAWNEE	KS		04/28/2023	9.250	527,831		605,000
100100932	HUMBLE	TX		04/28/2023	10.250	400,489		475,000
100100933	REUNION	FL		04/28/2023	5.990	1,464,031		2,220,000
100100934	PERRY HALL	MD		04/28/2023	8.990	177,701		241,000
100100935	KATY	TX		04/28/2023	8.750	262,191		285,000
100100936	LEESBURG	VA		04/28/2023	8.990	919,778		1,325,000
100100937	PORT CHARLOTTE	FL		04/28/2023	8.750	228,564		310,000
100100938	KISSIMMEE	FL		04/28/2023	10.250	389,311		461,000
100100940	BLISSFIELD	MI		04/28/2023	7.990	159,267		190,000
100100942	MANASSAS	VA		04/28/2023	8.625	345,477		585,000
100100943	HENRICO	VA		04/28/2023	9.990	272,253		325,000
100100944	YUCAIPA	CA		04/28/2023	7.625	824,903		950,000
100100945	ROSENBURG	TX		04/28/2023	9.500	345,584		380,000
100100946	S BARRINGTON	IL		04/28/2023	8.990	1,211,514		1,450,000
100100948	WILLIS	TX		04/28/2023	4.625	279,038		630,000
100100949	CONROE	TX		04/28/2023	8.500	251,802		289,000
100100950	SCOTTSDALE	AZ		04/28/2023	4.500	129,885		590,000
100100951	SANTA ROSA	CA		04/28/2023	4.500	245,117		374,000
100100952	CASA GRANDE	AZ		04/28/2023	4.625	210,062		314,000
100100953	WEDOWEE	AL		04/28/2023	5.250	227,295		336,000
100100955	MANSFIELD	TX		04/28/2023	5.125	305,225		400,000
100100957	NAVARRE	FL		04/28/2023	6.000	252,076		351,600
100100959	GILBERT	AZ		04/28/2023	3.875	796,924		1,900,000
100100961	BRISTOL	TN		04/28/2023	4.500	183,444		362,000
100100962	MESA	AZ		04/28/2023	3.875	224,405		600,000
100100963	ROCKWALL	TX		04/28/2023	5.125	480,955		870,000
100100964	FISHERS	IN		04/28/2023	4.250	865,698		1,300,000
100100965	HENDERSONVILLE	TN		04/28/2023	5.250	1,370,200		1,900,000
100100966	PALM BEACH GARDENS	FL		04/28/2023	3.875	456,196		750,000
100100967	WINDSOR	CO		04/28/2023	5.875	581,221		793,000
100100968	BALTIMORE	MD		04/28/2023	3.750	225,590		410,000
100100969	GREENSBORO	NC		04/28/2023	6.125	200,409		260,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100970	SAINT AUGUSTINE	FL		04/28/2023	4.250	718,891		1,098,000
100100971	HIDDEN HILLS	CA		04/28/2023	4.875	1,671,147		2,770,000
100100972	WARWICK	MD		04/28/2023	4.625	265,543		625,000
100100974	BROOKLYN	NY		04/28/2023	3.875	742,156		1,425,000
100100975	CLEARWATER	FL		04/28/2023	4.250	557,901		910,000
100100976	PANAMA CITY	FL		04/28/2023	4.125	213,630		578,000
100100977	LOUISVILLE	KY		04/28/2023	3.500	1,192,927		2,800,000
100100978	NORTH BRUNSWICK	NJ		04/28/2023	4.000	231,768		327,000
100100979	LARKSPUR	CA		04/28/2023	3.750	1,596,663		3,400,000
100100980	RANCHO CUCAMONGA	CA		04/28/2023	5.990	516,803		655,000
100100981	CORPUS CHRISTI	TX		04/28/2023	4.625	267,000		556,000
100100982	CONROE	TX		04/28/2023	4.250	182,369		345,000
100100983	OCOEE	FL		04/28/2023	3.875	300,429		595,000
100100985	ALAMO	CA		04/28/2023	3.625	643,303		2,800,000
100100986	FONTANA	CA		04/28/2023	5.000	535,417		685,000
100100987	LA QUINTA	CA		04/28/2023	4.625	1,114,034		1,800,000
100100989	SAN BERNARDINO	CA		04/28/2023	5.500	553,576		720,000
100100990	LAS VEGAS	NV		04/28/2023	5.500	745,262		1,150,000
100100991	VACAVILLE	CA		04/28/2023	3.625	597,738		976,000
100100992	LAS VEGAS	NV		04/28/2023	4.250	219,394		370,000
100100993	RIVERSIDE	CA		04/28/2023	4.500	755,675		1,106,000
100100994	STATEN ISLAND	NY		04/28/2023	3.875	473,616		950,000
100100995	MIAMI	FL		04/28/2023	4.625	176,296		495,000
100100996	KANKAKEE	IL		04/28/2023	4.750	115,397		167,000
100100997	GUERNEVILLE	CA		04/28/2023	4.500	350,522		600,000
100100998	TAMPA	FL		04/28/2023	6.625	337,680		464,000
100100999	JURUPA VALLEY	CA		04/28/2023	4.999	450,735		600,000
100101000	MIAMI	FL		04/28/2023	5.000	323,300		400,000
100101001	LUTZ	FL		04/28/2023	5.250	411,891		545,000
100101002	PHOENIX	AZ		04/28/2023	5.750	490,519		645,000
100101003	ALBERT LEA	MN		04/28/2023	4.875	289,516		435,000
100101004	LOS ANGELES	CA		04/28/2023	3.750	1,168,840		2,100,000
100101005	PHOENIX	AZ		04/28/2023	5.500	1,271,333		1,775,000
100101006	MORENO VALLEY	CA		04/28/2023	4.250	231,213		463,000
100101007	LONG BEACH	CA		04/28/2023	3.999	342,283		595,000
100101008	BLOOMINGTON	MN		04/28/2023	3.875	428,849		782,000
100101009	UKIAH	CA		04/28/2023	4.750	725,080		1,250,000
100101010	VISTA	CA		04/28/2023	4.999	826,204		1,110,000
100101011	LAS VEGAS	NV		04/28/2023	3.875	259,122		414,000
100101012	OCALA	FL		04/28/2023	5.500	178,013		252,000
100101013	DOWNEY	CA		04/28/2023	5.750	427,080		740,000
100101015	LA QUINTA	CA		04/28/2023	4.375	617,411		905,000
100101016	MINNEAPOLIS	MN		04/28/2023	6.125	176,515		275,000
100101017	NORTH LAS VEGAS	NV		04/28/2023	5.375	378,427		550,000
100101018	WESTWOOD	CA		04/28/2023	3.750	139,352		209,000
100101019	UPLAND	CA		04/28/2023	3.875	734,346		1,255,000
100101020	TUSTIN	CA		04/28/2023	4.375	575,140		950,000
100101021	MIAMI BEACH	FL		04/28/2023	3.625	783,919		2,650,000
100101022	SANTA ANA	CA		04/28/2023	3.250	405,935		2,500,000
100101023	BOISE	ID		04/28/2023	3.990	260,091		440,000
100101024	SOLVANG	CA		04/28/2023	4.000	1,198,223		2,800,000
100101025	ROCKPORT	TX		04/28/2023	5.375	228,686		335,000
100101026	SAN DIEGO	CA		04/28/2023	4.750	414,581		1,235,000
100101027	LOS ANGELES	CA		04/28/2023	3.375	522,410		1,530,000
100101028	STOCKTON	CA		04/28/2023	4.000	248,317		442,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
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100101029	KAILUA	HI		04/28/2023	4.375	1,219,928		2,230,000
100101030	SARASOTA	FL		04/28/2023	4.625	322,770		470,000
100101031	SAN BERNARDINO	CA		04/28/2023	4.500	320,158		552,000
100101032	LOS ANGELES	CA		04/28/2023	3.875	811,613		1,600,000
100101033	SEBASTOPOL	CA		04/28/2023	3.750	460,455		655,000
100101034	SEMINOLE	FL		04/28/2023	4.375	379,575		720,000
100101036	LONG BEACH	NY		04/28/2023	3.875	305,241		700,000
100101037	PAGOSA SPRINGS	CO		04/28/2023	4.750	403,087		845,000
100101038	BRONX	NY		04/28/2023	3.875	494,262		1,050,000
100101039	BROOKLYN	NY		04/28/2023	3.875	450,819		950,000
100101041	BROOKLYN	NY		04/28/2023	3.875	811,554		1,730,000
100101042	BROOKLYN	NY		04/28/2023	3.875	634,342		1,350,000
100101043	BROOKLYN	NY		04/28/2023	3.875	435,451		920,000
100101044	UKIAH	CA		04/28/2023	3.875	350,868		652,000
100101045	BROOKLYN	NY		04/28/2023	3.875	782,334		1,670,000
100101046	BROOKLYN	NY		04/28/2023	3.875	451,865		950,000
100101047	BRONX	NY		04/28/2023	3.875	353,905		750,000
100101048	BROOKLYN	NY		04/28/2023	3.875	847,622		1,800,000
100101049	BROOKLYN	NY		04/28/2023	3.875	415,480		875,000
100101050	JAMAICA	NY		04/28/2023	3.875	442,003		940,000
100101051	PIERMONT	NY		04/28/2023	5.625	1,612,572		2,200,000
100101052	LONG BRANCH	NJ		04/28/2023	5.000	3,095,975		5,500,000
100101053	BROOKLYN	NY		04/28/2023	4.875	1,209,459		2,320,000
100101054	BRONX	NY		04/28/2023	3.875	386,473		760,000
100101055	BROOKLYN	NY		04/28/2023	3.875	486,050		2,400,000
100101056	BROOKLYN	NY		04/28/2023	3.875	725,507		1,300,000
100101057	BROOKLYN	NY		04/28/2023	4.625	403,366		635,000
100101058	BROOKLYN	NY		04/28/2023	3.875	780,235		1,210,000
100101059	BROOKLYN	NY		04/28/2023	3.875	692,116		1,250,000
100101060	LAWRENCE	NY		04/28/2023	3.875	566,638		1,125,000
100101061	BROOKLYN	NY		04/28/2023	3.875	1,120,275		2,600,000
100101062	GREAT NECK	NY		04/28/2023	4.625	972,579		1,485,000
100101063	DARIEN	CT		04/28/2023	3.875	604,101		1,180,000
100101065	MIAMI BEACH	FL		04/28/2023	4.750	294,954		590,000
100101066	BROOKLYN	NY		04/28/2023	4.500	1,235,395		4,000,000
100101067	BROOKLYN	NY		04/28/2023	3.875	723,878		1,550,000
100101068	BROOKLYN	NY		04/28/2023	4.875	916,323		1,340,000
100101069	POMONA	NY		04/28/2023	4.500	1,103,927		1,775,000
100101070	BAL HARBOUR	FL		04/28/2023	4.750	1,081,611		2,150,000
100101071	LAKEWOOD	NJ		04/28/2023	4.500	389,398		950,000
100101072	BROOKLYN	NY		04/28/2023	4.875	567,582		1,000,000
100101073	NORTH MIAMI BEACH	FL		04/28/2023	4.875	267,738		396,000
100101074	HEWLETT	NY		04/28/2023	4.500	344,673		550,000
100101075	SUFFERN	NY		04/28/2023	4.625	330,378		635,000
100101076	BAY HARBOR ISLAND	FL		04/28/2023	5.375	178,550		255,000
100101077	BROOKLYN	NY		04/28/2023	5.625	1,583,427		2,500,000
100101078	BROOKLYN	NY		04/28/2023	5.500	702,016		992,000
100101079	GREENWICH	CT		04/28/2023	5.375	2,689,470		4,200,000
100101080	DOUGLASTON	NY		04/28/2023	4.625	851,296		1,280,000
100101081	BROOKLYN	NY		04/28/2023	5.500	681,292		1,250,000
100101082	BROOKLYN	NY		04/28/2023	5.125	718,450		1,000,000
100101083	BROOKLYN	NY		04/28/2023	5.125	732,051		1,100,000
100101084	MIAMI BEACH	FL		04/28/2023	5.750	546,642		750,000
100101085	JACKSON	NJ		04/28/2023	5.250	284,881		400,000
100101086	BROOKLYN	NY		04/28/2023	5.250	2,039,023		3,100,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101087	BROOKLYN	NY		04/28/2023	4.750	1,880,140		2,925,000
100101088	POTTSTOWN	PA		04/28/2023	5.250	117,901		168,000
100101089	PHILADELPHIA	PA		04/28/2023	5.250	136,396		195,000
100101090	PHILADELPHIA	PA		04/28/2023	5.250	123,112		177,000
100101091	PHILADELPHIA	PA		04/28/2023	5.250	146,565		211,000
100101092	TANNERSVILLE	PA		04/28/2023	5.750	223,252		310,000
100101093	WINTERSET	IA		04/28/2023	7.000	69,906		94,000
100101094	BRISTOL	PA		04/28/2023	5.250	159,747		229,000
100101095	BRISTOL	PA		04/28/2023	5.250	163,840		235,000
100101096	PHILADELPHIA	PA		04/28/2023	5.250	120,561		173,000
100101097	PHILADELPHIA	PA		04/28/2023	5.250	120,024		172,000
100101098	BRACKENRIDGE	PA		04/28/2023	7.750	127,260		170,000
100101099	CROYDON	PA		04/28/2023	5.250	230,111		337,000
100101100	RICHMOND	VA		04/28/2023	6.375	100,672		154,000
100101101	CLEARWATER	FL		04/28/2023	5.250	341,508		528,000
100101102	DISTRICT HEIGHTS	MD		04/28/2023	6.500	218,126		305,000
100101103	TAMPA	FL		04/28/2023	5.250	385,415		625,000
100101104	JOSHUA TREE	CA		04/28/2023	7.000	648,874		900,000
100101105	ANZA	CA		04/28/2023	4.500	212,052		360,000
100101106	WICKLIFFE	OH		04/28/2023	6.750	133,704		177,000
100101107	BRADENTON	FL		04/28/2023	4.000	809,957		2,215,000
100101108	CLEVELAND	OH		04/28/2023	6.865	98,088		133,000
100101109	SATELLITE BEACH	FL		04/28/2023	4.250	318,418		700,000
100101110	POCONO LAKE	PA		04/28/2023	7.375	192,326		242,000
100101111	CHARLOTTE	NC		04/28/2023	6.865	2,121,402		3,073,000
100101112	CHARLOTTE	NC		04/28/2023	7.000	1,632,961		2,200,000
100101113	CENTER VALLEY	PA		04/28/2023	6.500	239,667		365,000
100101114	PENNS GROVE	NJ		04/28/2023	7.125	239,096		330,000
100101116	DETROIT	MI		04/28/2023	4.875	65,105		95,000
100101117	HENDERSON	NV		04/28/2023	5.500	696,405		1,055,000
100101118	NORTH CHARLESTON	SC		04/28/2023	7.250	188,996		253,000
100101120	LARGO	FL		04/28/2023	7.990	307,355		380,000
100101121	BAKERSFIELD	CA		04/28/2023	4.500	774,120		1,390,000
100101122	JONESBOROUGH	TN		04/28/2023	7.875	121,600		165,000
100101123	EUCLID	OH		04/28/2023	8.750	134,202		160,000
100101124	LOS ANGELES	CA		04/28/2023	7.375	642,218		880,000
100101125	TAFT	CA		04/28/2023	6.500	103,729		150,000
100101126	SPRINGFIELD	OH		04/28/2023	8.875	105,875		125,000
100101127	SADDLE BROOK	NJ		04/28/2023	7.250	597,323		800,000
100101128	NEW ORLEANS	LA		04/28/2023	8.000	154,233		196,000
100101129	HARTFORD	CT		04/28/2023	7.875	204,785		285,000
100101130	HARTFORD	CT		04/28/2023	9.375	192,284		240,000
100101131	SAINT CHARLES	MO		04/28/2023	6.500	201,204		275,000
100101132	OAKLAND	CA		04/28/2023	6.750	399,854		640,000
100101133	KILLEEN	TX		04/28/2023	8.750	223,979		266,000
100101134	CHICAGO	IL		04/28/2023	7.990	217,670		330,000
100101135	FAYETTEVILLE	NC		04/28/2023	5.250	109,023		165,000
100101136	TRENTON	NJ		04/28/2023	3.900	426,762		418,900
100101137	ALLENTOWN	PA		04/28/2023	4.290	203,082		340,000
100101138	ALLENTOWN	PA		04/28/2023	4.325	109,361		180,000
100101139	ALLENTOWN	PA		04/28/2023	4.325	102,091		170,000
100101140	JERSEY CITY	NJ		04/28/2023	4.125	370,617		585,000
100101141	DEARBORN HEIGHTS	MI		04/28/2023	4.325	167,125		183,195
100101142	JERSEY CITY	NJ		04/28/2023	4.125	393,619		620,000
100101143	JERSEY CITY	NJ		04/28/2023	4.125	381,125		600,000

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	2	3					Additional	
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100101144	JERSEY CITY	NJ		04/28/2023	4.125	382,522		600,000
100101145	JERSEY CITY	NJ		04/28/2023	4.250	1,680,123		1,813,699
100101146	GREENWICH	CT		04/28/2023	4.650	1,577,274		2,325,000
100101147	JERSEY CITY	NJ		04/28/2023	4.125	381,783		600,000
100101148	TRENTON	NJ		04/28/2023	4.150	1,018,477		1,112,740
100101149	COCONUT CREEK	FL		04/28/2023	4.325	429,273		439,924
100101150	HOLLYWOOD	FL		04/28/2023	4.430	217,627		380,000
100101151	NORTH MIAMI	FL		04/28/2023	4.050	126,034		270,000
100101152	NEW HAVEN	CT		04/28/2023	4.500	155,828		271,000
100101153	NEW HAVEN	CT		04/28/2023	4.500	170,593		280,000
100101154	NEW HAVEN	CT		04/28/2023	4.500	196,737		350,000
100101155	NORCO	CA		04/28/2023	5.375	153,744		675,000
100101156	NEW HAVEN	CT		04/28/2023	4.500	265,023		475,000
100101157	MIAMI	FL		04/28/2023	4.200	218,494		389,000
100101158	EAST ELMHURST	NY		04/28/2023	3.850	385,847		1,300,000
100101159	NEWBURGH	NY		04/28/2023	4.250	241,617		375,000
100101160	NEWBURGH	NY		04/28/2023	4.250	270,948		425,000
100101161	BROOKLYN	NY		04/28/2023	4.500	812,269		1,355,000
100101162	STATEN ISLAND	NY		04/28/2023	4.750	344,600		660,000
100101163	NEWBURGH	NY		04/28/2023	4.250	371,828		600,000
100101164	BROOKLYN	NY		04/28/2023	4.125	1,746,914		2,660,000
100101165	BROOKLYN	NY		04/28/2023	4.125	1,284,535		1,950,000
100101166	BROOKLYN	NY		04/28/2023	4.125	1,210,040		1,850,000
100101167	BROOKLYN	NY		04/28/2023	4.750	730,324		1,250,000
100101168	BROOKLYN	NY		04/28/2023	4.500	536,200		900,000
100101169	COPIAGUE	NY		04/28/2023	4.200	706,835		822,579
100101170	ENGLEWOOD	CO		04/28/2023	6.000	345,860		525,000
100101171	MONTGOMERY	TX		04/28/2023	6.375	288,190		471,000
100101172	WINCHESTER	VA		04/28/2023	4.330	104,903		176,000
100101173	LAS VEGAS	NV		04/28/2023	4.000	121,750		330,000
100101175	ORLANDO	FL		04/28/2023	6.750	145,722		200,000
100101176	NEWARK	NJ		04/28/2023	4.125	204,249		350,000
100101177	HICKSVILLE	NY		04/28/2023	4.350	307,617		465,000
100101178	MASTIC BEACH	NY		04/28/2023	4.050	154,921		270,000
100101179	TRENTON	NJ		04/28/2023	4.300	770,391		853,641
100101182	DELAVAN	WI		04/28/2023	4.750	210,685		370,000
100101183	WESLEY CHAPEL	FL		04/28/2023	3.990	132,454		250,000
100101184	VENICE	FL		04/28/2023	3.990	350,054		678,000
100101185	TRENTON	NJ		04/28/2023	4.450	475,437		529,922
100101186	FLORIDA CITY	FL		04/28/2023	5.000	151,544		300,000
100101187	BROOKLYN	NY		04/28/2023	5.500	1,118,658		1,950,000
100101188	LAURELTON	NY		04/28/2023	4.785	503,634		977,000
100101189	BROOKLYN	NY		04/28/2023	4.650	816,782		1,840,000
100101190	STATEN ISLAND	NY		04/28/2023	5.600	718,035		1,250,000
100101191	HOLLYWOOD	FL		04/28/2023	5.375	285,491		400,000
100101192	OAKHURST	NJ		04/28/2023	5.500	183,325		910,000
100101193	BRONX	NY		04/28/2023	5.750	467,354		870,000
100101194	BOYNTON BEACH	FL		04/28/2023	5.125	315,660		565,000
100101195	CALIFORNIA CITY	CA		04/28/2023	4.750	169,952		285,000
100101197	AVENTURA	FL		04/28/2023	5.500	345,048		530,000
100101198	FLUSHING	NY		04/28/2023	5.500	1,292,114		2,550,000
100101199	BROOKLYN	NY		04/28/2023	5.375	1,112,547		3,000,000
100101200	BRONX	NY		04/28/2023	5.750	552,898		950,000
100101201	DOVER	NJ		04/28/2023	6.125	187,678		305,000
100101202	FLORAL PARK	NY		04/28/2023	5.125	384,968		1,275,000

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100101203	HOLLYWOOD	FL		04/28/2023	6.500	194,913		360,000
100101205	TRENTON	NJ		04/28/2023	6.750	393,657		600,000
100101206	TRENTON	NJ		04/28/2023	6.750	430,077		693,500
100101207	TRENTON	NJ		04/28/2023	6.750	376,090		570,000
100101208	BROOKLYN	NY		04/28/2023	4.725	1,044,346		1,665,000
100101209	BATTLE CREEK	MI		04/28/2023	6.990	147,470		261,000
100101210	POUGHKEEPSIE	NY		04/28/2023	6.380	398,373		992,500
100101211	POUGHKEEPSIE	NY		04/28/2023	6.380	281,814		665,000
100101500	FAIRFAX	VA		04/26/2023	7.000	254,668		750,000
100101501	SAN ANTONIO	TX		04/26/2023	6.375	172,942		290,000
100101502	COLUMBIA STATION	OH		04/26/2023	6.990	172,691		230,000
100101503	HERRIN	IL		04/26/2023	7.625	134,848		175,000
100101504	WESLEY CHAPEL	FL		04/26/2023	6.125	239,311		332,000
100101505	OCOEE	FL		04/26/2023	6.625	323,392		435,000
100101506	MISSOURI CITY	TX		04/26/2023	4.990	221,354		352,000
100101507	CALDWELL	ID		04/26/2023	4.250	266,694		425,000
100101508	SAN MARCOS	TX		04/26/2023	4.990	267,335		378,000
100101509	MISSOURI CITY	TX		04/26/2023	4.990	257,506		347,000
100101510	MISSOURI CITY	TX		04/26/2023	4.990	257,562		350,000
100101511	DENTON	TX		04/26/2023	4.990	257,036		365,000
100101512	LAS VEGAS	NV		04/26/2023	4.750	274,176		409,000
100101513	ROSENBERG	TX		04/26/2023	4.990	235,811		333,000
100101514	PHOENIX	AZ		04/26/2023	4.875	404,013		575,000
100101515	BAYTOWN	TX		04/26/2023	5.250	121,558		210,000
100101516	ROSENBERG	TX		04/26/2023	4.990	223,610		312,000
100101517	RENO	NV		04/26/2023	5.125	309,063		412,500
100101518	LOVELAND	CO		04/26/2023	5.250	320,554		445,000
100101519	ROSHARON	TX		04/26/2023	4.990	223,618		310,000
100101520	MONROE TOWNSHIP	NJ		04/26/2023	5.250	280,199		395,000
100101521	FREDERICK	CO		04/26/2023	4.990	296,608		430,000
100101522	NEW CARLISLE	OH		04/26/2023	5.875	330,856		435,000
100101523	DULUTH	GA		04/26/2023	5.990	393,755		506,000
100101524	RENO	NV		04/26/2023	5.500	302,767		406,000
100101525	WAKE FOREST	NC		04/26/2023	5.375	286,619		405,000
100101526	RALEIGH	NC		04/26/2023	5.875	247,891		346,500
100101527	MCKINNEY	TX		04/26/2023	5.990	309,248		400,000
100101528	KATY	TX		04/26/2023	5.990	283,941		380,000
100101529	MERIDIAN	ID		04/26/2023	6.125	805,830		1,100,000
100101530	SPANISH FORK	UT		04/26/2023	6.125	340,281		435,000
100101531	EDGECLIFF VILLAGE	TX		04/26/2023	6.125	262,850		359,000
100101532	CONROE	TX		04/26/2023	6.125	227,393		313,000
100101533	DURHAM	NC		04/26/2023	6.000	261,283		405,000
100101534	LAS VEGAS	NV		04/26/2023	5.990	344,608		451,000
100101535	JACKSONVILLE	FL		04/26/2023	6.125	389,146		570,000
100101536	SPRING HILL	TN		04/26/2023	6.125	301,607		394,000
100101537	PANAMA CITY BEACH	FL		04/26/2023	6.125	310,347		385,000
100101538	LINCOLN	CA		04/26/2023	6.375	330,621		441,940
100101539	GEORGETOWN	TX		04/26/2023	6.125	293,376		382,000
100101540	KATY	TX		04/26/2023	6.125	269,502		325,000
100101541	MERIDIAN	ID		04/26/2023	6.125	363,911		470,000
100101542	LAS VEGAS	NV		04/26/2023	6.499	260,623		400,000
100101543	MESQUITE	TX		04/26/2023	6.499	168,072		287,500
100101544	ROSANKY	TX		04/26/2023	6.499	300,984		430,000
100101545	CHICO	CA		04/26/2023	6.499	338,294		450,000
100101546	TEMECULA	CA		04/26/2023	6.500	591,152		755,000

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100101547	WYLIE	TX		04/26/2023	6.500	225,507		372,000
100101548	SCRANTON	PA		04/26/2023	6.499	146,431		182,000
100101549	RALEIGH	NC		04/26/2023	6.500	250,875		333,000
100101550	GALLATIN	TN		04/26/2023	6.500	232,283		497,000
100101551	SUFFOLK	VA		04/26/2023	6.625	254,403		360,000
100101552	MANTEO	NC		04/26/2023	6.625	355,186		470,000
100101553	JENSEN BEACH	FL		04/26/2023	6.624	310,256		410,000
100101554	ESCONDIDO	CA		04/26/2023	6.625	402,441		1,850,000
100101555	ROUND ROCK	TX		04/26/2023	6.625	483,369		665,000
100101556	NORTH WILDWOOD	NJ		04/26/2023	6.625	557,375		760,000
100101557	ST AUGUSTINE	FL		04/26/2023	6.625	351,727		475,000
100101558	AUSTIN	TX		04/26/2023	6.500	355,312		515,000
100101559	CANDLER	NC		04/26/2023	6.625	301,431		494,000
100101560	ASHLAND	OR		04/26/2023	6.625	335,147		425,000
100101561	SAN FERNANDO	CA		04/26/2023	6.625	606,975		870,000
100101562	NORTH BERGEN	NJ		04/26/2023	6.624	294,020		450,000
100101563	TOMS RIVER	NJ		04/26/2023	6.625	168,257		345,000
100101564	OAK ISLAND	NC		04/26/2023	6.625	272,485		365,000
100101565	HILLSBORO	MO		04/26/2023	6.875	228,890		348,000
100101566	GRETNA	LA		04/26/2023	6.875	125,556		162,000
100101567	TINLEY PARK	IL		04/26/2023	6.990	103,888		155,000
100101568	HUNTSVILLE	AL		04/26/2023	6.990	111,077		130,000
100101569	PORTLAND	OR		04/26/2023	7.000	234,633		395,000
100101570	AMES	IA		04/26/2023	7.125	167,412		218,000
100101571	FAYETTEVILLE	NC		04/26/2023	6.990	108,208		133,000
100101572	DAVENPORT	FL		04/26/2023	7.000	258,821		340,000
100101573	JERSEY CITY	NJ		04/26/2023	7.000	1,163,956		1,550,000
100101574	SOUND BEACH	NY		04/26/2023	6.625	274,008		361,500
100101575	LOUISVILLE	KY		04/26/2023	7.000	129,220		253,000
100101576	CHICAGO HEIGHTS	IL		04/26/2023	7.125	105,578		137,000
100101577	NASHVILLE	TN		04/26/2023	7.125	592,882		752,000
100101578	PARAMUS	NJ		04/26/2023	7.125	571,285		760,000
100101579	MILWAUKEE	WI		04/26/2023	6.990	87,281		118,000
100101580	PRESCOTT VALLEY	AZ		04/26/2023	7.125	329,340		418,000
100101581	BALTIMORE	MD		04/26/2023	7.125	142,265		165,000
100101582	OCOEE	FL		04/26/2023	7.125	275,289		370,000
100101583	SYRACUSE	NY		04/26/2023	6.875	105,340		140,000
100101584	ROCK HILL	SC		04/26/2023	7.125	151,487		200,000
100101585	SYRACUSE	NY		04/26/2023	7.125	69,852		96,000
100101586	PALMYRA	NJ		04/26/2023	7.125	89,068		110,000
100101587	NAPLES	FL		04/26/2023	7.125	339,307		448,000
100101588	WASHINGTON	UT		04/26/2023	7.125	250,352		335,000
100101589	WAKE FOREST	NC		04/26/2023	7.375	242,606		319,000
100101590	ARCADIA	OK		04/26/2023	7.500	186,353		950,000
100101591	WARNER ROBINS	GA		04/26/2023	7.125	86,145		107,000
100101592	TACOMA	WA		04/26/2023	7.500	359,676		477,000
100101593	BRIDGEPORT	PA		04/26/2023	7.125	204,087		485,000
100101594	CLEONA	PA		04/26/2023	7.125	117,958		155,000
100101595	PELHAM	NY		04/26/2023	7.250	1,097,444		2,600,000
100101596	ST GEORGE	UT		04/26/2023	7.500	374,269		489,000
100101597	INDIANAPOLIS	IN		04/26/2023	7.125	77,685		105,000
100101598	CORCORAN	CA		04/26/2023	7.125	112,551		146,000
100101599	MEMPHIS	TN		04/26/2023	7.500	197,798		243,000
100101600	COLUMBIA	SC		04/26/2023	7.500	204,992		270,000
100101601	ATHENS	TN		04/26/2023	7.500	150,496		196,000

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100101602	FLORIDA CITY	FL		04/26/2023	7.500	234,925		305,000
100101603	SAN DIEGO	CA		04/26/2023	7.500	832,117		1,100,000
100101604	LOS ANGELES	CA		04/26/2023	7.500	1,058,993		1,600,000
100101605	BREMERTON	WA		04/26/2023	7.500	406,506		555,000
100101606	FRISCO	TX		04/26/2023	7.500	343,913		485,000
100101607	TUCSON	AZ		04/26/2023	7.625	442,174		590,000
100101608	SAINT CLOUD	FL		04/26/2023	7.500	329,833		435,000
100101609	WAIKOLOA	HI		04/26/2023	7.625	733,984		960,000
100101610	KAILUA KONA	HI		04/26/2023	7.625	384,324		479,000
100101611	LOS ANGELES	CA		04/26/2023	7.625	406,094		930,000
100101612	ANGOLA	IN		04/26/2023	7.625	186,363		260,000
100101613	TALLAHASSEE	FL		04/26/2023	7.625	317,207		430,000
100101614	HEMPSTEAD	NY		04/26/2023	7.500	390,188		560,000
100101615	LAFAYETTE	IN		04/26/2023	7.625	137,838		180,000
100101616	PENSACOLA	FL		04/26/2023	7.625	330,995		416,000
100101617	LITTLE ELM	TX		04/26/2023	7.625	257,453		336,000
100101618	LAS VEGAS	NV		04/26/2023	7.625	184,975		239,000
100101619	TERRE HAUTE	IN		04/26/2023	7.625	82,632		111,000
100101620	LINCOLN	NE		04/26/2023	7.625	99,083		120,000
100101621	TERRE HAUTE	IN		04/26/2023	7.625	107,161		132,000
100101622	MARGATE	NJ		04/26/2023	7.625	308,554		756,000
100101623	SEMINOLE	FL		04/26/2023	7.625	296,377		388,000
100101624	ALPHARETTA	GA		04/26/2023	7.625	432,186		562,000
100101625	PLANT CITY	FL		04/26/2023	7.625	356,923		465,000
100101626	SEASIDE PARK	NJ		04/26/2023	7.625	176,012		380,000
100101627	LIBERTY HILL	TX		04/26/2023	7.625	258,531		360,000
100101628	SHOW LOW	AZ		04/26/2023	7.625	301,066		435,000
100101629	AURORA	CO		04/26/2023	7.625	305,386		414,000
100101630	LAS VEGAS	NV		04/26/2023	7.625	304,054		400,000
100101631	MENOMONEE FALLS	WI		04/26/2023	7.625	282,470		366,000
100101632	SUNRIVER	OR		04/26/2023	7.625	520,644		650,000
100101633	FORT WORTH	TX		04/26/2023	6.750	243,165		330,000
100101634	INDIAN LAND	SC		04/26/2023	7.625	217,261		271,000
100101635	MEMPHIS	TN		04/26/2023	7.625	83,627		134,000
100101636	HUNTSVILLE	AL		04/26/2023	7.625	100,741		130,000
100101637	FORT WORTH	TX		04/26/2023	6.750	164,659		340,000
100101638	DELAND	FL		04/26/2023	7.625	240,268		360,000
100101639	LOMA LINDA	CA		04/26/2023	6.875	126,696		495,000
100101640	HOLLY HILL	FL		04/26/2023	7.625	231,447		290,000
100101641	VANCOUVER	WA		04/26/2023	7.625	429,491		535,000
100101642	EAST WENATCHEE	WA		04/26/2023	7.625	345,335		490,000
100101643	FRISCO	TX		04/26/2023	5.999	371,970		510,000
100101644	WASHINGTON	DC		04/26/2023	5.999	618,215		941,000
100101645	FORT MYERS	FL		04/26/2023	6.125	313,042		420,000
100101646	ELLIJAY	GA		04/26/2023	6.375	419,124		507,000
100101647	KISSIMMEE	FL		04/26/2023	6.125	285,026		380,000
100101648	HAINES CITY	FL		04/26/2023	6.125	253,004		367,000
100101649	NEWARK	NJ		04/26/2023	6.375	494,957		670,000
100101650	PERTH AMBOY	NJ		04/26/2023	6.500	558,687		750,000
100101651	MODESTO	CA		04/26/2023	6.375	292,044		393,000
100101652	WOODLAKE	CA		04/26/2023	5.999	378,513		515,000
100101653	SAINT PAUL	MN		04/26/2023	6.125	244,904		355,000
100101654	DUPONT	WA		04/26/2023	6.375	110,681		400,000
100101655	LANCASTER	CA		04/26/2023	5.990	296,303		380,000
100101656	EAST STROUDSBURG	PA		04/26/2023	5.875	71,324		200,000

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100101657	SAINT PETERSBURG	FL		04/26/2023	5.990	252,530		345,000
100101658	COLORADO SPRINGS	CO		04/26/2023	6.500	340,769		460,000
100101659	RICHARDSON	TX		04/26/2023	6.500	280,425		375,000
100101660	PLAINFIELD	NJ		04/26/2023	6.625	376,333		505,000
100101661	STAR	ID		04/26/2023	6.625	400,612		535,000
100101662	MONSEY	NY		04/26/2023	6.625	677,930		875,000
100101663	ORLANDO	FL		04/26/2023	6.625	362,873		678,000
100101664	NEWBURY	MA		04/26/2023	6.875	475,755		825,000
100101665	HOUSTON	TX		04/26/2023	6.625	207,715		269,000
100101666	ROCKY RIVER	OH		04/26/2023	6.875	262,658		351,000
100101667	GLENDALE	AZ		04/26/2023	6.999	316,125		430,000
100101668	GASTONIA	NC		04/26/2023	6.625	308,057		411,000
100101669	LACEY	WA		04/26/2023	6.625	328,805		460,000
100101670	LINCOLN	NE		04/26/2023	6.990	207,861		276,500
100101671	SAN ANTONIO	TX		04/26/2023	6.999	117,846		155,000
100101672	WEST PALM BEACH	FL		04/26/2023	6.999	199,518		258,000
100101673	HAMILTON TOWNSHIP	NJ		04/26/2023	6.625	174,411		257,500
100101674	WEST PARK	FL		04/26/2023	6.625	278,071		405,000
100101675	LOS ANGELES	CA		04/26/2023	7.499	536,123		720,000
100101676	SAN DIEGO	CA		04/26/2023	7.375	356,470		1,030,000
100101677	MARQUETTE	MI		04/26/2023	7.125	199,177		247,000
100101678	LEHI	UT		04/26/2023	7.625	305,785		450,000
100101679	CHULA VISTA	CA		04/26/2023	7.499	268,652		1,095,000
100101680	CAROLINA BEACH	NC		04/26/2023	7.624	359,797		475,000
100101681	RAHWAY	NJ		04/26/2023	7.625	287,949		409,000
100101682	POTTSTOWN	PA		04/26/2023	7.125	125,950		156,000
100101683	SAVANNAH	GA		04/26/2023	7.375	205,271		300,000
100101684	BATON ROUGE	LA		04/26/2023	6.999	76,260		109,000
100101685	MONSEY	NY		04/26/2023	6.625	923,295		1,350,000
100101686	SPRING VALLEY	NY		04/26/2023	7.625	255,342		338,000
100101833	LAKEWOOD	CO		04/06/2023	7.375	717,477		900,000
100101834	PASADENA	CA		04/06/2023	7.500	1,703,292		2,825,000
100101835	MOSS BEACH	CA		04/06/2023	7.750	945,652		1,250,000
100101836	LAWRENCEVILLE	GA		04/06/2023	7.875	299,533		420,000
100101837	CONROE	TX		04/06/2023	7.625	202,854		283,000
100101838	ARLINGTON	TX		04/06/2023	8.000	295,154		409,000
100101839	YORBA LINDA	CA		04/06/2023	7.875	1,374,796		1,800,000
100101840	CONROE	TX		04/06/2023	9.875	309,828		319,230
100101841	SAN DIEGO	CA		04/06/2023	7.875	566,047		700,000
100101842	COTTONWOOD	CA		04/06/2023	8.625	357,200		405,000
100101843	LAWRENCEVILLE	GA		04/06/2023	7.375	747,635		1,000,000
100101844	MACON	GA		04/06/2023	9.125	547,239		749,900
100101845	GARDEN GROVE	CA		04/06/2023	7.875	689,263		910,000
100101846	WINCHESTER	CA		04/06/2023	9.625	407,580		552,990
100101847	FONTANA	CA		04/06/2023	9.250	310,236		436,000
100101848	TUSTIN	CA		04/06/2023	7.500	772,730		950,000
100101849	SUWANEE	GA		04/06/2023	8.750	313,278		430,000
100101850	MESA	AZ		04/06/2023	8.875	268,303		345,000
100101851	RICHMOND	TX		04/06/2023	8.250	300,810		370,000
100101852	MORGAN HILL	CA		04/06/2023	8.250	563,750		1,450,000
100101853	LOS ALAMITOS	CA		04/06/2023	8.625	1,274,123		1,475,000
100101854	LOS ANGELES	CA		04/06/2023	8.250	1,778,356		2,650,000
100101855	MANSFIELD	TX		04/06/2023	8.125	1,034,285		1,275,000
100101856	OAKLAND	CA		04/06/2023	7.999	435,526		580,000
100101857	CHARLESTON	SC		04/06/2023	7.875	1,911,094		2,500,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101858	SAN FERNANDO	CA		04/06/2023	8.500	322,961		502,000
100101859	HALLANDALE BEACH	FL		04/06/2023	8.625	300,361		350,000
100101860	MIAMI	FL		04/06/2023	8.875	613,763		750,000
100101861	WEST PALM BEACH	FL		04/06/2023	8.500	102,051		142,000
100101862	SAVANNAH	GA		04/06/2023	8.875	563,949		735,000
100101863	CHULA VISTA	CA		04/06/2023	7.250	1,939,848		2,750,000
100101864	TEMECULA	CA		04/06/2023	8.750	493,088		665,000
100101865	KNOXVILLE	TN		04/06/2023	8.250	134,909		190,000
100101866	NOVATO	CA		04/06/2023	9.875	1,463,185		1,600,000
100101867	SCOTTSDALE	AZ		04/06/2023	9.875	1,032,113		1,200,000
100101868	MIAMI	FL		04/06/2023	9.125	655,994		776,000
100101869	LOS ANGELES	CA		04/06/2023	10.500	799,066		938,000
100101870	SAVANNAH	GA		04/06/2023	8.625	410,192		580,000
100101871	PONTE VEDRA BEACH	FL		04/06/2023	10.500	1,065,972		1,250,000
100101872	BLUE BELL	PA		04/06/2023	7.500	299,573		370,000
100101873	SAINT PETERSBURG	FL		04/06/2023	8.500	294,853		380,000
100101874	SANTA ANA	CA		04/06/2023	9.375	808,500		1,000,000
100101875	INDIANAPOLIS	IN		04/06/2023	8.250	245,390		335,000
100101876	ORANGE PARK	FL		04/06/2023	7.750	343,005		430,000
100101877	AMERICAN CANYON	CA		04/06/2023	8.750	151,368		1,610,000
100101878	MOHAVE VALLEY	AZ		04/06/2023	7.875	528,641		1,128,750
100101879	KATY	TX		04/06/2023	7.625	351,921		440,000
100101880	STATESVILLE	NC		04/06/2023	9.125	152,047		320,000
100101881	PINGREE GROVE	IL		04/06/2023	8.875	329,491		405,000
100101882	AURORA	CO		04/06/2023	7.750	151,575		295,000
100101883	CAPE CORAL	FL		04/06/2023	8.500	285,812		384,000
100101884	TORRANCE	CA		04/06/2023	7.875	263,503		725,000
100101885	HOUSTON	TX		04/06/2023	7.250	252,784		440,000
100101886	GRANBURY	TX		04/06/2023	9.250	288,983		380,000
100101887	FORT LAUDERDALE	FL		04/06/2023	9.750	250,414		295,000
100101888	SACRAMENTO	CA		04/06/2023	8.125	142,889		185,000
100101889	JACKSONVILLE	FL		04/06/2023	8.250	204,907		374,000
100101890	SOUTHWEST RANCHES	FL		04/06/2023	8.250	2,298,952		2,900,000
100101891	EL PASO	TX		04/06/2023	9.375	260,301		345,000
100101892	TALLAHASSEE	FL		04/06/2023	7.625	298,631		600,000
100101893	TALLAHASSEE	FL		04/06/2023	7.625	298,582		600,000
100101895	OCALA	FL		04/06/2023	8.250	157,590		210,000
100101896	HOUSTON	TX		04/06/2023	8.625	273,330		346,000
100101897	GRAND RAPIDS	MI		04/06/2023	8.875	161,561		221,000
100101898	CLEVELAND	OH		04/06/2023	9.375	126,684		160,000
100101899	CLEVELAND	OH		04/06/2023	9.375	115,478		151,000
100101900	ORLANDO	FL		04/06/2023	10.250	338,035		470,000
100101901	HOLLYWOOD	FL		04/06/2023	8.625	377,812		490,000
100101902	CLAYTON	NC		04/06/2023	9.125	296,449		360,000
100101903	MIAMI	FL		04/06/2023	9.375	341,297		440,000
100101904	LAKE OSWEGO	OR		04/06/2023	9.125	632,650		815,000
100101905	KISSIMMEE	FL		04/06/2023	8.750	300,660		364,000
100101906	STUDIO CITY	CA		04/06/2023	9.000	515,213		770,000
100101907	STOCKTON	CA		04/06/2023	7.875	282,900		385,000
100101908	HOLLISTER	CA		04/06/2023	9.375	477,206		620,000
100101909	JOLIET	IL		04/06/2023	8.125	228,363		330,000
100101910	LAKEHEAD	CA		04/06/2023	8.500	685,395		835,000
100101911	PHILADELPHIA	PA		04/06/2023	8.750	119,511		150,000
100101912	PHILADELPHIA	PA		04/06/2023	9.125	125,899		265,000
100101913	ATWATER	CA		04/06/2023	9.250	228,319		323,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101914	NEWARK	NJ		04/06/2023	9.250	735,422		940,000
100101915	PERRIS	CA		04/14/2023	9.250	468,397		545,000
100101916	KISSIMMEE	FL		04/14/2023	8.125	500,573		945,000
100101917	KISSIMMEE	FL		04/14/2023	8.125	505,577		945,000
100101918	LOS ANGELES	CA		04/14/2023	9.250	470,899		605,000
100101919	LAS VEGAS	NV		04/14/2023	7.999	992,800		2,000,000
100101920	MILILANI	HI		04/14/2023	9.875	547,118		1,300,000
100101921	PALM SPRINGS	CA		04/14/2023	9.625	476,688		578,000
100101922	JAMESTOWN	CA		04/14/2023	8.999	298,785		431,000
100101923	LONG BEACH	CA		04/14/2023	9.625	665,469		800,000
100101924	BEAR LAKE	MI		04/14/2023	8.499	195,823		354,000
100101925	TOMBALL	TX		04/14/2023	10.499	637,889		750,000
100101926	JOSHUA TREE	CA		04/14/2023	7.375	332,937		535,000
100101927	BEAR LAKE	MI		04/14/2023	8.125	269,129		517,000
100101928	MIAMI	FL		04/14/2023	10.999	399,813		500,000
100101929	FORT WORTH	TX		04/14/2023	10.125	240,420		315,000
100101930	BRIDGEPORT	CT		04/14/2023	9.625	158,449		210,000
100101931	CYPRESS	CA		04/14/2023	7.375	586,234		845,000
100101932	PLANO	IL		04/14/2023	10.499	150,428		190,000
100101933	LAGUNA HILLS	CA		04/14/2023	7.375	595,631		993,000
100101934	BILLERICA	MA		04/14/2023	9.375	537,192		668,000
100101935	DAVENPORT	FL		04/14/2023	7.375	298,066		430,000
100101936	BELL	CA		04/14/2023	9.499	707,192		975,000
100101937	DETROIT	MI		04/14/2023	9.625	209,139		306,000
100101938	NAPLES	FL		04/14/2023	9.999	485,145		667,000
100101939	RIVERDALE	GA		04/14/2023	8.875	134,236		180,000
100101940	NORFOLK	VA		04/14/2023	7.375	238,133		350,000
100101941	RIVERDALE	GA		04/14/2023	8.875	132,855		180,000
100101942	RIVERDALE	GA		04/14/2023	8.875	134,485		180,000
100101943	MAMMOTH LAKES	CA		04/14/2023	8.999	378,539		680,000
100101944	RIVERDALE	GA		04/14/2023	8.875	135,233		180,000
100101945	NORCO	CA		04/14/2023	7.250	632,067		1,165,000
100101946	MAMMOTH LAKES	CA		04/14/2023	8.999	345,423		595,000
100101947	UPLAND	CA		04/14/2023	8.999	590,136		705,000
100101948	ELIZABETH	NJ		04/14/2023	8.999	523,321		660,000
100101949	LOS ANGELES	CA		04/14/2023	8.499	511,187		615,000
100101950	CONROE	TX		04/14/2023	9.750	501,297		592,000
100101951	NIPOMO	CA		04/14/2023	8.499	532,645		655,000
100101952	ELIZABETH	NJ		04/14/2023	8.750	430,964		535,000
100101953	ENCINITAS	CA		04/14/2023	8.625	1,014,998		2,475,000
100101954	LAKE FOREST	CA		04/14/2023	8.875	505,681		615,000
100101955	LAKE HAVASU CITY	AZ		04/14/2023	8.625	817,364		1,052,000
100101956	YULEE	FL		04/14/2023	9.499	958,414		1,150,000
100101957	TRACY	CA		04/14/2023	7.750	351,110		565,000
100101958	KISSIMMEE	FL		04/14/2023	10.499	367,908		406,000
100101959	CALIMESA	CA		04/14/2023	9.875	323,076		430,000
100101960	LOS ANGELES	CA		04/14/2023	7.750	559,906		750,000
100101961	GLENDORA	CA		04/14/2023	10.250	559,054		590,000
100101962	WESTMINSTER	MD		04/14/2023	10.250	354,582		475,000
100101963	LONG BEACH	CA		04/14/2023	10.375	699,653		890,000
100101964	NORTHGLENN	CO		04/14/2023	10.750	460,751		533,000
100101965	WARWICK	RI		04/14/2023	8.999	209,108		280,000
100101966	AUGUSTA	GA		04/14/2023	8.375	178,877		316,000
100101967	DALLAS	TX		04/14/2023	9.499	325,657		403,000
100101968	KATY	TX		04/14/2023	8.999	152,656		190,000

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	2	3					Additional	
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100101969	HOUSTON	TX		04/14/2023	9.999	216,006		237,000
100101970	JURUPA VALLEY	CA		04/14/2023	8.250	701,266		865,000
100101971	DELRAY BEACH	FL		04/14/2023	8.999	268,245		320,000
100101972	PORT RICHEY	FL		04/14/2023	10.875	352,867		430,000
100101973	GREENVILLE	NC		04/14/2023	9.999	138,661		185,000
100101974	HESPERIA	CA		04/14/2023	8.999	357,889		425,000
100101975	FONTANA	CA		04/14/2023	9.750	390,013		430,000
100101976	LA PORTE	TX		04/14/2023	10.250	159,918		260,000
100101977	HASTINGS	FL		04/14/2023	7.999	173,173		240,000
100101978	ALBUQUERQUE	NM		04/14/2023	8.375	279,865		365,000
100101979	SPRING	TX		04/14/2023	8.999	400,376		480,000
100101980	HESPERIA	CA		04/14/2023	8.999	333,479		400,000
100101981	LAKE ELSINORE	CA		04/14/2023	10.250	519,263		625,000
100101982	WASHINGTON	VA		04/14/2023	9.125	157,597		245,000
100101983	CHICAGO	IL		04/14/2023	8.875	165,434		230,000
100101984	CHICAGO	IL		04/14/2023	8.125	332,964		495,000
100101985	TAMPA	FL		04/14/2023	8.999	1,622,332		1,900,000
100101986	CHANDLER	TX		04/14/2023	8.999	220,958		283,000
100101987	ROSHARON	TX		04/14/2023	10.250	116,381		155,000
100101988	SAN ANTONIO	TX		04/14/2023	9.250	180,191		215,000
100101989	AUSTIN	TX		04/14/2023	9.250	638,642		1,100,000
100101990	STOCKTON	CA		04/14/2023	8.999	281,676		354,000
100101991	LOS ANGELES	CA		04/14/2023	7.999	793,101		1,045,000
100101992	CARSON	CA		04/14/2023	7.999	703,185		920,000
100101993	VAN NUYS	CA		04/14/2023	8.250	1,181,649		1,600,000
100101994	MCMINNVILLE	OR		04/14/2023	8.375	332,188		575,900
100101995	AURORA	CO		04/14/2023	7.625	178,057		640,000
100101996	DALLAS	TX		04/14/2023	8.125	198,715		335,000
100101997	NEWARK	NJ		04/14/2023	8.625	248,581		328,000
100101998	CUMMING	GA		04/14/2023	7.999	535,793		658,000
100101999	SAINT CHARLES	MO		04/14/2023	8.875	200,424		268,000
100102000	PASADENA	CA		04/14/2023	8.999	737,881		885,000
100102001	MURRIETA	CA		04/14/2023	9.750	1,546,056		2,200,000
100102002	RIVERSIDE	CA		04/14/2023	8.125	992,617		1,225,000
100102003	PHILADELPHIA	PA		04/14/2023	8.499	275,507		389,000
100102004	ANTIOCH	CA		04/14/2023	7.499	149,977		545,000
100102005	APPLE VALLEY	CA		04/14/2023	8.375	322,648		390,000
100102006	PALMER	TX		04/14/2023	8.999	391,733		620,000
100102007	ANAHEIM	CA		04/14/2023	10.625	819,898		975,000
100102008	SPRINGFIELD	MA		04/14/2023	8.999	230,439		295,000
100102009	BROCKTON	MA		04/14/2023	7.499	181,997		320,000
100102010	LAKE ARROWHEAD	CA		04/14/2023	9.625	1,082,486		1,160,000
100102011	BEAUMONT	CA		04/14/2023	7.375	221,160		344,000
100102012	BAKERSFIELD	CA		04/14/2023	8.375	384,051		532,000
100102013	TAMPA	FL		04/14/2023	7.499	870,969		1,256,000
100102014	LEWISTON	ME		04/14/2023	8.875	201,874		285,000
100102015	HIGHLAND VILLAGE	TX		04/14/2023	7.250	334,924		610,000
100102016	HOUSTON	TX		04/14/2023	9.875	317,597		335,000
100102017	SKOKIE	IL		04/14/2023	8.499	252,499		417,000
100102018	DUNNELLON	FL		04/14/2023	9.375	203,962		255,000
100102019	DESERT HOT SPRINGS	CA		04/14/2023	8.499	362,768		444,000
100102020	LOS ANGELES	CA		04/14/2023	8.875	618,985		755,000
100102021	ATLANTA	GA		04/14/2023	7.999	311,705		440,000
100102022	HOUSTON	TX		04/14/2023	8.125	273,596		2,100,000
100102023	BEAUMONT	CA		04/14/2023	8.750	448,914		550,000

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100102024	BOILING SPRINGS	SC		04/14/2023	8.999	141,077		185,000
100102025	BOISE	ID		04/14/2023	8.875	401,925		494,000
100102026	LONG BEACH	CA		04/14/2023	7.375	507,334		665,000
100102027	HOUSTON	TX		04/14/2023	8.999	153,042		189,000
100102028	MARICOPA	AZ		04/14/2023	10.375	352,520		490,000
100102029	BEAUMONT	CA		04/14/2023	8.625	462,066		500,000
100102030	WINDSOR	CO		04/14/2023	7.875	492,137		611,000
100102031	MIAMI	FL		04/14/2023	7.999	523,124		658,000
100102032	LOS ANGELES	CA		04/14/2023	6.875	638,138		925,000
100102033	ELIZABETH	NJ		04/14/2023	9.250	325,474		485,000
100102034	NORCO	CA		04/14/2023	7.999	476,145		600,000
100102035	HOUSTON	TX		04/14/2023	10.875	238,607		280,000
100102036	WEBSTER	TX		04/14/2023	9.499	292,123		307,000
100102037	PALM DESERT	CA		04/14/2023	8.625	628,903		815,000
100102038	HAGERSTOWN	MD		04/14/2023	9.625	213,719		270,000
100102039	CHULA VISTA	CA		04/14/2023	9.125	714,661		840,000
100102040	LAS VEGAS	NV		04/14/2023	9.875	374,552		410,000
100102041	PARKVILLE	MD		04/14/2023	8.125	211,315		260,000
100102042	SPOKANE	WA		04/14/2023	8.375	461,018		615,000
100102043	DESERT HOT SPRINGS	CA		04/14/2023	8.499	363,279		444,000
100102044	CHARLOTTE	NC		04/14/2023	6.999	164,846		253,000
100102045	SPOKANE	WA		04/14/2023	8.250	469,433		620,000
100102046	PHILADELPHIA	PA		04/14/2023	9.875	171,616		200,000
100102047	FLOWER MOUND	TX		04/14/2023	7.999	164,609		875,000
100102048	LITHIA	FL		04/14/2023	8.999	1,106,883		1,465,000
100102049	KISSIMMEE	FL		04/14/2023	8.125	362,012		480,000
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023	8.375	370,305		450,000
100102051	WHITMAN	MA		04/14/2023	9.375	323,503		400,000
100102052	OAKLEY	CA		04/14/2023	8.750	625,193		725,000
100102053	AURORA	CO		04/14/2023	6.999	233,636		561,000
100102054	MONROVIA	CA		04/14/2023	8.375	1,286,727		1,570,000
100102055	HESPERIA	CA		04/14/2023	8.875	353,120		425,000
100102056	WHITE LAKE	MI		04/14/2023	8.375	304,717		400,000
100102057	ROSENBERG	TX		04/14/2023	9.999	321,628		385,000
100102058	INDIAN RIVER SHORES	FL		04/14/2023	8.625	1,000,891		1,475,000
100102059	ONTARIO	CA		04/14/2023	7.875	617,650		765,011
100102060	SANTA ANA	CA		04/14/2023	8.499	1,163,792		1,750,000
100102061	HOUSTON	TX		04/14/2023	10.750	207,990		245,000
100102062	JACKSONVILLE	FL		04/14/2023	7.875	178,456		230,000
100102063	ALBUQUERQUE	NM		04/14/2023	8.875	207,976		305,000
100102064	SACRAMENTO	CA		04/14/2023	8.750	244,693		309,000
100102065	HIGHLAND	CA		04/14/2023	7.499	270,644		550,000
100102066	SAN BERNARDINO	CA		04/14/2023	7.375	256,583		400,000
100102067	HOUSTON	TX		04/14/2023	8.125	292,501		330,000
100102068	EXCELSIOR SPRINGS	MO		04/14/2023	7.375	235,300		318,600
100102069	HIGH POINT	NC		04/14/2023	7.750	177,968		228,000
100102070	LAS VEGAS	NV		04/14/2023	8.625	1,210,790		1,700,000
100102071	CLEARWATER	FL		04/14/2023	8.875	265,166		365,900
100102072	CARSON	CA		04/14/2023	7.375	519,597		930,000
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023	8.625	163,906		250,000
100102074	SPRING	TX		04/14/2023	9.999	821,846		870,000
100102075	LOUISVILLE	KY		04/14/2023	8.999	170,872		205,000
100102076	LAUREL	MD		04/14/2023	8.875	183,538		225,000
100102077	STOCKTON	CA		04/14/2023	8.625	268,558		350,000
100102078	BAKERSFIELD	CA		04/14/2023	8.875	203,914		251,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102079	PALM DESERT	CA		04/14/2023	8.375	552,890		700,000
100102080	LOMBARD	IL		04/14/2023	8.499	201,598		243,000
100102081	PORT SAINT LUCIE	FL		04/14/2023	7.999	245,288		302,000
100102082	TAUNTON	MA		04/14/2023	8.250	448,923		599,000
100102083	BELL CANYON	CA		04/14/2023	7.999	1,648,342		2,040,000
100102084	EVERETT	WA		04/14/2023	9.999	521,155		625,000
100102085	FRANKLIN PARK	IL		04/14/2023	8.499	221,849		275,000
100102086	MARANA	AZ		04/14/2023	8.625	261,645		362,500
100102087	LAKE HAVASU CITY	AZ		04/14/2023	7.250	219,937		425,000
100102088	DOVER	NH		04/14/2023	8.999	638,747		732,000
100102089	HUNTINGTON PARK	CA		04/14/2023	9.375	346,861		400,000
100102090	THOUSAND OAKS	CA		04/14/2023	6.999	327,890		590,000
100102091	CUYAHOGA FALLS	OH		04/14/2023	8.750	152,035		186,000
100102092	TOWNSEND	TN		04/14/2023	8.875	357,965		435,000
100102093	VIEW PARK	CA		04/14/2023	7.999	963,643		1,300,000
100102094	LOS ANGELES	CA		04/14/2023	7.999	373,697		620,000
100102095	BROWNS MILLS	NJ		04/14/2023	8.375	216,020		270,000
100102096	HOUSTON	TX		04/14/2023	8.999	180,464		215,000
100102097	CRYSTAL RIVER	FL		04/14/2023	11.250	208,466		265,000
100102098	BALTIMORE	MD		04/14/2023	8.125	222,703		275,000
100102099	JACKSONVILLE	FL		04/14/2023	7.999	180,269		232,000
100102100	HOUMA	LA		04/14/2023	7.999	173,480		245,000
100102101	SAN ANTONIO	TX		04/14/2023	7.999	323,630		395,000
100102102	WALDORF	MD		04/14/2023	9.750	306,974		425,000
100102103	COTTAGE GROVE	OR		04/14/2023	9.875	244,736		349,000
100102104	ABILENE	TX		04/14/2023	8.499	149,262		228,000
100102105	ORLANDO	FL		04/14/2023	7.625	241,476		300,000
100102106	FREEHOLD	NJ		04/14/2023	9.250	245,914		320,000
100102107	MINTURN	CO		04/14/2023	7.875	404,863		1,120,000
100102108	WONDER LAKE	IL		04/14/2023	8.875	161,794		245,000
100102109	SACRAMENTO	CA		04/14/2023	8.999	388,308		620,000
100102110	MIAMI	FL		04/14/2023	8.625	623,816		875,000
100102111	SCRANTON	PA		04/14/2023	9.250	139,247		175,000
100102112	FORT WASHINGTON	MD		04/14/2023	9.125	322,672		420,000
100102113	LOS ANGELES	CA		04/14/2023	8.375	492,939		600,000
100102114	GLENDORA	CA		04/14/2023	8.375	700,615		850,000
100102115	CYPRESS	TX		04/14/2023	9.250	436,341		475,000
100102116	TAMPA	FL		04/14/2023	7.999	179,312		225,000
100102117	HUNTINGTON PARK	CA		04/14/2023	7.999	538,145		680,000
100102118	RIVERSIDE	CA		04/14/2023	9.250	573,774		630,000
100102119	OSAGE BEACH	MO		04/14/2023	7.499	497,100		735,000
100102120	HAMMOND	IN		04/14/2023	8.750	116,719		170,000
100102121	NEW BEDFORD	MA		04/14/2023	9.250	241,429		486,000
100102122	FORNEY	TX		04/14/2023	10.375	352,495		435,000
100102123	LITHONIA	GA		04/14/2023	7.999	168,701		254,000
100102124	LOS ANGELES	CA		04/14/2023	8.750	528,967		605,000
100102125	RIALTO	CA		04/14/2023	9.625	439,063		500,000
100102126	TACOMA	WA		04/14/2023	7.999	245,812		355,000
100102127	MESA	AZ		04/14/2023	8.625	672,523		799,000
100102128	MILWAUKEE	WI		04/14/2023	9.125	143,305		186,000
100102129	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023	7.250	480,461		916,000
100102130	PHOENIX	AZ		04/14/2023	8.750	219,927		305,000
100102131	WEST YARMOUTH	MA		04/14/2023	8.625	342,563		430,000
100102132	LOS ANGELES	CA		04/14/2023	7.999	481,076		640,000
100102133	LOUISVILLE	KY		04/14/2023	6.999	452,323		1,500,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102134	EDGEWOOD	MD		04/14/2023	9.375	131,842		160,000
100102135	SARASOTA	FL		04/14/2023	7.499	357,497		550,000
100102136	ENGLEWOOD	FL		04/14/2023	7.999	270,649		380,000
100102137	WINTER PARK	FL		04/14/2023	8.750	531,641		618,000
100102138	JURUPA VALLEY	CA		04/14/2023	8.999	318,310		380,000
100102139	COLTON	CA		04/14/2023	8.750	408,735		510,000
100102140	ESCONDIDO	CA		04/14/2023	9.375	932,278		1,300,000
100102141	EDGEWATER	MD		04/14/2023	9.750	545,716		630,000
100102142	SANTA ANA	CA		04/14/2023	7.625	165,782		560,000
100102143	SAN JOSE	CA		04/14/2023	7.625	751,805		935,000
100102144	STAMFORD	CT		04/14/2023	8.375	177,142		285,000
100102145	FONTANA	CA		04/14/2023	9.499	495,375		554,000
100102146	TERRELL	TX		04/14/2023	8.999	418,368		485,000
100102147	FORT WORTH	TX		04/14/2023	8.875	157,535		185,000
100102148	COMPTON	CA		04/14/2023	7.999	523,408		635,000
100102149	SAN ANTONIO	TX		04/14/2023	6.990	218,407		310,000
100102150	LONG BEACH	CA		04/14/2023	7.875	333,820		670,000
100102151	SARASOTA	FL		04/14/2023	8.375	660,271		820,000
100102152	FREDERICKSBURG	VA		04/14/2023	8.625	379,369		526,000
100102153	ROCKLAND	MA		04/14/2023	7.499	317,823		573,500
100102154	HOUSTON	TX		04/14/2023	9.375	217,132		302,000
100102155	HOUSTON	TX		04/14/2023	9.999	292,537		418,000
100102156	HOUSTON	TX		04/14/2023	8.750	345,444		410,000
100102157	LOS ANGELES	CA		04/14/2023	8.750	570,172		710,000
100102158	DAVENPORT	FL		04/14/2023	8.125	267,207		354,000
100102159	SARASOTA	FL		04/14/2023	8.750	276,527		353,000
100102160	CROSBY	TX		04/14/2023	8.375	239,164		285,000
100102161	PALMDALE	CA		04/14/2023	8.625	423,381		530,000
100102162	SAN JOSE	CA		04/14/2023	7.750	228,418		770,000
100102163	LANHAM	MD		04/14/2023	7.750	323,256		405,000
100102164	LOS ANGELES	CA		04/14/2023	7.875	295,813		406,000
100102165	LAKE ELSINORE	CA		04/14/2023	8.125	411,274		520,000
100102166	CONCORD	CA		04/14/2023	8.375	741,429		919,000
100102167	SEGUIN	TX		04/14/2023	7.499	193,975		255,000
100102168	WILDOMAR	CA		04/14/2023	8.999	689,505		840,000
100102169	LOS ANGELES	CA		04/14/2023	6.875	488,842		800,000
100102170	LOS ANGELES	CA		04/14/2023	7.250	494,734		830,000
100102171	NEWPORT NEWS	VA		04/14/2023	8.499	137,800		190,000
100102172	FORT MYERS	FL		04/14/2023	9.250	198,306		300,000
100102173	BLACKLICK	OH		04/14/2023	7.375	495,304		625,000
100102174	PORTLAND	OR		04/14/2023	8.375	381,072		890,000
100102175	ALBANY	KY		04/14/2023	7.750	300,684		375,000
100102176	HILLSBORO	OR		04/14/2023	9.875	473,493		575,000
100102177	BATAVIA	IL		04/14/2023	9.750	260,299		310,000
100102178	DENVER	CO		04/14/2023	7.999	252,877		610,000
100102179	VILLA RICA	GA		04/14/2023	9.250	474,926		530,000
100102180	SEMINOLE	FL		04/14/2023	7.999	436,326		560,000
100102181	SAN DIEGO	CA		04/14/2023	7.750	272,534		340,000
100102182	ROMEOVILLE	IL		04/14/2023	9.250	229,254		290,000
100102183	CYPRESS	CA		04/14/2023	8.125	618,651		760,000
100102184	LAKE FOREST	CA		04/14/2023	8.499	1,999,588		2,314,000
100102185	LA PALMA	CA		04/14/2023	7.250	631,858		915,000
100102186	SANTA CLARITA	CA		04/14/2023	8.999	1,076,614		1,320,000
100102187	BRADENTON	FL		04/14/2023	7.375	368,915		555,000
100102188	KATY	TX		04/14/2023	7.125	494,304		796,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102189	CABAZON	CA		04/14/2023	8.999	268,238		295,000
100102190	RIO VISTA	CA		04/14/2023	9.250	383,774		498,000
100102191	ORANGE	MA		04/14/2023	8.375	130,468		180,000
100102192	LANCASTER	CA		04/14/2023	7.625	159,416		265,000
100102193	HOUSTON	TX		04/14/2023	8.375	406,937		576,000
100102194	JACKSONVILLE	FL		04/14/2023	7.875	188,038		255,000
100102195	PUEBLO	CO		04/14/2023	7.125	179,831		284,000
100102196	LOS ANGELES AREA OF TOLUCA LA	CA		04/14/2023	9.250	1,721,930		1,900,000
100102197	CAROLINA BEACH	NC		04/14/2023	7.625	742,815		1,000,000
100102198	OAK BLUFFS	MA		04/14/2023	8.999	940,067		1,050,000
100102199	MISSION VIEJO	CA		04/14/2023	8.875	1,059,830		1,300,000
100102200	SANTA CRUZ	CA		04/14/2023	7.999	787,394		1,550,000
100102201	KISSIMMEE	FL		04/14/2023	8.250	270,838		360,000
100102202	SAN ANTONIO	TX		04/14/2023	8.250	747,460		900,000
100102203	SHOW LOW	AZ		04/14/2023	8.999	641,762		865,000
100102204	COLORADO SPRINGS	CO		04/14/2023	7.999	1,049,431		1,155,000
100102205	GLOUCESTER CITY	NJ		04/14/2023	9.375	167,754		232,000
100102206	KELLER	TX		04/14/2023	10.125	425,870		605,000
100102207	MONROE	GA		04/14/2023	8.125	132,565		165,000
100102208	CABO SAN LUCAS	MEX		04/17/2023	9.020	1,000,000		4,871,648
100102209	BAHIA DE BANDERAS	MEX		04/17/2023	9.550	422,400		663,375
100102210	CABO SAN LUCAS	MEX		04/17/2023	10.420	174,100		300,789
100102348	DAVENPORT	FL		06/07/2023	7.750	301,593		395,000
100102349	MINNEAPOLIS	MN		06/07/2023	7.875	97,881		122,000
100102350	KISSIMMEE	FL		06/07/2023	6.999	457,397		830,000
100102351	PORT REPUBLIC	MD		06/07/2023	7.250	971,824		1,290,000
100102352	CHELAN	WA		06/07/2023	7.625	279,870		390,000
100102354	MEDWAY	MA		06/07/2023	7.750	769,378		950,000
100102355	NEW YORK	NY		06/07/2023	7.500	1,045,850		1,250,000
100102356	SARASOTA	FL		06/07/2023	7.250	383,063		485,000
100102357	SANTA ANA	CA		06/07/2023	7.375	632,440		975,000
100102358	INDIANAPOLIS	IN		06/07/2023	8.375	162,735		330,000
100102359	HACKENSACK	NJ		06/07/2023	7.750	580,530		770,000
100102360	HIGHLAND	CA		06/07/2023	6.875	403,156		590,000
100102361	WOODBRIDGE	CT		06/07/2023	7.375	324,404		445,000
100102362	S LAKE TAHOE	CA		06/07/2023	7.375	2,561,726		4,056,000
100102364	NORCO	CA		06/07/2023	7.250	690,663		1,210,000
100102365	MIDDLEBURG	FL		06/07/2023	8.250	344,303		435,000
100102366	ESCONDIDO	CA		06/07/2023	8.375	477,189		1,980,000
100102368	TOOELE	UT		06/07/2023	7.375	558,041		715,000
100102369	LITCHFIELD	NH		06/07/2023	6.750	249,973		460,000
100102372	RICHMOND	TX		06/07/2023	6.625	492,169		646,000
100102373	MYRTLE BEACH	SC		06/07/2023	7.625	318,123		457,000
100102374	LAKEWOOD	CO		06/07/2023	8.500	828,611		1,190,000
100102375	FLORENCE	KY		06/07/2023	7.375	248,776		325,000
100102376	MEDFORD	MA		06/07/2023	8.000	860,189		1,150,000
100102379	LOS ANGELES	CA		06/07/2023	8.125	973,479		1,180,000
100102380	BELLFLOWER	CA		06/07/2023	7.125	444,195		700,000
100102381	WEST PALM BEACH	FL		06/07/2023	9.375	354,814		415,000
100102383	ROCKVILLE	MD		06/07/2023	8.375	832,897		1,090,000
100102385	ANTELOPE	CA		06/07/2023	9.875	723,333		771,500
100102386	MANTECA	CA		06/07/2023	9.000	529,518		675,000
100102387	PARADISE VALLEY	AZ		06/07/2023	7.500	1,039,737		1,300,000
100102388	TISBURY	MA		06/07/2023	8.375	921,411		1,200,000
100102389	INDIO	CA		06/07/2023	8.750	813,867		1,050,000

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100102390	BLOOMINGDALE	IL		06/07/2023	7.000	365,955		870,000
100102391	MILLBURY	MA		06/07/2023	7.750	310,735		575,000
100102393	SANTA PAULA	CA		06/07/2023	7.750	417,556		535,000
100102396	LITTLE TORCH KEY	FL		06/07/2023	7.875	376,063		1,150,000
100102397	RAMONA	CA		06/07/2023	6.500	381,954		790,000
100102398	ENTERPRISE	OR		06/07/2023	6.999	148,561		275,000
100102399	SACRAMENTO	CA		06/07/2023	7.625	366,211		460,000
100102400	MURRIETA	CA		06/07/2023	6.625	491,094		660,000
100102402	TALLAHASSEE	FL		06/07/2023	7.875	179,728		206,000
100102405	MCCALL	ID		06/07/2023	8.375	668,864		767,000
100102407	HALF MOON BAY	CA		06/07/2023	7.250	756,713		3,250,000
100102409	SPOKANE	WA		06/07/2023	6.999	395,993		530,000
100102411	SEMINOLE	FL		06/07/2023	7.250	432,256		562,000
100102413	MYRTLE CREEK	OR		06/07/2023	8.750	248,697		285,000
100102414	PROVO	UT		06/07/2023	10.125	738,283		995,000
100102415	LA QUINTA	CA		06/07/2023	6.625	460,536		570,000
100102416	TUCSON	AZ		06/07/2023	7.625	287,693		410,000
100102418	OAK CREEK	CO		06/07/2023	8.250	719,199		1,375,000
100102419	MIAMI LAKES	FL		06/07/2023	8.375	453,323		505,000
100102421	RICHMOND	TX		06/07/2023	7.999	305,740		370,000
100102423	SANTA ROSA	CA		06/07/2023	7.625	790,959		1,050,000
100102424	LONG BEACH	CA		06/07/2023	7.375	1,268,001		1,900,000
100102426	GULF SHORES	AL		06/07/2023	7.875	272,052		330,000
100102427	NORTH BAY VILLAGE	FL		06/07/2023	7.625	350,180		417,800
100102428	HOUSTON	TX		06/07/2023	7.750	161,730		229,000
100102430	GARLAND	TX		06/07/2023	8.000	120,808		155,000
100102431	KISSIMMEE	FL		06/07/2023	8.125	654,283		845,000
100102432	ORLANDO	FL		06/07/2023	6.875	261,150		390,000
100102433	MURFREESBORO	TN		06/07/2023	6.500	213,876		371,500
100102434	PHOENIX	AZ		06/07/2023	8.250	329,868		435,000
100102435	PLANO	TX		06/07/2023	8.875	412,527		539,000
100102440	SAN JOSE	CA		06/07/2023	7.625	835,842		2,000,000
100102441	NORTH BILLERICA	MA		06/07/2023	8.750	499,969		621,000
100102442	JACKSONVILLE	FL		06/07/2023	8.125	396,405		590,000
100102445	MIRAMAR	FL		06/07/2023	8.875	739,324		810,000
100102446	ESSEX	MD		06/07/2023	7.625	265,374		300,000
100102447	KENT	WA		06/07/2023	7.625	419,598		545,000
100102448	PHOENIX	AZ		06/07/2023	7.625	1,769,598		2,250,000
100102450	ALBRIGHTSVILLE	PA		06/07/2023	7.625	231,117		300,000
100102451	DRIFTWOOD	TX		06/07/2023	7.250	967,581		1,320,000
100102452	ROCKLIN	CA		06/07/2023	6.875	1,020,177		1,350,000
100102453	AMBOY	WA		06/07/2023	8.250	500,800		615,000
100102455	SANTA ROSA BEACH	FL		06/07/2023	9.500	1,018,548		1,280,000
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023	6.999	785,280		2,000,000
100102457	HOMER GLEN	IL		06/07/2023	7.375	531,145		661,000
100102458	PANAMA CITY BEACH	FL		06/07/2023	6.875	325,094		460,000
100102459	HOUSTON	TX		06/07/2023	10.125	238,509		290,000
100102460	WAXHAW	NC		06/07/2023	10.125	1,079,692		1,200,000
100102461	DAVENPORT	FL		06/07/2023	6.875	199,339		255,000
100102463	HOLLADAY	UT		06/07/2023	6.999	1,094,338		1,369,000
100102464	SAN DIEGO	CA		06/07/2023	6.999	438,723		574,000
100102465	FREEPORT	FL		06/07/2023	9.500	601,234		687,000
100102468	JACKSON	NJ		06/07/2023	7.625	214,366		265,000
100102469	JACKSONVILLE	FL		06/07/2023	9.750	430,503		540,000
100102470	AGOURA HILLS	CA		06/07/2023	6.875	760,934		1,250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102471	RICHMOND	TX		06/07/2023	6.500	236,657		391,000
100102473	SAN TAN VALLEY	AZ		06/07/2023	6.750	266,036		465,000
100102474	JACKSONVILLE	FL		06/07/2023	9.250	151,843		205,000
100102475	MIRAMAR BEACH	FL		06/07/2023	6.999	265,881		350,000
100102476	COOPERSBURG	PA		06/07/2023	7.250	1,049,197		1,395,000
100102478	MOORPARK	CA		06/07/2023	6.875	731,160		1,395,000
100102479	DEWEY	AZ		06/07/2023	8.125	504,915		550,000
100102480	ODESSA	TX		06/07/2023	7.875	864,125		1,250,000
100102482	TEMPLETON	MA		06/07/2023	7.625	522,138		665,000
100102483	DEER PARK	IL		06/07/2023	6.999	328,343		495,000
100102484	SAN ANTONIO	TX		06/07/2023	6.625	266,203		330,000
100102485	ACAMPO	CA		06/07/2023	7.625	723,911		1,100,000
100102486	HIGHLAND	CA		06/07/2023	6.875	480,536		635,000
100102487	LONGMONT	CO		06/07/2023	7.375	394,792		2,996,000
100102488	HUMBLE	TX		06/07/2023	6.990	291,918		365,000
100102489	MONTVERDE	FL		06/07/2023	8.500	282,966		360,000
100102490	FALL RIVER	MA		06/07/2023	7.625	382,183		600,000
100102491	CHAPEL HILL	NC		06/07/2023	6.250	367,319		1,150,000
100102492	PEMBROKE PINES	FL		06/07/2023	7.375	185,195		245,000
100102493	EATON	CO		06/07/2023	7.000	493,323		615,000
100102494	AUSTIN	TX		06/07/2023	8.125	560,217		895,000
100102496	CHULA VISTA	CA		06/07/2023	7.250	388,140		865,000
100102497	PALM HARBOR	FL		06/07/2023	7.125	635,761		817,000
100102498	NAMPA	ID		06/07/2023	7.875	560,041		1,100,000
100102499	PANAMA CITY BEACH	FL		06/07/2023	10.999	480,752		590,000
100102500	BRADENTON	FL		06/07/2023	8.875	316,306		850,000
100102501	ORLANDO	FL		06/07/2023	7.875	1,203,185		1,620,000
100102502	PITMAN	NJ		06/07/2023	7.500	222,743		270,000
100102503	GLOUCESTER CITY	NJ		06/07/2023	10.250	139,256		205,000
100102504	PACE	FL		06/07/2023	9.375	276,036		350,000
100102505	MOUNT JULIET	TN		06/07/2023	6.625	552,020		703,000
100102507	MIAMI	FL		06/07/2023	8.125	958,468		1,500,000
100102508	CORAL GABLES	FL		06/07/2023	6.625	381,687		584,000
100102509	POMPANO BEACH	FL		06/07/2023	8.375	1,866,776		2,790,000
100102512	ORLANDO	FL		06/07/2023	10.625	586,385		660,000
100102513	SPOKANE VALLEY	WA		06/07/2023	8.625	335,488		465,000
100102514	WESTLAKE	OH		06/07/2023	8.625	363,738		582,000
100102515	SPOKANE	WA		06/07/2023	8.250	230,607		315,000
100102516	LEXINGTON	KY		06/07/2023	9.500	154,108		220,000
100102517	HOLLYWOOD	FL		06/07/2023	6.875	134,891		485,000
100102518	SAINT PETERSBURG	FL		06/07/2023	8.875	305,351		374,000
100102519	MARCO ISLAND	FL		06/07/2023	7.375	220,293		325,000
100102520	BALTIMORE	MD		06/07/2023	7.875	141,674		200,000
100102521	FITCHBURG	MA		06/07/2023	7.999	245,083		345,000
100102522	NORTH PORT	FL		06/07/2023	7.999	329,027		450,000
100102523	DAVENPORT	FL		06/07/2023	6.750	304,131		486,000
100102524	KISSIMMEE	FL		06/07/2023	7.875	234,722		330,000
100102526	CHARDON	OH		06/07/2023	8.875	164,897		205,000
100102527	LOS ANGELES	CA		06/07/2023	6.875	708,066		1,195,000
100102528	WARRENTON	VA		06/07/2023	7.625	278,392		360,000
100102529	MIAMI BEACH	FL		06/07/2023	7.999	144,227		290,000
100102531	ASHEVILLE	NC		06/07/2023	7.000	548,920		725,000
100102532	FALLBROOK	CA		06/07/2023	6.625	96,616		660,000
100102533	CHICAGO	IL		06/07/2023	8.250	269,450		375,000
100102534	COLORADO SPRINGS	CO		06/07/2023	7.625	218,226		317,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102536	SPRING	TX		06/07/2023	6.750	230,628		335,000
100102537	SAINT ALBANS	NY		06/07/2023	6.625	245,951		625,000
100102538	WASHINGTON	DC		06/07/2023	7.250	464,261		625,000
100102539	KISSIMMEE	FL		06/07/2023	7.875	316,437		410,000
100102541	FRONT ROYAL	VA		06/07/2023	8.750	144,672		171,000
100102542	COALVILLE	UT		06/07/2023	7.750	340,871		800,000
100102543	LAKESIDE	AZ		06/07/2023	7.750	787,898		1,110,000
100102544	JUPITER	FL		06/07/2023	7.875	439,881		535,000
100102545	CHICAGO	IL		06/07/2023	7.875	330,843		430,000
100102546	RICHARDSON	TX		06/07/2023	8.500	358,544		560,000
100102547	SARASOTA	FL		06/07/2023	6.500	177,816		512,000
100102548	SILVER SPRING	MD		06/07/2023	8.500	114,395		180,000
100102551	LAS CRUCES	NM		06/07/2023	6.625	196,965		320,000
100102553	PHILADELPHIA	PA		06/07/2023	10.000	133,053		170,000
100102554	O FALLON	MO		06/07/2023	7.875	173,603		220,000
100102555	DOVER	DE		06/07/2023	7.625	224,102		265,000
100102556	CLIFTON	NJ		06/07/2023	6.999	161,758		240,000
100102557	NEW BUFFALO	MI		06/07/2023	7.250	274,647		440,000
100102558	DALLAS	TX		06/07/2023	6.875	126,404		180,000
100102559	DALLAS	TX		06/07/2023	6.875	119,446		170,000
100102560	TOOL	TX		06/07/2023	7.500	544,668		800,000
100102561	SAINT CLOUD	FL		06/07/2023	7.875	221,541		318,000
100102562	HOUSTON	TX		06/07/2023	7.250	297,297		385,000
100102563	SAN MATEO	CA		06/07/2023	9.625	767,708		2,330,000
100102564	DAVENPORT	FL		06/07/2023	7.500	179,559		260,000
100102565	PITTSBURGH	PA		06/07/2023	9.375	160,327		210,000
100102566	RENO	NV		06/07/2023	6.750	342,099		524,072
100102568	LAWRENCE	KS		06/07/2023	8.625	186,355		250,000
100102569	LANCASTER	PA		06/07/2023	7.500	317,838		424,000
100102570	VESTAVIA HILLS	AL		06/07/2023	7.750	248,768		328,300
100102571	LAHAINA	HI		06/07/2023	10.625	473,425		700,000
100102572	RICHARDSON	TX		06/07/2023	8.500	358,323		540,000
100102573	CONROE	TX		06/07/2023	8.999	220,705		280,000
100102574	TOWNSEND	MT		06/07/2023	8.250	217,316		344,000
100102575	BALTIMORE	MD		06/07/2023	9.875	153,437		210,000
100102576	NORTH PORT	FL		06/07/2023	7.625	249,271		355,000
100102577	TAMPA	FL		06/07/2023	9.375	327,217		430,000
100102578	TOBYHANNA	PA		06/07/2023	7.500	231,000		325,000
100102579	AKRON	OH		06/07/2023	8.750	81,956		102,000
100102580	PALM BEACH GARDENS	FL		06/07/2023	6.875	316,941		490,000
100102581	DESERT HOT SPRINGS	CA		06/07/2023	8.125	371,325		510,000
100102583	CLIFTON	NJ		06/07/2023	6.999	143,902		220,000
100102584	MARYVILLE	TN		06/07/2023	7.625	192,970		250,000
100102585	CAMDEN	NJ		06/07/2023	8.750	170,811		210,000
100102586	LAKE GROVE	NY		06/07/2023	7.250	324,428		444,000
100102589	RENO	NV		06/07/2023	6.875	136,562		217,000
100102590	BECHTELSVILLE	PA		06/07/2023	6.999	201,061		450,000
100102591	MEMPHIS	TN		06/07/2023	8.875	105,068		135,000
100102592	BALTIMORE	MD		06/07/2023	8.875	151,910		200,000
100102593	CLARKSVILLE	IN		06/07/2023	7.625	110,693		145,000
100102594	LYNNFIELD	MA		06/07/2023	8.500	531,433		860,000
100102595	NEW BRITAIN	CT		06/07/2023	7.625	209,236		265,000
100102596	PHILADELPHIA	PA		06/07/2023	10.125	180,430		238,000
100102597	MARTINSBURG	WV		06/07/2023	8.625	183,116		225,000
100102598	KEANSBURG	NJ		06/07/2023	7.999	241,001		330,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102599	DETROIT	MI		06/07/2023	7.000	360,392		485,000
100102600	HERNDON	VA		06/07/2023	8.250	488,779		705,000
100102601	LAS VEGAS	NV		06/07/2023	8.250	346,008		535,000
100102602	NEW BRITAIN	CT		06/07/2023	8.750	158,569		236,500
100102603	COMMERCE	TX		06/07/2023	7.250	96,059		215,000
100102604	ELLSWORTH	ME		06/22/2023	8.250	575,534		736,000
100102605	HONOLULU	HI		06/22/2023	9.250	951,631		1,244,000
100102606	HONOLULU	HI		06/22/2023	9.250	481,326		550,000
100102607	FAIRBURN	GA		06/22/2023	6.875	202,478		280,000
100102608	WOODSTOCK	GA		06/22/2023	6.625	246,969		415,000
100102609	SAINT LOUIS	MO		06/22/2023	9.625	259,118		301,000
100102610	KANEOHE	HI		06/22/2023	8.875	1,087,069		1,325,000
100102611	JACKSON TOWNSHIP	NJ		06/22/2023	7.250	382,491		545,000
100102612	LAS VEGAS	NV		06/22/2023	8.750	770,844		927,000
100102613	LORTON	VA		06/22/2023	7.375	1,205,598		1,500,000
100102614	LAWRENCEVILLE	GA		06/22/2023	7.250	459,169		578,500
100102615	NAPLES	FL		06/22/2023	9.375	968,731		1,510,000
100102616	INVERNESS	IL		06/22/2023	8.750	1,372,890		1,650,000
100102617	DUBLIN	CA		06/22/2023	8.500	1,152,077		1,652,000
100102618	TORRANCE	CA		06/22/2023	8.500	1,226,134		1,450,000
100102619	SPOKANE VALLEY	WA		06/22/2023	7.875	418,892		546,000
100102620	CAMARILLO	CA		06/22/2023	8.875	693,613		810,000
100102622	YORBA LINDA	CA		06/22/2023	8.250	1,063,236		1,225,000
100102623	MURRIETA	CA		06/22/2023	8.990	654,760		801,000
100102624	MIAMI SHORES	FL		06/22/2023	8.375	707,372		1,410,000
100102625	MIDDLEBURG HEIGHTS	OH		06/22/2023	8.750	231,062		260,000
100102626	CASTRO VALLEY	CA		06/22/2023	7.875	613,515		1,000,000
100102627	LOS ANGELES	CA		06/22/2023	7.875	215,392		520,000
100102628	KINGSTON	WA		06/22/2023	8.875	384,851		670,000
100102629	DAVIE	FL		06/22/2023	8.990	588,690		720,000
100102630	CORAL SPRINGS	FL		06/22/2023	8.750	498,661		600,000
100102631	GREER	SC		06/22/2023	9.250	206,173		264,000
100102632	CUTLER BAY	FL		06/22/2023	8.250	401,505		650,000
100102633	SARASOTA	FL		06/22/2023	8.500	330,262		395,000
100102634	LAS VEGAS	NV		06/22/2023	8.875	514,763		711,000
100102635	WESLEY CHAPEL	FL		06/22/2023	9.500	723,593		950,000
100102636	LAS VEGAS	NV		06/22/2023	8.875	459,889		670,000
100102637	OCALA	FL		06/22/2023	8.875	525,808		655,000
100102638	GILBERT	AZ		06/22/2023	8.250	960,254		1,200,000
100102639	PERRIS	CA		06/22/2023	8.375	383,268		585,000
100102640	MARINA DEL REY	CA		06/22/2023	8.990	1,564,390		2,075,000
100102641	HACIENDA HEIGHTS	CA		06/22/2023	9.000	636,463		900,000
100102642	SURFSIDE BEACH	TX		06/22/2023	9.750	185,884		249,000
100102643	SAN DIEGO	CA		06/22/2023	9.125	801,251		1,040,000
100102644	PUYALLUP	WA		06/22/2023	8.750	948,920		1,175,000
100102645	NEW BRAUNFELS	TX		06/22/2023	9.250	305,942		370,000
100102646	LAS VEGAS	NV		06/22/2023	8.625	413,248		489,000
100102647	GREENPORT	NY		06/22/2023	8.250	498,514		620,000
100102648	SHELBY TOWNSHIP	MI		06/22/2023	8.875	197,142		250,000
100102649	PEORIA	AZ		06/22/2023	8.625	884,612		1,075,000
100102650	SAN DIEGO	CA		06/22/2023	8.250	844,376		1,005,000
100102651	FAYETTEVILLE	NC		06/22/2023	9.875	164,789		181,000
100102652	KISSIMMEE	FL		06/22/2023	9.125	332,312		560,000
100102653	MINCO	OK		06/22/2023	8.375	194,906		262,000
100102654	DUBUQUE	IA		06/22/2023	9.500	440,556		500,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102655	PALMDALE	CA		06/22/2023	8.375	255,696		405,000
100102656	HALLANDALE BEACH	FL		06/22/2023	8.875	237,476		410,000
100102657	SAN ANTONIO	TX		06/22/2023	8.250	650,822		790,000
100102658	SANTA ANA	CA		06/22/2023	8.250	793,065		1,195,000
100102659	RICHMOND	TX		06/22/2023	8.625	565,083		740,000
100102660	WATKINS	CO		06/22/2023	8.500	531,289		735,000
100102661	RIVERSIDE	CA		06/22/2023	7.875	1,543,736		2,750,000
100102662	SUFFOLK	VA		06/22/2023	8.000	512,342		625,000
100102663	PORTLAND	OR		06/22/2023	8.990	683,913		881,500
100102664	BUENA PARK	CA		06/22/2023	7.750	706,462		1,055,000
100102666	MISSION VIEJO	CA		06/22/2023	8.125	795,729		975,000
100102667	BEAVER	UT		06/22/2023	8.500	263,670		355,000
100102668	DESERT HOT SPRINGS	CA		06/22/2023	8.625	341,357		430,000
100102669	TORRANCE	CA		06/22/2023	8.750	1,177,350		1,390,000
100102670	WIMAUMA	FL		06/22/2023	8.500	538,699		670,000
100102671	PRINCEVILLE	HI		06/22/2023	8.875	1,535,812		1,780,000
100102672	FONTANA	CA		06/22/2023	9.375	513,660		700,000
100102673	MILLBURN	NJ		06/22/2023	7.990	1,247,049		2,450,000
100102674	MIAMI	FL		06/22/2023	7.750	262,314		475,000
100102675	BROOKLYN	NY		06/22/2023	9.125	710,975		800,000
100102676	LOCKHART	TX		06/22/2023	8.625	745,749		941,000
100102677	FULSHEAR	TX		06/22/2023	8.125	431,592		521,000
100102678	MCDONOUGH	GA		06/22/2023	8.750	512,263		625,000
100102680	BIG BEAR LAKE	CA		06/22/2023	8.125	555,997		720,000
100102681	AVENTURA	FL		06/22/2023	7.875	316,165		404,000
100102682	IRVING	TX		06/22/2023	9.000	323,769		425,000
100102683	MORENO VALLEY	CA		06/22/2023	8.500	345,486		540,000
100102684	BUENA PARK	CA		06/22/2023	8.000	757,474		1,050,000
100102685	ROCKVILLE	MD		06/22/2023	7.750	555,075		730,000
100102686	ONTARIO	CA		06/22/2023	8.000	597,436		845,000
100102687	SAN FRANCISCO	CA		06/22/2023	7.750	555,919		1,250,000
100102688	MONTEREY PARK	CA		06/22/2023	7.750	988,044		1,280,000
100102690	WESTMINSTER	CA		06/22/2023	8.500	606,912		775,000
100102691	FRESNO	CA		06/22/2023	7.875	332,468		440,000
100102692	VALENCIA	CA		06/22/2023	9.500	827,454		1,029,600
100102693	ANAHEIM	CA		06/22/2023	8.625	605,775		750,000
100102694	NORTHBROOK	IL		06/22/2023	8.625	200,988		317,000
100102695	BUFFALO GROVE	IL		06/22/2023	8.625	179,009		210,000
100102696	THOUSAND OAKS	CA		06/22/2023	9.375	1,096,629		1,325,000
100102697	SOUTH SAN FRANCISCO	CA		06/22/2023	8.125	684,541		880,000
100102699	SPRINGFIELD	VA		06/22/2023	8.250	469,712		645,000
100102700	KATY	TX		06/22/2023	7.875	307,907		370,000
100102701	CASTRO VALLEY	CA		06/22/2023	8.375	852,372		1,200,000
100102702	PITTSBURGH	PA		06/22/2023	8.250	137,336		190,000
100102703	EASTVALE	CA		06/22/2023	8.000	510,445		650,000
100102704	SAN FRANCISCO	CA		06/22/2023	8.000	874,603		1,115,000
100102706	VIRGINIA BEACH	VA		06/22/2023	7.750	208,296		325,000
100102707	PARK FOREST	IL		06/22/2023	9.000	206,726		250,000
100102708	CRESTLINE	CA		06/22/2023	8.125	217,828		635,000
100102709	LOS ANGELES	CA		06/22/2023	9.750	446,646		540,000
100102710	GRAND PRAIRIE	TX		06/22/2023	9.500	385,988		429,000
100102711	FORT PIERCE	FL		06/22/2023	9.875	326,502		380,000
100102712	YORKTOWN	VA		06/22/2023	8.000	358,096		460,000
100102713	FAIRFAX	VA		06/22/2023	10.125	465,719		595,000
100102714	MARIETTA	GA		06/22/2023	8.125	342,484		520,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102715	CARVER	MA		06/22/2023	8.125	332,783		500,000
100102716	LOS ANGELES	CA		06/22/2023	7.374	396,275		940,000
100102717	MIRAMAR	FL		06/22/2023	7.625	745,593		1,600,000
100102718	LA PUENTE	CA		06/22/2023	7.375	520,075		683,000
100102719	CHINO	CA		06/22/2023	7.375	490,746		630,000
100102720	EL MONTE	CA		06/22/2023	8.125	763,053		960,000
100102721	BUENA PARK	CA		06/22/2023	7.250	577,796		760,700
100102722	CORONA	CA		06/22/2023	6.999	431,922		580,000
100102723	STANTON	CA		06/22/2023	8.500	422,057		770,000
100102724	LANCASTER	CA		06/22/2023	6.999	302,736		455,000
100102725	ROSSVILLE	GA		06/22/2023	7.250	223,518		315,000
100102726	PALATINE	IL		06/22/2023	9.625	218,288		290,000
100102727	EDMOND	OK		06/22/2023	7.875	191,706		341,000
100102728	HOUSTON	TX		06/22/2023	7.375	476,868		609,000
100102730	SPRING	TX		06/22/2023	8.125	208,603		328,000
100102731	LAKE ZURICH	IL		06/22/2023	8.500	409,027		503,000
100102732	KISSIMMEE	FL		06/22/2023	8.500	352,170		419,500
100102733	FAIRBURN	GA		06/22/2023	8.375	365,607		435,000
100102734	JURUPA VALLEY	CA		06/22/2023	9.875	615,152		707,000
100102735	STUDIO CITY	CA		06/22/2023	8.250	1,614,311		2,600,000
100102736	HOLLISTER	CA		06/22/2023	8.625	624,746		900,000
100102737	MECHANICSVILLE	VA		06/22/2023	8.125	265,764		565,000
100102738	MILFORD	MI		06/22/2023	8.250	425,837		1,000,000
100102739	MARATHON	FL		06/22/2023	9.250	829,296		1,100,000
100102740	RIVERSIDE	CA		06/22/2023	8.250	388,937		550,000
100102741	COMPTON	CA		06/22/2023	8.625	483,172		672,000
100102742	BRANDON	FL		06/22/2023	7.875	258,767		379,000
100102743	HEBER	CA		06/22/2023	7.625	240,660		471,000
100102744	ACTON	CA		06/22/2023	8.125	659,236		800,000
100102745	IRVINE	CA		06/22/2023	8.375	1,114,386		1,569,000
100102746	VALENCIA	CA		06/22/2023	8.375	879,082		1,085,000
100102747	ATLANTA	GA		06/22/2023	8.250	289,510		385,000
100102748	FAYETTEVILLE	NC		06/22/2023	8.000	422,834		607,000
100102749	LOS ANGELES	CA		06/22/2023	7.750	285,165		900,000
100102750	DOWNEY	CA		06/22/2023	7.875	879,155		1,150,000
100102751	EVERETT	WA		06/22/2023	8.750	202,535		520,000
100102752	EL MONTE	CA		06/22/2023	6.875	513,105		750,000
100102753	HOLLISTER	CA		06/22/2023	9.500	749,241		800,000
100102754	PLANO	TX		06/22/2023	7.375	646,866		730,000
100102755	CERES	CA		06/22/2023	8.625	448,610		575,000
100102756	FOUNTAIN VALLEY	CA		06/22/2023	7.750	714,249		1,200,000
100102757	CHARLOTTE	NC		06/22/2023	8.125	246,494		356,000
100102758	SUNNY ISLES BEACH	FL		06/22/2023	8.000	515,962		660,000
100102759	CALEXICO	CA		06/22/2023	8.125	164,752		330,000
100102760	ALVIN	TX		06/22/2023	7.750	378,266		460,000
100102761	TUCSON	AZ		06/22/2023	8.000	792,296		990,000
100102762	MAITLAND	FL		06/22/2023	7.750	427,179		720,000
100102763	LAS VEGAS	NV		06/22/2023	7.750	1,692,948		2,400,000
100102764	RUNNING SPRINGS	CA		06/22/2023	8.750	228,725		300,500
100102765	INLET BEACH	FL		06/22/2023	8.000	1,496,647		2,000,000
100102766	PLANO	TX		06/22/2023	7.750	373,222		465,000
100102767	FORT WORTH	TX		06/22/2023	8.625	314,579		369,500
100102768	SAINT GEORGE	UT		06/22/2023	7.875	732,021		922,000
100102769	BONITA	CA		06/22/2023	9.625	790,684		915,000
100102770	CASTRO VALLEY	CA		06/22/2023	7.625	1,014,656		1,650,000

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	2	3					Additional	
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100102771	SPICEWOOD	TX		06/22/2023	7.500	214,318		505,000
100102772	SOUTH EL MONTE	CA		06/22/2023	7.750	680,906		940,000
100102773	RANCHO PALOS VERDES	CA		06/22/2023	8.625	3,139,112		7,000,000
100102775	RICHMOND	TX		06/22/2023	7.625	332,620		475,000
100102776	APPLE VALLEY	CA		06/22/2023	8.250	936,827		1,295,000
100102777	WESTLAKE	FL		06/22/2023	8.490	683,715		1,050,000
100102778	(TARZANA AREA) LOS ANGELES	CA		06/22/2023	8.490	191,124		335,000
100102779	HENDERSON	NV		06/22/2023	9.875	1,349,816		1,700,000
100102780	WINCHESTER	CA		06/22/2023	8.000	920,240		1,200,000
100102781	PALM DESERT	CA		06/22/2023	7.500	1,141,318		1,400,000
100102783	LA VERNE	CA		06/22/2023	10.999	802,447		915,000
100102784	LA MESA	CA		06/22/2023	9.875	773,761		1,010,000
100102785	STATEN ISLAND	NY		06/22/2023	7.750	664,084		930,000
100102786	IMPERIAL	CA		06/22/2023	8.875	559,135		751,000
100102787	EL DORADO HILLS	CA		06/22/2023	9.750	912,546		1,013,000
100102788	HONOLULU	HI		06/22/2023	7.875	2,088,010		3,150,000
100102789	PALO ALTO	CA		06/22/2023	7.875	1,908,347		2,500,000
100102790	PENDLETON	IN		06/22/2023	7.990	337,774		410,000
100102791	NASHVILLE	TN		06/22/2023	8.125	520,100		671,000
100102792	WILLIAMSTOWN	NJ		06/22/2023	9.250	163,353		237,000
100102793	CARLSBAD	CA		06/22/2023	8.250	1,159,291		1,625,000
100102794	ODESSA	TX		06/22/2023	8.500	271,573		327,000
100102795	DALLAS	TX		06/22/2023	8.625	439,796		495,000
100102798	HOUSTON	TX		06/22/2023	7.750	474,914		590,000
100102800	OLD TAPPAN	NJ		06/22/2023	8.875	1,299,095		1,800,000
100102801	GARDEN GROVE	CA		06/22/2023	6.750	438,830		750,000
100102802	SALT LAKE CITY	UT		06/22/2023	7.375	565,531		1,115,000
100102803	DOWNINGTOWN	PA		06/22/2023	8.875	626,109		860,000
100102804	PALM SPRINGS	CA		06/22/2023	7.875	1,131,246		1,600,000
100102805	TEMECULA	CA		06/22/2023	7.500	871,512		1,100,000
100102807	MIDDLETOWN	OH		06/22/2023	8.625	274,230		355,000
100102808	FORT WORTH	TX		06/22/2023	8.625	219,963		290,000
100102810	TANNERSVILLE	PA		06/22/2023	8.875	300,576		340,000
100102811	BOCA RATON	FL		06/22/2023	9.875	579,336		705,000
100102812	OCALA	FL		06/22/2023	9.500	249,152		297,000
100102813	CLEARWATER	FL		06/22/2023	8.500	1,144,879		1,700,000
100102814	GOODLETTSVILLE	TN		06/22/2023	8.250	314,491		370,000
100102815	MISSOURI CITY	TX		06/22/2023	7.750	585,180		700,000
100102816	BIRMINGHAM	AL		06/22/2023	7.125	219,761		385,000
100102817	WARMINSTER	PA		06/22/2023	6.750	455,725		525,000
100102818	(WEST HILLS AREA) LOS ANGELES	CA		06/22/2023	8.875	787,983		930,000
100102819	MIAMI BEACH	FL		06/22/2023	8.500	427,229		660,000
100102820	PHOENIX	AZ		06/22/2023	9.000	631,052		817,000
100102821	EAGLE	ID		06/22/2023	8.250	874,097		1,180,000
100102822	ANAHEIM	CA		06/22/2023	7.875	1,012,613		1,545,000
100102823	MISSOURI CITY	TX		06/22/2023	8.750	745,426		872,000
100102824	RED OAK	TX		06/22/2023	8.875	409,380		470,000
100102825	BURBANK	CA		06/22/2023	8.000	1,333,876		1,665,000
100102826	SEABROOK ISLAND	SC		06/22/2023	7.750	1,453,864		1,950,000
100102827	SAN FRANCISCO	CA		06/22/2023	8.250	1,237,640		1,500,000
100102828	CHARLOTTE	NC		06/22/2023	8.000	210,199		294,000
100102829	HOMESTEAD	FL		06/22/2023	8.500	518,262		600,000
100102830	STROUDSBURG	PA		06/22/2023	7.750	159,882		258,000
100102831	NAPLES	FL		06/22/2023	8.000	414,661		725,000
100102832	LAS VEGAS	NV		06/22/2023	8.000	415,260		522,000

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100102833	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023	7.375	1,136,960		1,650,000
100102834	WESLEY CHAPEL	FL		06/22/2023	9.000	309,408		400,000
100102835	PLANTATION	FL		06/22/2023	7.750	1,152,649		1,575,000
100102836	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023	7.875	1,402,415		1,720,000
100102837	YORBA LINDA	CA		06/22/2023	7.375	949,510		1,250,000
100102838	NEWPORT BEACH	CA		06/22/2023	8.375	823,263		1,060,000
100102839	ROCHESTER	MI		06/22/2023	7.256	154,329		442,000
100102840	CARROLLTON	TX		06/22/2023	7.600	311,009		385,000
100102841	WAXHAW	NC		06/22/2023	7.475	1,066,479		1,370,000
100102842	MATHER	CA		06/22/2023	7.750	387,659		570,000
100102843	(RESEDA AREA) LOS ANGELES	CA		06/22/2023	7.750	960,999		1,200,000
100102844	PARKER	CO		06/22/2023	8.000	1,227,756		1,625,000
100102845	PASO ROBLES	CA		06/22/2023	7.750	769,746		970,000
100102846	MARIETTA	GA		06/22/2023	8.000	227,710		300,000
100102847	WEST END	NC		06/22/2023	8.625	1,203,313		1,480,000
100102848	OAKLAND	CA		06/22/2023	7.990	1,007,802		1,240,000
100102849	FUQUAY VARINA	NC		06/22/2023	7.813	312,141		400,000
100102850	LATHROP	CA		06/22/2023	7.375	320,791		610,000
100102851	SANTA CRUZ	CA		06/22/2023	7.450	524,669		1,240,000
100102852	SHERMAN OAKS AREA CITY OF LOS	CA		06/22/2023	8.750	1,249,606		1,435,000
100102853	TARZANA AREA CITY OF LOS ANGE	CA		06/22/2023	10.125	1,194,593		1,430,000
100102854	SANTA CRUZ	CA		06/22/2023	7.875	885,695		1,505,000
100102855	BRONX	NY		06/22/2023	7.490	711,938		890,000
100102856	TAMPA	FL		06/22/2023	7.490	176,357		226,000
100102858	PORT SAINT JOE	FL		06/22/2023	6.500	531,996		725,000
100102859	FREMONT	CA		06/22/2023	7.000	888,989		1,425,000
100102860	SPRINGFIELD	MA		06/22/2023	6.875	247,191		344,500
100102861	KISSIMMEE	FL		06/22/2023	6.375	416,812		615,000
100102862	CORAL SPRINGS	FL		06/22/2023	7.615	326,353		450,000
100102863	WEST PALM BEACH	FL		06/22/2023	6.750	526,062		730,000
100102864	HACKENSACK	NJ		06/22/2023	7.625	516,140		653,000
100102866	MIRAMAR BEACH	FL		06/22/2023	6.990	1,331,231		1,747,000
100102868	KISSIMMEE	FL		06/22/2023	7.375	196,402		280,000
100102870	PHILADELPHIA	PA		06/22/2023	6.625	290,730		384,000
100102871	WAPPINGERS FALLS	NY		06/22/2023	6.625	254,927		395,000
100102872	MIAMI	FL		06/22/2023	7.365	467,185		715,000
100102873	TAMPA	FL		06/22/2023	7.500	189,121		257,000
100102874	LAKELAND	FL		06/22/2023	7.500	569,272		870,000
100102876	DRIGGS	ID		06/22/2023	7.750	495,262		735,000
100102878	ROWLETT	TX		06/22/2023	7.375	216,948		290,000
100102879	GATLINBURG	TN		06/22/2023	7.875	210,152		280,000
100102880	PORTLAND	OR		06/22/2023	7.250	542,155		730,000
100102881	LITHONIA	GA		06/22/2023	7.125	234,594		315,000
100102882	ARLINGTON	TX		06/22/2023	6.750	316,376		480,000
100102883	GARFIELD	NJ		06/22/2023	8.625	534,794		668,000
100102887	BEACHWOOD	NJ		06/22/2023	8.625	367,676		460,000
100102889	EL CAJON	CA		06/22/2023	7.500	250,392		410,000
100102893	WHITE PLAINS	NY		06/22/2023	9.000	542,407		663,239
100102895	ORANGE PARK	FL		06/22/2023	7.875	192,448		245,000
100102896	DUCK KEY	FL		06/22/2023	8.240	592,626		717,000
100102897	FORT LAUDERDALE	FL		06/22/2023	8.125	255,776		332,000
100102898	MIAMI	FL		06/22/2023	7.750	281,790		475,000
100102901	TOBYHANNA	PA		06/22/2023	8.250	393,582		485,000
100102902	SUFFERN	NY		06/22/2023	8.865	221,591		305,000
100102907	FORT WALTON BEACH	FL		06/22/2023	9.125	279,205		353,000

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100102908	KANSAS CITY	MO		06/22/2023	9.250	126,198		165,000
100102913	LONG BEACH	WA		06/22/2023	8.625	458,347		550,000
100102914	SMYRNA	GA		06/22/2023	8.875	382,352		485,000
100102915	MCDONOUGH	GA		06/22/2023	8.600	183,965		250,000
100102917	KISSIMMEE	FL		06/22/2023	8.875	296,489		363,000
100102920	WATERBURY	CT		06/22/2023	8.375	225,243		350,000
100102921	HOUSTON	TX		06/22/2023	9.750	313,679		385,000
100102922	ATLANTA	GA		06/22/2023	9.875	252,306		315,000
100102923	ATLANTA	GA		06/22/2023	8.750	314,061		445,000
100102924	WAUSAU	WI		06/22/2023	8.875	286,271		367,000
100102925	HAGERSTOWN	MD		06/22/2023	9.875	140,255		200,000
100102926	FORT MYERS	FL		06/22/2023	9.375	293,940		355,000
100102928	MIAMI	FL		06/22/2023	8.750	205,864		295,000
100102929	KEAAU	HI		06/22/2023	8.625	296,362		495,000
100102930	STUART	FL		06/22/2023	9.500	376,307		460,000
100102932	LODI	NJ		06/22/2023	8.625	171,244		355,000
100102934	SUSSEX	NJ		06/22/2023	9.375	222,758		300,000
100102935	LAKE ELSINORE	CA		06/22/2023	8.875	317,453		425,000
100102936	DORAL	FL		06/22/2023	9.250	227,377		320,000
100102938	BRONX	NY		06/22/2023	8.750	429,591		640,000
100102939	AUSTIN	TX		06/22/2023	9.125	418,957		597,000
100102940	FONTANA	CA		06/22/2023	8.125	540,789		800,000
100102943	HILLSBOROUGH	CA		06/22/2023	8.125	321,087		3,200,000
100102944	TAMPA	FL		06/22/2023	8.375	183,640		370,000
100102945	GUTTENBERG	NJ		06/22/2023	9.125	456,278		915,000
100102946	PIGEON FORGE	TN		06/22/2023	8.990	885,394		1,050,000
100102948	CORPUS CHRISTI	TX		06/22/2023	9.625	551,770		730,000
100102949	MIAMI GARDENS	FL		06/22/2023	9.000	309,943		408,000
100102950	HAZEL CREST	IL		06/22/2023	9.625	170,336		222,000
100102951	FULLERTON	CA		06/22/2023	8.125	250,203		685,000
100102952	FAR ROCKAWAY	NY		06/22/2023	8.375	621,351		980,000
100102953	VIRGINIA BEACH	VA		06/22/2023	8.125	356,315		555,000
100102954	WAYNE	PA		06/22/2023	7.750	392,244		635,000
100102955	OCOEE	FL		06/22/2023	9.000	191,543		289,000
100102956	YONKERS	NY		06/22/2023	8.375	537,802		700,000
100102957	WINTER GARDEN	FL		06/22/2023	8.875	231,037		305,000
100102959	PHOENIX	AZ		06/22/2023	8.125	296,955		410,000
100102960	PATERSON	NJ		06/22/2023	8.125	349,663		600,000
100102961	TAMPA	FL		06/22/2023	8.750	276,839		380,000
100102962	PINSON	AL		06/22/2023	7.750	207,206		345,000
100102963	MIAMI GARDENS	FL		06/22/2023	9.250	171,929		400,000
100102964	DESERT HOT SPRINGS	CA		06/22/2023	8.125	160,008		380,000
100102965	ANAHEIM	CA		06/22/2023	8.375	287,446		645,000
100102966	LOXAHATCHEE	FL		06/22/2023	8.750	394,384		795,000
100102967	COLTON	CA		06/22/2023	8.375	469,162		585,000
100102968	NAPLES	FL		06/22/2023	8.875	364,992		510,000
100102969	LOS ANGELES	CA		06/22/2023	7.990	505,410		832,000
100102970	JACKSONVILLE	FL		06/22/2023	7.875	170,596		278,000
100102971	JACKSONVILLE	FL		06/22/2023	7.875	170,597		278,000
100102972	SAN FRANCISCO	CA		06/22/2023	7.875	349,714		2,220,000
100102973	JACKSONVILLE	FL		06/22/2023	8.125	170,008		235,000
100102974	SOUTH RICHMOND HILL	NY		06/22/2023	8.500	594,681		830,000
100102975	PALMDALE	CA		06/22/2023	8.000	518,565		753,000
100102976	CORONA	CA		06/22/2023	7.500	225,167		825,000
100102978	ELIZABETH	NJ		06/22/2023	8.990	419,061		600,000

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100102979	ELIZABETH	NJ		06/22/2023	8.990	467,415		650,000
100102981	ELIZABETH	NJ		06/22/2023	8.990	560,818		785,000
100102982	ELIZABETH	NJ		06/22/2023	8.990	481,222		660,000
100102983	ELIZABETH	NJ		06/22/2023	8.990	470,823		660,000
100102984	BROOKLYN	NY		06/22/2023	8.500	885,096		1,200,000
100102985	BRONX	NY		06/22/2023	7.875	512,619		875,000
100102986	BRONX	NY		06/22/2023	7.875	512,077		850,000
100102987	BROOKLYN	NY		06/22/2023	8.500	905,609		1,230,000
100102988	OREM	UT		06/22/2023	7.875	331,137		500,000
100102989	RICHMOND	KY		06/22/2023	8.625	183,953		250,000
100102990	BROOKLYN	NY		06/22/2023	7.990	982,752		1,260,000
100102991	ORLANDO	FL		06/22/2023	8.500	235,912		320,000
100102992	WASHINGTON	DC		06/22/2023	7.750	590,633		2,000,000
100102993	ATLANTA	GA		06/22/2023	7.925	190,134		415,000
100102994	LONG BEACH TOWNSHIP	NJ		06/22/2023	8.875	408,890		1,600,000
100102995	BIG BEAR CITY	CA		06/22/2023	8.000	168,174		395,000
100102996	ARLINGTON	TX		06/22/2023	8.875	283,949		352,000
100102997	RIO RICO	AZ		06/22/2023	9.375	216,395		289,000
100102998	SAN ANTONIO	TX		06/22/2023	7.875	222,753		283,000
100102999	GALVESTON	TX		06/22/2023	9.375	325,657		430,000
100103000	PHILADELPHIA	PA		06/22/2023	8.500	295,595		445,000
100103001	NEW ORLEANS	LA		06/22/2023	8.750	182,937		358,000
100103002	LINCOLNSHIRE	IL		06/22/2023	9.375	342,490		475,000
100103003	ALBANY	NY		06/22/2023	8.500	163,545		235,000
100103008	SEATAC	WA		06/22/2023	8.000	447,990		775,000
100103009	SEVIERVILLE	TN		06/22/2023	7.875	282,547		550,000
100103010	COLUMBUS	OH		06/22/2023	10.250	94,748		130,000
100103012	CAPE CORAL	FL		06/22/2023	8.000	326,894		785,000
100103013	BRIDGEPORT	CT		06/22/2023	8.625	268,334		360,000
100103014	TUKWILA	WA		06/22/2023	8.000	267,921		600,000
100103015	FRESNO	CA		06/22/2023	9.125	208,286		284,900
100103016	PHOENIX	AZ		06/22/2023	9.875	820,539		980,000
100103017	LONG BEACH	CA		06/22/2023	9.250	1,403,381		1,875,000
100103018	WILTON	NH		06/22/2023	8.000	214,424		339,000
100103019	HOMESTEAD	FL		06/22/2023	8.990	293,044		367,000
100103020	HAMPTON BAYS	NY		06/22/2023	8.500	854,406		1,400,000
100103021	WATERBURY	CT		06/22/2023	8.075	229,548		315,000
100103022	BROOKLYN	NY		06/22/2023	9.000	584,489		985,000
100103023	BRONX	NY		06/22/2023	8.125	408,779		600,000
100103024	MURFREESBORO	TN		06/22/2023	8.875	207,194		241,000
100103025	GATLINBURG	TN		06/22/2023	8.750	719,769		1,025,000
100103026	MIAMI	FL		06/22/2023	7.500	315,475		485,000
100103027	CRANFORD	NJ		06/22/2023	7.625	422,310		640,000
100103028	NATIONAL CITY	CA		06/22/2023	8.000	256,642		470,000
100103029	JERSEY CITY	NJ		06/22/2023	8.990	399,638		770,000
100103030	ORLANDO	FL		06/22/2023	8.000	443,232		625,000
100103031	CLINTON	MA		06/22/2023	9.250	340,041		470,000
100103032	JONESBORO	GA		06/22/2023	8.375	178,765		225,000
100103033	WILLIAMSTOWN	NJ		06/22/2023	9.375	195,580		258,000
100103034	OAKLAND	CA		06/22/2023	8.125	608,344		790,000
100103035	SEATAC	WA		06/22/2023	8.375	590,441		770,000
100103036	MIAMI	FL		06/22/2023	8.875	161,964		220,000
100103037	HOUSTON	TX		06/22/2023	8.750	432,403		620,000
100103038	RIVIERA BEACH	FL		06/22/2023	8.999	142,478		188,500
100103039	CLARKSVILLE	TN		06/22/2023	7.875	162,423		210,000

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100103040	ROBBINS	IL		06/22/2023	8.875	173,728		240,000
100103041	MOJAVE	CA		06/22/2023	8.999	178,576		235,000
100103042	LOS ANGELES	CA		06/22/2023	8.750	393,602		725,000
100103043	SHAKER HEIGHTS	OH		06/22/2023	8.625	172,642		224,000
100103044	FORT LAUDERDALE	FL		06/22/2023	8.375	376,308		485,000
100103045	PHOENIX	AZ		06/22/2023	8.000	297,050		425,000
100103046	JACKSONVILLE BEACH	FL		06/22/2023	7.500	323,215		645,000
100103048	CLARKSVILLE	TN		06/22/2023	7.875	174,315		292,500
100103049	INDIANAPOLIS	IN		06/22/2023	9.250	185,120		232,000
100103050	STONE MOUNTAIN	GA		06/22/2023	9.125	210,052		295,000
100103051	GLOUCESTER CITY	NJ		06/22/2023	8.275	242,929		333,000
100103052	GULF SHORES	AL		06/22/2023	6.750	587,729		910,000
100103053	ROCHESTER HILLS	MI		06/22/2023	9.000	160,909		193,000
100103056	HAMDEN	CT		06/22/2023	6.500	310,746		430,000
100103057	HOLLYWOOD	FL		06/22/2023	6.750	297,399		411,000
100103058	CLINTON	CT		06/22/2023	7.750	234,060		290,000
100103059	MIAMI	FL		06/22/2023	6.500	567,878		810,000
100103060	COS COB	CT		06/22/2023	8.875	154,707		1,355,000
100103061	IRVING	TX		06/22/2023	8.875	293,283		350,000
100103063	GASTONIA	NC		06/22/2023	10.000	148,346		190,000
100103064	SEMINOLE	FL		06/22/2023	6.875	561,955		775,000
100103066	MIAMI GARDENS	FL		06/22/2023	7.750	279,753		414,000
100103069	SAINT PETERSBURG	FL		06/22/2023	8.250	179,773		215,000
100103070	FORT WORTH	TX		06/22/2023	8.500	166,058		300,000
100103071	CHARLOTTE	NC		06/22/2023	7.750	276,627		410,000
100103072	CHARLOTTE	NC		06/22/2023	7.775	197,744		290,000
100103073	CINCINNATI	OH		06/22/2023	9.000	201,519		275,000
100103074	HAYWARD	CA		06/22/2023	7.750	660,921		1,350,000
100103075	FORT WORTH	TX		06/22/2023	7.990	155,429		210,000
100103076	FORT WORTH	TX		06/22/2023	7.968	173,392		275,000
100103077	MARIETTA	GA		06/22/2023	7.750	179,748		280,000
100103078	MONROE	NC		06/22/2023	7.750	189,190		295,000
100103079	SAN LEANDRO	CA		06/22/2023	8.750	359,007		652,000
100103081	FREEPORT	ME		06/22/2023	7.875	376,941		535,000
100103082	BIG BEAR LAKE	CA		06/22/2023	7.875	258,135		714,000
100103083	NEWARK	NJ		04/21/2023	7.990	571,273		750,000
100103084	LAKE WORTH	FL		04/21/2023	7.463	144,769		230,000
100103085	HAMILTON	NJ		04/21/2023	7.417	169,645		255,000
100103086	PORT WASHINGTON	NY		04/21/2023	7.800	811,333		1,300,000
100103087	WEST HAVEN	CT		04/21/2023	7.795	183,510		240,000
100103088	PATCHOGUE	NY		04/21/2023	8.100	343,473		475,000
100103089	DETROIT	MI		04/21/2023	8.837	210,499		270,000
100103090	ROOSEVELT	NY		04/21/2023	7.949	321,860		440,000
100103091	KANSAS CITY	MO		04/21/2023	8.550	97,078		130,000
100103092	NEWARK	NJ		04/21/2023	8.700	465,008		650,000
100103093	KANSAS CITY	MO		04/21/2023	8.253	146,348		190,000
100103094	ZEPHYRHILLS	FL		04/21/2023	7.563	108,465		301,000
100103095	CHICAGO	IL		04/21/2023	8.200	224,025		290,000
100103096	BAY SHORE	NY		04/21/2023	7.937	366,639		510,000
100103097	DOLTON	IL		04/21/2023	8.017	120,861		180,000
100103098	BAY SHORE	NY		04/21/2023	7.999	402,116		520,000
100103099	DAYTON	OH		04/21/2023	8.353	131,040		180,000
100103100	MEMPHIS	TN		04/21/2023	8.948	90,102		118,000
100103101	CLEVELAND	OH		04/21/2023	8.087	87,587		115,000
100103102	NEW HAVEN	CT		04/21/2023	9.062	255,647		335,000

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100103103	MEMPHIS	TN		04/21/2023	8.738	90,781		125,000
100103104	BRONX	NY		04/21/2023	8.669	574,000		800,000
100103105	CENTEREACH	NY		04/21/2023	7.990	310,624		465,000
100103106	MEDFORD	NY		04/21/2023	7.850	232,514		460,000
100103107	MEMPHIS	TN		04/21/2023	8.412	90,449		126,000
100103108	PHILADELPHIA	PA		04/21/2023	7.780	283,654		520,000
100103109	RACINE	WI		04/21/2023	8.067	183,779		240,000
100103110	MASTIC BEACH	NY		04/21/2023	8.650	513,360		620,000
100103111	CLEVELAND	OH		04/21/2023	8.503	101,695		133,000
100103112	MARKHAM	IL		04/21/2023	7.717	108,308		140,000
100103113	TROY	NY		04/21/2023	7.966	107,678		150,000
100103114	HAZEL CREST	IL		04/21/2023	7.717	136,932		177,000
100103115	CLEVELAND	OH		04/21/2023	7.853	118,485		154,000
100103116	CLEVELAND	OH		04/21/2023	8.212	89,928		125,000
100103117	CLEVELAND	OH		04/21/2023	7.974	86,213		110,000
100103118	GRAND RAPIDS	MI		04/21/2023	8.128	156,092		250,000
100103119	KANSAS CITY	MO		04/21/2023	7.969	297,439		389,000
100103120	CEDARTOWN	GA		04/21/2023	7.712	178,941		289,000
100103121	BELLPORT	NY		04/21/2023	7.968	394,009		550,000
100103122	KANSAS CITY	MO		04/21/2023	8.019	173,813		225,000
100103123	WESTVILLE	NJ		04/21/2023	8.170	150,749		224,000
100103124	AURORA	IL		04/21/2023	8.213	213,733		260,000
100103125	DEER PARK	NY		04/21/2023	7.712	483,037		675,000
100103126	WEST HARTFORD	CT		04/21/2023	7.890	403,315		530,000
100103127	AURORA	IL		04/21/2023	8.063	173,210		215,000
100103128	AURORA	IL		04/21/2023	7.963	164,410		200,000
100103129	AURORA	IL		04/21/2023	7.794	183,882		247,000
100103130	AURORA	IL		04/21/2023	7.938	140,519		170,000
100103131	SCRANTON	PA		04/21/2023	7.528	123,282		162,000
100103132	COATESVILLE	PA		04/21/2023	7.898	112,620		150,000
100103133	HANOVER TOWNSHIP	PA		04/21/2023	8.298	147,096		180,000
100103134	HARTFORD	CT		04/21/2023	7.524	109,725		365,000
100103135	HOMEWOOD	IL		04/21/2023	7.656	229,732		320,000
100103136	BRONX	NY		04/21/2023	8.130	545,659		845,000
100103137	HAVERSTRAW	NY		04/21/2023	7.680	580,866		715,000
100103138	LANSING	IL		04/21/2023	7.612	168,695		235,000
100103139	WEST ALLIS	WI		04/21/2023	8.203	112,298		155,000
100103140	TRENTON	NJ		04/21/2023	8.330	111,726		135,000
100103141	TRENTON	NJ		04/21/2023	8.230	107,588		130,000
100103142	BOLINGBROOK	IL		04/21/2023	7.399	204,820		280,000
100103143	BALTIMORE	MD		04/21/2023	7.776	154,964		190,000
100103144	TRENTON	NJ		04/21/2023	8.600	194,063		250,000
100103145	NYACK	NY		04/21/2023	7.678	476,016		625,000
100103146	DETROIT	MI		04/21/2023	8.809	197,848		255,000
100103147	DETROIT	MI		04/21/2023	8.809	201,728		260,000
100103148	BARNEGAT	NJ		04/21/2023	7.750	223,912		315,000
100103149	MILWAUKEE	WI		04/21/2023	7.370	103,479		174,000
100103150	BRIDGEPORT	CT		04/21/2023	8.537	319,068		500,000
100103151	BRIDGEPORT	CT		04/21/2023	8.099	186,300		385,000
100103152	EWING	NJ		04/21/2023	8.664	77,239		100,000
100103153	JAMAICA	NY		04/21/2023	7.870	709,914		925,000
100103154	BRIDGEPORT	CT		04/21/2023	8.199	212,175		380,000
100103155	BRIDGEPORT	CT		04/21/2023	8.224	259,009		385,000
100103156	NEWARK	NJ		04/21/2023	8.092	705,979		1,150,000
100103157	BALTIMORE	MD		04/21/2023	7.874	166,542		205,000

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100103158	ATLANTA	GA		04/21/2023	8.648	202,252		288,000
100103159	LOWELL	MA		04/21/2023	8.362	443,440		700,000
100103160	MONROE	CT		04/21/2023	8.798	431,233		641,000
100103161	GREENWOOD LAKE	NY		04/21/2023	8.449	365,156		475,000
100103162	MILWAUKEE	WI		04/21/2023	8.328	107,678		141,500
100103163	SHAVERTOWN	PA		04/21/2023	7.850	201,048		280,000
100103164	CARLISLE	PA		04/21/2023	8.500	154,036		200,000
100103165	SCRANTON	PA		04/21/2023	7.990	145,364		192,000
100103166	SCHENECTADY	NY		04/21/2023	8.025	171,313		276,000
100103167	COVINGTON	KY		04/21/2023	8.498	152,213		198,000
100103168	BROOKLYN	NY		04/21/2023	8.625	657,358		975,000
100103169	BURLINGTON	NJ		04/21/2023	7.962	137,622		225,000
100103170	GRAND RAPIDS	MI		04/21/2023	8.460	77,588		170,000
100103171	JACKSON	TN		04/21/2023	7.737	159,042		208,000
100103172	WATERBURY	CT		04/21/2023	8.062	165,951		230,000
100103173	BROOKLYN	NY		04/21/2023	8.238	962,548		1,425,000
100103174	CINCINNATI	OH		04/21/2023	7.899	130,207		178,000
100103175	TEXARKANA	TX		04/21/2023	8.175	108,448		151,000
100103176	HOFFMAN ESTATES	IL		04/21/2023	8.120	154,400		220,000
100103177	CALUMET CITY	IL		04/21/2023	8.351	129,213		180,000
100103178	CALUMET CITY	IL		04/21/2023	8.459	135,797		180,000
100103179	ALBANY	NY		04/21/2023	8.167	180,250		275,000
100103180	CINCINNATI	OH		04/21/2023	8.044	164,997		235,000
100103181	CINCINNATI	OH		04/21/2023	8.462	187,335		295,000
100103182	EUCLID	OH		04/21/2023	8.726	92,430		120,000
100103183	EUCLID	OH		04/21/2023	8.726	92,430		120,000
100103184	MONROE	NY		04/21/2023	8.375	113,203		160,000
100103185	WATERBURY	CT		04/21/2023	8.400	163,013		210,000
100103186	WATERBURY	CT		04/21/2023	8.597	185,995		240,000
100103187	OCEANSIDE	NY		04/21/2023	7.990	155,932		675,000
100103188	WATERBURY	CT		04/21/2023	8.597	155,250		200,000
100103189	TOWNSHIP HILLSIDE	NJ		04/21/2023	7.900	537,338		700,000
100103190	BRICK	NJ		04/21/2023	8.285	248,625		325,000
100103191	AUDUBON	NJ		04/21/2023	7.903	211,562		295,000
100103192	WATERBURY	CT		04/21/2023	8.467	138,971		180,000
100103193	CLEVELAND	OH		04/21/2023	8.450	92,391		128,000
100103194	TOMS RIV	NJ		04/21/2023	7.320	313,500		400,000
100103195	ATLANTIC CITY	NJ		04/21/2023	8.253	78,990		110,000
100103196	CLEVELAND	OH		04/21/2023	8.250	115,656		160,000
100103197	NEWARK	NJ		04/21/2023	8.420	420,220		550,000
100103198	PENNS GROVE	NJ		04/21/2023	8.103	170,731		220,000
100103199	DELAND	FL		04/21/2023	7.880	205,684		445,000
100103200	CAMPBELL HALL	NY		04/21/2023	8.550	369,428		475,000
100103201	MONROE	NY		04/21/2023	7.744	609,991		1,090,000
100103202	EVANSVILLE	IN		04/21/2023	8.926	101,909		132,500
100103203	PASSAIC	NJ		04/21/2023	8.053	374,525		515,000
100103204	CHICAGO	IL		04/21/2023	8.663	287,074		370,000
100103205	PHILADELPHIA	PA		04/21/2023	7.517	119,282		180,000
100103206	POUGHKEEPSIE	NY		04/21/2023	8.509	219,905		305,000
100103207	PHILADELPHIA	PA		04/21/2023	7.667	212,056		320,000
100103208	EAST ORANGE	NJ		04/21/2023	8.900	398,661		550,000
100103209	ORLANDO	FL		04/21/2023	8.200	218,095		305,000
100103210	PLANT CITY	FL		04/21/2023	7.990	183,773		275,000
100103211	CHESTERLAND	OH		04/21/2023	7.987	113,387		148,000
100103212	RIVERVIEW	FL		04/21/2023	7.970	169,785		300,000

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	2	3					Additional	
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100103213	SALISBURY	MD		04/21/2023	8.078	212,472		310,000
100103214	CHICAGO	IL		04/21/2023	7.900	178,751		265,000
100103215	NEW LONDON	CT		04/21/2023	9.276	218,219		284,000
100103216	BRENTWOOD	NY		04/21/2023	8.200	385,036		567,000
100103217	PALM SPRINGS	CA		04/26/2023	8.375	1,527,717		1,875,000
100103218	FEDERAL WAY	WA		04/26/2023	9.000	550,695		635,000
100103219	LOS ANGELES	CA		04/26/2023	7.625	1,706,880		2,500,000
100103220	CHERRY VALLEY	CA		04/26/2023	9.000	621,534		825,000
100103221	BEVERLY HILLS	CA		04/26/2023	8.375	3,363,525		5,700,000
100103222	PORTLAND	OR		04/26/2023	8.500	366,705		560,000
100103223	PANAMA CITY	FL		04/26/2023	10.500	188,274		277,000
100103224	SPOKANE	WA		04/26/2023	8.500	302,483		425,000
100103225	LOUISVILLE	CO		04/26/2023	8.375	357,875		598,000
100103226	FAYETTEVILLE	GA		04/26/2023	8.999	573,955		710,000
100103227	LAS VEGAS	NV		04/26/2023	8.125	218,970		362,000
100103228	BOYNTON BEACH	FL		04/26/2023	8.125	517,268		680,000
100103229	JACKSONVILLE	FL		04/26/2023	8.750	169,449		245,000
100103230	MONROE	GA		04/26/2023	9.875	551,983		730,000
100103231	EL DORADO	CA		04/27/2023	7.750	455,699		727,000
100103232	FLEMING ISLAND	FL		04/27/2023	8.500	544,178		667,000
100103233	MACON	GA		04/27/2023	8.875	125,929		162,000
100103234	TAFTON	PA		04/27/2023	8.750	229,874		295,000
100103235	PHOENIXVILLE	PA		04/27/2023	8.625	222,141		292,205
100103236	ATLANTIC CITY	NJ		04/27/2023	8.750	201,257		252,000
100103237	DALLAS	TX		04/27/2023	7.875	162,392		271,000
100103238	FRAZIER PARK	CA		04/27/2023	7.875	270,058		468,000
100103239	SAN ANTONIO	TX		04/27/2023	9.250	391,792		410,000
100103240	FLORENCE	AZ		04/27/2023	8.125	184,872		235,000
100103241	NORCO	CA		04/27/2023	8.000	411,734		810,000
100103242	CLEARWATER	FL		04/27/2023	9.750	163,731		273,000
100103243	OKLAHOMA CITY	OK		04/27/2023	9.500	126,258		146,000
100103244	SANTA ANA	CA		04/27/2023	8.000	767,218		940,000
100103245	DANIA BEACH	FL		04/27/2023	8.625	764,289		1,040,000
100103246	WEST PALM BEACH	FL		04/27/2023	8.625	593,267		800,000
100103247	LEHIGH ACRES	FL		04/27/2023	8.875	250,442		350,000
100103248	DELRAY BEACH	FL		04/27/2023	9.875	114,443		140,000
100103249	SHERMAN OAKS	CA		04/27/2023	7.875	508,886		800,000
100103250	CIBOLO	TX		04/27/2023	7.750	392,811		560,000
100103251	RIDGEVILLE	SC		04/27/2023	8.125	340,117		420,000
100103252	FORT WORTH	TX		04/27/2023	8.375	2,180,832		2,660,000
100103253	DELTONA	FL		04/27/2023	7.750	291,816		532,000
100103254	ORLANDO	FL		04/27/2023	8.875	628,283		690,000
100103255	JACKSONVILLE	FL		04/27/2023	8.375	358,783		430,000
100103256	GALVESTON	TX		04/27/2023	9.000	960,075		1,200,000
100103257	SANTA CLARITA (NEWHALL AREA)	CA		04/27/2023	9.375	925,774		990,000
100103258	PALM DESERT	CA		04/27/2023	8.750	296,413		375,000
100103259	SHARPSBURG	GA		04/27/2023	8.625	722,850		985,000
100103260	FORT LAUDERDALE	FL		04/27/2023	7.500	595,273		785,000
100103261	WALLER	TX		04/27/2023	8.750	375,911		650,000
100103262	FORT COLLINS	CO		04/27/2023	9.750	468,555		590,000
100103263	SAN ANTONIO	TX		04/27/2023	9.250	418,332		560,000
100103264	TRENTON	NJ		04/27/2023	8.875	111,356		130,000
100103265	LOS ANGELES	CA		04/27/2023	8.250	634,073		1,185,000
100103266	SCOTTSDALE	AZ		04/27/2023	8.875	605,406		750,000
100103267	KISSIMMEE	FL		04/27/2023	8.500	455,807		596,000

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100103268	GODLEY	TX		04/27/2023	8.625	574,296		665,000
100103269	NORTH MYRTLE BEACH	SC		04/27/2023	8.250	642,921		900,000
100103270	FORT LAUDERDALE	FL		04/27/2023	9.375	369,656		445,000
100103271	ERIE	PA		04/27/2023	8.875	164,184		202,000
100103272	WILMINGTON	DE		04/27/2023	8.875	215,102		325,000
100103273	MENIFEE	CA		04/27/2023	8.250	345,700		680,000
100103274	KILLEEN	TX		04/27/2023	8.500	329,965		415,000
100103275	SANTA ANA	CA		04/27/2023	8.000	649,601		800,000
100103276	FORT LAUDERDALE	FL		04/27/2023	7.500	560,309		756,000
100103277	SAVANNAH	GA		04/27/2023	8.750	240,227		269,000
100103278	INDIO	CA		04/27/2023	8.250	471,337		615,000
100103279	LOS ANGELES	CA		04/27/2023	8.750	490,920		600,000
100103280	CATHEDRAL CITY	CA		04/27/2023	9.875	511,294		670,000
100103281	AZUSA	CA		04/27/2023	8.750	477,920		580,000
100103282	RICHMOND	CA		04/27/2023	9.250	539,550		660,000
100103283	WHITESBORO	TX		04/27/2023	9.125	380,230		480,000
100103284	HICKORY CREEK	TX		04/27/2023	8.125	257,402		410,000
100103285	FREDERICK	MD		04/27/2023	8.625	292,680		363,000
100103286	BURLINGTON	NJ		04/27/2023	8.875	200,410		280,000
100103287	WEST HARTFORD	CT		04/27/2023	9.875	253,968		368,000
100103288	LOS ANGELES	CA		04/27/2023	8.250	514,710		720,000
100103289	PALMDALE	CA		04/27/2023	9.125	356,040		430,000
100103290	SIMI VALLEY	CA		04/27/2023	8.750	718,960		900,000
100103291	WEST COLUMBIA	SC		04/27/2023	8.000	270,253		350,000
100103292	NORTHRIDGE	CA		04/27/2023	8.500	2,054,003		2,665,000
100103293	LOS ANGELES	CA		04/27/2023	8.750	543,824		659,000
100103294	STOCKTON	CA		04/27/2023	10.625	369,788		450,000
100103295	OROSI	CA		04/27/2023	8.625	175,950		250,000
100103296	GARLAND	TX		04/27/2023	8.875	224,400		300,000
100103297	SAN JOSE	CA		04/27/2023	8.125	835,725		1,100,000
100103298	SAN JOSE	CA		04/27/2023	8.125	835,725		1,140,000
100103299	SAN JOSE	CA		04/27/2023	8.125	759,750		1,150,000
100103300	UPLAND	CA		04/27/2023	8.375	798,600		990,000
100103301	HONOLULU	HI		04/27/2023	8.500	813,800		1,600,000
100103302	MOUNT JULIET	TN		04/27/2023	10.250	303,641		375,000
100103303	LOS ANGELES	CA		04/27/2023	8.250	455,288		680,000
100103304	SAN JUAN CAPISTRANO	CA		04/27/2023	8.750	747,474		915,000
100103305	GAINESVILLE	GA		04/27/2023	8.500	246,179		345,000
100103306	SAN ANGELO	TX		04/27/2023	7.750	311,784		385,000
100103307	LAKELAND	FL		04/27/2023	7.625	356,400		450,000
100103308	SHERMAN OAKS	CA		04/27/2023	8.875	716,794		890,000
100103309	KINGMAN	AZ		04/27/2023	9.750	233,888		385,000
100103310	WIMAUMA	FL		04/27/2023	8.125	238,798		319,000
100103311	CASTLE ROCK	CO		04/28/2023	8.000	786,038		1,020,000
100103312	GLENDALE	CA		04/28/2023	8.500	903,430		1,100,000
100103313	LONG BEACH	CA		04/28/2023	8.750	124,644		765,000
100103314	ELBURN	IL		04/28/2023	8.875	610,875		750,000
100103315	FALL RIVER	MA		04/28/2023	8.375	536,562		695,000
100103316	MCALLEN	TX		04/28/2023	8.625	221,450		325,000
100103317	GRANADA HILLS	CA		04/28/2023	9.625	836,875		1,030,000
100103318	ATLANTA	GA		04/28/2023	8.000	1,179,748		1,444,000
100103319	MANSFIELD	TX		04/28/2023	9.000	263,738		325,000
100103320	GILROY	CA		04/28/2023	8.750	1,018,750		1,198,000
100103321	ARLINGTON	TX		04/28/2023	8.250	407,918		496,485
100103322	LAKE ELSINORE	CA		04/28/2023	8.375	554,070		690,000

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100103323	HOLLYWOOD	FL		04/28/2023	7.625	695,115		855,000
100103324	SAINT PETERSBURG	FL		04/28/2023	8.250	243,300		400,000
100103325	STOCKBRIDGE	GA		04/28/2023	8.625	194,798		295,000
100103326	PONTE VEDRA	FL		04/28/2023	7.625	359,290		500,184
100103327	CHATSWORTH	CA		04/28/2023	8.500	2,030,273		2,625,000
100103328	VAN NUYS AREA LOS ANGELES	CA		04/28/2023	8.999	584,243		760,000
100103329	MANVEL	TX		04/28/2023	7.250	301,920		370,000
100103330	COLORADO SPRINGS	CO		04/28/2023	8.000	233,467		329,000
100103331	Amsterdam	NLD		04/28/2023	4.440	762,442		188,741
100103332	Amsterdam	NLD		04/28/2023	5.800	273,245		67,973
100103333	Amsterdam	NLD		04/28/2023	4.880	47,598		11,751
100103334	Amsterdam	NLD		04/28/2023	6.150	88,144		21,863
100103335	Amsterdam	NLD		04/28/2023	4.890	243,276		60,232
100103336	Amsterdam	NLD		04/28/2023	5.005	167,473		41,458
100103337	Amsterdam	NLD		04/28/2023	6.100	77,566		19,143
100103338	Amsterdam	NLD		04/28/2023	6.200	89,906		22,306
100103339	Amsterdam	NLD		04/28/2023	5.850	2,644,308		657,515
100103340	Amsterdam	NLD		04/28/2023	5.310	105,772		26,170
100103341	Amsterdam	NLD		04/28/2023	6.200	33,495		8,348
100103342	Amsterdam	NLD		04/28/2023	6.200	15,866		3,954
100103343	Amsterdam	NLD		04/28/2023	6.600	198,676		49,187
100103344	Amsterdam	NLD		04/28/2023	5.490	144,555		35,766
100103345	Amsterdam	NLD		04/28/2023	5.900	241,954		60,143
100103346	Amsterdam	NLD		04/28/2023	6.050	101,365		25,258
100103347	Amsterdam	NLD		04/28/2023	5.360	136,182		33,696
100103348	Amsterdam	NLD		04/28/2023	5.370	26,443		6,528
100103349	Amsterdam	NLD		04/28/2023	5.370	85,940		21,265
100103350	Amsterdam	NLD		04/28/2023	6.100	199,205		49,552
100103351	Amsterdam	NLD		04/28/2023	6.290	494,486		122,395
100103352	Amsterdam	NLD		04/28/2023	5.545	57,293		14,183
100103353	Amsterdam	NLD		04/28/2023	6.300	55,971		13,870
100103354	Amsterdam	NLD		04/28/2023	6.350	167,473		41,337
100103355	Amsterdam	NLD		04/28/2023	6.350	26,443		6,559
100103356	Amsterdam	NLD		04/28/2023	5.950	148,081		36,808
100103357	Amsterdam	NLD		04/28/2023	5.950	160,421		39,876
100103358	Amsterdam	NLD		04/28/2023	5.950	151,166		37,575
100103359	Amsterdam	NLD		04/28/2023	5.745	142,132		35,188
100103360	Amsterdam	NLD		04/28/2023	5.745	13,001		3,205
100103361	Amsterdam	NLD		04/28/2023	6.450	184,440		45,749
100103362	Amsterdam	NLD		04/28/2023	6.450	5,729		1,414
100103363	Amsterdam	NLD		04/28/2023	5.640	293,077		72,505
100103364	Amsterdam	NLD		04/28/2023	6.015	77,566		19,202
100103365	Amsterdam	NLD		04/28/2023	6.015	26,443		6,528
100103366	Amsterdam	NLD		04/28/2023	6.030	246,802		61,105
100103367	TAHOMA	CA		06/16/2023	7.875	1,509,397		4,510,000
100103368	TRABUCO CANYON	CA		06/16/2023	7.875	1,511,345		1,900,000
100103369	SARASOTA	FL		06/16/2023	8.125	665,523		850,000
100103370	EL CAJON	CA		06/16/2023	7.375	716,041		1,200,000
100103371	IRVINE	CA		06/16/2023	7.625	688,032		998,000
100103372	STEPHENVILLE	TX		06/16/2023	7.625	268,681		330,000
100103373	SALT LAKE CITY	UT		06/16/2023	9.750	371,839		424,000
100103374	CAPITOLA	CA		06/16/2023	6.750	336,048		750,000
100103376	COLORADO SPRINGS	CO		06/16/2023	9.500	595,418		650,000
100103377	KAPOLEI	HI		06/16/2023	7.625	559,089		715,000
100103378	VENICE	FL		06/16/2023	8.250	640,747		775,000

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100103379	SAN ANTONIO	TX		06/16/2023	7.625	215,862		278,000
100103380	CYPRESS	TX		06/16/2023	8.500	891,565		955,000
100103381	EUGENE	OR		06/16/2023	8.625	390,083		470,000
100103382	PASADENA	CA		06/16/2023	7.125	1,544,232		2,185,000
100103383	WALLER	TX		06/16/2023	7.250	727,790		985,000
100103384	WASHINGTON	MI		06/16/2023	8.250	880,784		975,000
100103385	WEST BOUNTIFUL	UT		06/16/2023	8.000	1,401,916		1,850,000
100103386	LOS ANGELES	CA		06/16/2023	7.375	1,301,524		2,500,000
100103387	VAN NUYS	CA		06/16/2023	8.875	866,009		985,000
100103390	SAN DIEGO	CA		06/16/2023	7.750	656,388		810,000
100103391	PHOENIX	AZ		06/16/2023	6.875	302,886		810,000
100103393	ORANGE	CA		06/16/2023	6.875	726,483		1,060,000
100103394	SACRAMENTO	CA		06/16/2023	8.750	486,041		545,000
100103397	TOMS RIVER	NJ		06/16/2023	8.000	243,486		305,000
100103398	PORT ISABEL	TX		06/16/2023	8.250	444,073		725,000
100103399	WOODLAND PARK	NJ		06/16/2023	8.000	530,558		689,000
100103400	ALVARADO	TX		06/16/2023	8.375	162,542		260,000
100103401	SACRAMENTO	CA		06/16/2023	8.625	407,207		510,000
100103402	ATLANTA	GA		06/16/2023	8.500	162,921		230,000
100103403	FRESNO	CA		06/16/2023	8.125	420,772		620,000
100103404	CARLSBAD	CA		06/16/2023	8.000	502,294		1,000,000
100103405	FRAZIER PARK	CA		06/16/2023	9.625	200,352		254,500
100103406	SOUTH PADRE ISLAND	TX		06/16/2023	8.500	474,505		750,000
100103408	PORT ISABEL	TX		06/16/2023	8.750	270,157		440,000
100103409	PORT ISABEL	TX		06/16/2023	8.375	378,379		600,000
100103410	BOCA RATON	FL		06/16/2023	8.375	203,426		465,000
100103411	PORT ISABEL	TX		06/16/2023	8.375	471,848		750,000
100103412	VERO BEACH	FL		06/16/2023	9.000	177,335		214,000
100103413	COLUMBUS	OH		06/16/2023	8.625	255,141		320,000
100103415	MCKINNEY	TX		06/16/2023	8.250	366,382		500,000
100103416	FRESNO	CA		06/16/2023	8.375	246,167		320,000
100103417	(WILMINGTON AREA) LOS ANGELES	CA		06/16/2023	7.750	574,465		765,000
100103419	DOVER	DE		06/16/2023	8.500	172,271		215,000
100103421	WAIPAHU	HI		06/16/2023	8.000	895,887		1,175,000
100103422	SARASOTA	FL		06/16/2023	8.125	268,158		350,000
100103423	SCOTTSDALE	AZ		06/16/2023	9.125	548,595		700,000
100103424	CHARLOTTE	NC		06/16/2023	7.875	157,075		285,000
100103425	BAKERSFIELD	CA		06/16/2023	7.875	149,281		260,000
100103426	BEAVERTON	OR		06/16/2023	7.375	540,451		860,000
100103427	WINSTON SALEM	NC		06/16/2023	8.875	133,431		175,000
100103428	LOS ANGELES	CA		06/16/2023	8.375	177,387		970,000
100103429	GOSHEN	IN		06/16/2023	9.250	135,155		219,000
100103431	LA QUINTA	CA		06/16/2023	8.250	409,598		525,000
100103432	AUSTIN	TX		06/16/2023	8.000	327,253		560,000
100103433	DALLAS	TX		06/16/2023	7.125	300,100		421,000
100103501	ARLINGTON	TX		05/08/2023	8.125	405,230		490,000
100103502	(CHATSWORTH AREA) LOS ANGELES	CA		05/08/2023	8.375	3,406,200		4,200,000
100103503	BASTROP	TX		05/08/2023	7.375	296,014		386,000
100103504	GRANADA HILLS	CA		05/08/2023	7.875	665,750		818,000
100103505	FORT MYERS	FL		05/08/2023	7.625	297,975		400,000
100103506	RICHMOND	TX		05/08/2023	8.875	373,589		486,000
100103507	MORGANTON	GA		05/08/2023	8.875	178,566		237,000
100103508	PENSACOLA	FL		05/08/2023	9.125	220,096		300,000
100103509	GLENDALE	CA		05/08/2023	7.375	1,513,300		1,850,000
100103510	LAGUNA BEACH	CA		05/08/2023	7.750	2,738,794		3,895,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100103511	OMAHA	NE		05/08/2023	9.375	156,375		190,000
100103512	NATIONAL CITY	CA		05/08/2023	8.500	903,984		1,250,000
100103513	LEMOORE	CA		05/08/2023	8.500	246,000		300,000
100103514	SANGER	CA		05/08/2023	8.875	230,417		345,000
100103515	LITHIA SPRINGS	GA		05/08/2023	9.750	226,738		275,000
100103516	CLERMONT	FL		05/08/2023	9.375	399,958		482,370
100103517	WAIANAE	HI		05/08/2023	8.990	527,365		690,000
100103518	HARVEYS LAKE	PA		05/08/2023	8.875	173,785		224,000
100103519	HONOLULU	HI		05/08/2023	8.625	852,027		948,000
100103520	HOUSTON	TX		05/08/2023	7.875	147,590		209,000
100103521	HOUSTON	TX		05/08/2023	8.875	163,704		216,000
100103522	CUMBERLAND CENTER	ME		05/08/2023	8.625	477,385		755,000
100103523	HOUSTON	TX		05/08/2023	7.999	256,100		334,000
100103524	HOUSTON	TX		05/08/2023	7.999	307,919		402,000
100103525	LOS ANGELES	CA		05/08/2023	8.625	1,375,750		1,750,000
100103526	COLTON	CA		05/08/2023	7.875	325,592		465,000
100103527	PHOENIX	AZ		05/08/2023	7.999	2,026,828		3,550,000
100103528	EUGENE	OR		05/08/2023	9.750	352,396		545,000
100103529	LOS ANGELES	CA		05/08/2023	9.499	629,953		680,000
100103530	BURBANK	CA		05/08/2023	9.499	921,523		1,125,000
100103531	WEST PALM BEACH	FL		05/08/2023	7.999	282,893		405,000
100103533	PRESTON	CT		05/08/2023	7.999	609,630		934,000
100103534	MOSS LANDING	CA		05/08/2023	7.999	1,274,132		2,100,000
100103535	LOS ANGELES	CA		05/08/2023	9.499	764,290		920,000
100103536	EL MONTE	CA		05/08/2023	9.125	562,516		715,000
100103537	PHOENIX	AZ		05/08/2023	8.999	285,736		450,000
100103538	ROSWELL	GA		05/08/2023	8.125	2,539,744		3,850,000
100103539	BROCKTON	MA		05/08/2023	7.999	457,126		620,000
100103542	WASHINGTON	DC		05/08/2023	9.125	662,828		870,000
100103543	MORENO VALLEY	CA		05/08/2023	8.625	435,896		530,000
100103544	INGLEWOOD	CA		05/08/2023	7.375	257,184		400,000
100103546	ROANOKE	VA		05/08/2023	8.999	139,042		200,000
100103547	PALM SPRINGS	CA		05/08/2023	7.625	1,995,285		2,500,000
100103548	PORTLAND	OR		05/08/2023	8.625	165,140		436,000
100103549	DESERT HOT SPRINGS	CA		05/08/2023	7.499	273,776		400,000
100103550	PORT SAINT LUCIE	FL		05/08/2023	8.999	443,434		600,000
100103551	WASCO	CA		05/08/2023	8.499	210,482		270,000
100103552	HOUSTON	TX		05/08/2023	7.875	193,137		292,000
100103553	MERIDEN	CT		05/08/2023	9.250	245,915		324,000
100103554	SAN ANTONIO	TX		05/08/2023	8.999	83,388		97,000
100103555	BALTIMORE	MD		05/08/2023	10.750	136,777		170,000
100103557	LAKEWOOD	CA		05/08/2023	7.999	455,458		795,000
100103558	NEWARK	NJ		05/08/2023	8.375	331,841		585,000
100103560	ROSLYN	WA		05/08/2023	9.250	582,134		775,000
100103562	CONROE	TX		05/08/2023	8.999	471,869		575,000
100103563	TAMPA	FL		05/08/2023	7.750	201,954		269,000
100103564	BRIDGEPORT	CT		05/08/2023	9.499	285,515		370,000
100103565	KISSIMMEE	FL		05/08/2023	7.999	238,461		317,000
100103566	BRIDGEPORT	CT		05/08/2023	8.625	251,005		331,000
100103567	MALDEN	MA		05/08/2023	9.499	431,810		525,000
100103568	CLINTON	CT		05/08/2023	8.250	274,710		358,000
100103569	HAMPTON	VA		05/08/2023	8.999	208,451		270,000
100103570	BILLERICA	MA		05/08/2023	9.625	493,108		570,000
100103571	SANFORD	FL		05/08/2023	9.250	544,278		680,000
100103572	COLUMBIA	MD		05/08/2023	8.999	504,400		591,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100103573	JONESBORO	GA		05/08/2023	9.499	175,737		232,000
100103575	LAS VEGAS	NV		05/08/2023	8.999	1,258,740		1,600,000
100103576	SUNRISE	FL		05/08/2023	7.999	166,445		330,000
100103577	JONESBORO	GA		05/08/2023	9.499	169,407		224,000
100103578	MONROE	GA		05/08/2023	9.499	638,341		718,000
100103579	ATLANTA	GA		05/08/2023	8.999	681,359		739,900
100103580	HEATH	TX		05/08/2023	7.875	304,278		640,000
100103581	JACKSONVILLE	FL		05/08/2023	7.875	207,546		291,000
100103582	KISSIMMEE	FL		05/08/2023	7.875	373,276		465,000
100103583	HOQUIAM	WA		05/08/2023	8.750	132,998		233,000
100103584	CINCINNATI	OH		05/08/2023	8.999	130,009		190,000
100103585	CONROE	TX		05/08/2023	8.125	297,673		365,000
100103586	PALM COAST	FL		05/08/2023	8.499	234,755		348,000
100103587	CHINO	CA		05/08/2023	9.250	974,694		1,083,000
100103588	DALLAS	TX		05/08/2023	8.750	214,707		520,000
100103590	LEMONT	IL		05/08/2023	8.750	776,335		990,000
100103591	OCALA	FL		05/08/2023	7.625	151,963		190,000
100103592	NAPLES	FL		05/08/2023	8.999	336,937		378,000
100103593	DALLAS	TX		05/08/2023	8.750	227,715		520,000
100103594	BALTIMORE	MD		05/08/2023	9.750	342,646		425,000
100103595	RIVERSIDE	CA		05/08/2023	8.999	298,766		370,000
100103596	GREENSBORO	GA		05/08/2023	7.375	305,266		510,000
100103597	VIENNA	VA		05/08/2023	7.875	1,846,631		2,300,000
100103598	BURBANK	IL		05/08/2023	8.999	172,262		208,000
100103600	BAKERSFIELD	CA		05/08/2023	7.625	212,807		400,000
100103601	TAMPA	FL		05/08/2023	7.875	288,452		380,000
100103603	CAPE CORAL	FL		05/08/2023	9.999	256,704		385,000
100103604	OAKLAND	CA		05/08/2023	9.125	385,544		470,000
100103605	KATY	TX		05/08/2023	8.999	292,431		350,000
100103606	TEMPLE HILLS	MD		05/08/2023	10.125	285,070		325,000
100103608	REISTERSTOWN	MD		05/08/2023	8.499	279,294		360,000
100103609	BURBANK	IL		05/08/2023	8.750	185,359		232,000
100103610	HOUSTON	TX		05/08/2023	8.999	197,749		273,000
100103611	RANDALLSTOWN	MD		05/08/2023	7.625	209,817		284,000
100103612	BALTIMORE	MD		05/08/2023	9.250	294,174		359,000
100103613	HOUSTON	TX		05/08/2023	8.125	172,379		210,000
100103614	ORLANDO	FL		05/08/2023	7.750	208,068		310,000
100103615	MONROVIA	MD		05/08/2023	8.375	481,400		525,000
100103616	PALMDALE	CA		05/08/2023	7.999	321,326		415,000
100103617	ALEXANDRIA	VA		05/08/2023	9.750	361,094		460,000
100103618	CHARLOTTE	NC		05/08/2023	7.999	326,493		385,000
100103621	DALLAS	TX		05/08/2023	7.750	546,528		685,000
100103623	CLERMONT	FL		05/08/2023	8.750	389,279		490,000
100103624	LAS VEGAS	NV		05/08/2023	7.999	253,154		332,000
100103625	VALRICO	FL		05/08/2023	8.250	316,935		413,000
100103626	PALMDALE	CA		05/08/2023	8.250	337,360		575,000
100103627	OCALA	FL		05/08/2023	7.125	177,219		259,600
100103628	MCHENRY	IL		05/08/2023	9.875	123,254		160,000
100103630	PLANO	TX		05/08/2023	9.499	319,749		350,000
100103631	LOS BANOS	CA		05/08/2023	9.250	336,560		385,000
100103633	MIRAMAR	FL		05/08/2023	8.999	1,733,391		2,000,000
100103634	LOS ANGELES	CA		05/08/2023	8.875	601,078		690,000
100103636	CASTAIC	CA		05/08/2023	8.875	885,813		1,124,000
100103637	MIAMI	FL		05/08/2023	8.250	672,582		890,000
100103638	LOS ANGELES	CA		05/08/2023	7.999	759,259		1,100,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100103639	CALIFORNIA CITY	CA		05/08/2023	9.499	211,812		275,000
100103640	SIMI VALLEY	CA		05/08/2023	9.250	764,033		1,011,000
100103641	CALIFORNIA CITY	CA		05/08/2023	9.499	202,956		275,000
100103642	TEMPE	AZ		05/08/2023	8.625	131,746		482,000
100103644	HAMPTON	GA		05/08/2023	8.625	232,653		348,900
100103645	SAN ANTONIO	TX		05/08/2023	7.999	220,342		270,000
100103646	CHOWCHILLA	CA		05/08/2023	8.990	323,361		424,000
100103647	HOUSTON	TX		05/08/2023	8.250	246,365		310,000
100103648	CALIFORNIA CITY	CA		05/08/2023	9.499	285,251		326,000
100103649	HOUSTON	TX		05/08/2023	9.250	360,312		431,000
100103651	KATY	TX		05/08/2023	8.999	338,837		360,000
100103653	MISSION	TX		05/08/2023	7.250	189,280		242,000
100103654	COLLEGE STATION	TX		05/08/2023	7.125	167,260		265,000
100103655	PENSACOLA	FL		05/08/2023	7.999	463,479		725,000
100103656	FARR WEST	UT		05/08/2023	7.750	617,107		881,000
100103657	BEND	OR		05/08/2023	7.375	529,169		790,000
100103658	KENNESAW	GA		05/08/2023	8.250	570,572		830,000
100103659	SPARTANBURG	SC		05/08/2023	8.625	180,237		238,000
100103660	CASTAIC	CA		05/08/2023	7.375	759,649		955,000
100103662	PALMDALE	CA		05/08/2023	8.999	347,379		460,000
100103663	TERRELL	TX		05/08/2023	7.499	940,281		1,523,000
100103664	LAKE JACKSON	TX		05/08/2023	7.125	214,593		322,000
100103665	RANCHO CUCAMONGA	CA		05/08/2023	7.375	873,516		1,105,000
100103666	JACKSONVILLE	FL		05/08/2023	8.125	237,691		336,000
100103667	ALBANY	OR		05/08/2023	6.875	213,867		297,000
100103668	BRASELTON	GA		05/08/2023	8.625	1,557,946		1,880,000
100103669	NEWBERRY SPRINGS	CA		05/08/2023	7.999	132,666		234,000
100103671	SAINT PETERSBURG	FL		05/08/2023	8.250	219,020		290,000
100103672	WHITTIER	CA		05/08/2023	8.875	581,321		710,000
100103673	BROOKFIELD	CT		05/08/2023	8.875	284,550		345,000
100103674	ALPHARETTA	GA		05/08/2023	10.125	1,036,766		1,150,000
100103675	DORAL	FL		05/08/2023	7.250	607,137		835,000
100103676	MIRAMAR BEACH	FL		05/08/2023	8.999	1,114,619		1,325,000
100103677	PERRIS	CA		05/08/2023	8.625	647,068		810,000
100103678	SEMINOLE	FL		05/08/2023	7.999	401,279		514,000
100103679	FAIRFIELD	CT		05/08/2023	7.375	276,024		350,000
100103680	VICTORVILLE	CA		05/08/2023	8.875	340,066		420,000
100103681	LOS ANGELES	CA		05/08/2023	7.625	503,745		630,000
100103682	SCOTTSDALE	AZ		05/08/2023	7.750	151,568		225,000
100103683	NAUGATUCK	CT		05/08/2023	9.499	310,691		380,000
100103684	ROSEVILLE	CA		05/08/2023	8.999	976,341		1,225,000
100103685	TULSA	OK		05/08/2023	8.999	203,627		243,000
100103686	FREDERICK	MD		05/08/2023	8.999	225,462		274,000
100103687	KALAMA	WA		05/08/2023	7.250	339,425		536,000
100103688	GARLAND	TX		05/08/2023	7.999	171,902		242,000
100103689	PAYETTE	ID		05/08/2023	7.499	382,079		558,300
100103690	BIG BEAR LAKE	CA		05/08/2023	8.875	355,807		455,000
100103691	HALETHORPE	MD		05/08/2023	9.750	276,086		315,000
100103692	ANSONIA	CT		05/08/2023	6.875	283,576		368,000
100103693	AZLE	TX		05/08/2023	7.125	194,813		330,000
100103694	DALLAS	TX		05/08/2023	7.999	211,893		263,000
100103695	TORRANCE	CA		05/08/2023	8.499	816,048		1,800,000
100103696	AZLE	TX		05/08/2023	7.125	194,878		340,000
100103697	EASTON	MD		05/08/2023	9.875	310,744		351,000
100103698	KAILUA KONA	HI		05/08/2023	6.875	600,113		830,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100103699	TALLAHASSEE	FL		05/08/2023	9.375	133,207		190,000
100103700	ARLINGTON	VA		05/08/2023	8.499	120,136		153,000
100103701	LEANDER	TX		05/08/2023	7.499	457,020		1,900,000
100103702	MILWAUKEE	WI		05/08/2023	9.499	214,126		232,000
100103703	WHITTIER	CA		05/08/2023	7.625	538,303		840,000
100103705	HOUSTON	TX		05/08/2023	9.999	193,964		230,000
100103706	OKLAHOMA CITY	OK		05/08/2023	8.499	147,484		178,000
100103707	INDIO	CA		05/08/2023	9.999	629,593		700,000
100103708	OKLAHOMA CITY	OK		05/08/2023	8.375	252,884		275,000
100103709	BOWIE	MD		05/08/2023	8.499	220,123		420,000
100103710	BIG BEAR LAKE	CA		05/08/2023	8.999	329,634		390,000
100103711	NORTH CHARLESTON	SC		05/08/2023	8.750	157,828		205,000
100103712	RANCHO CUCAMONGA	CA		05/08/2023	9.375	896,979		1,095,000
100103713	BELTON	MO		05/08/2023	7.125	252,503		360,000
100103714	PLUMAS LAKE	CA		05/08/2023	7.375	174,845		503,000
100103715	TRACY	CA		05/08/2023	8.499	558,737		675,000
100103716	SILVER SPRING	MD		05/08/2023	9.250	314,674		380,000
100103717	BLUFFTON	SC		05/08/2023	8.499	288,073		388,000
100103718	HAGERSTOWN	MD		05/08/2023	8.999	374,664		465,000
100103719	HUMBLE	TX		05/08/2023	9.875	234,280		265,000
100103720	TAMPA	FL		05/08/2023	7.625	283,643		382,000
100103721	GUSTINE	CA		05/08/2023	9.375	310,275		380,000
100103722	COACHELLA	CA		05/08/2023	7.999	486,547		605,000
100103723	RIALTO	CA		05/08/2023	8.999	386,954		500,000
100103724	CHARLOTTE HALL	MD		05/08/2023	7.999	430,553		570,000
100103725	ORLANDO	FL		05/08/2023	7.250	292,465		388,000
100103726	LOS ANGELES	CA		05/08/2023	9.250	410,486		445,000
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023	8.999	680,555		975,000
100103728	ROCKWALL	TX		05/08/2023	9.375	963,447		1,250,000
100103729	DOWNEY	CA		05/08/2023	7.999	498,724		690,000
100103730	FREDERICK	MD		05/08/2023	8.625	315,809		387,000
100103731	SALEM	OR		05/08/2023	9.875	271,331		326,000
100103732	DOUGLASVILLE	GA		05/08/2023	7.125	197,970		290,000
100103733	LITTLE FALLS	NJ		05/08/2023	8.875	399,887		575,000
100103734	FRISCO	TX		05/08/2023	9.625	1,175,870		1,470,000
100103735	ROUND LAKE	IL		05/08/2023	7.499	238,634		352,000
100103736	TROPHY CLUB	TX		05/08/2023	7.999	288,941		400,000
100103737	STERLING HEIGHTS	MI		05/08/2023	8.375	462,692		507,000
100103738	CORONA	CA		05/08/2023	8.999	444,816		509,000
100103739	PONTE VEDRA	FL		05/08/2023	7.999	944,161		1,310,000
100103740	LOMPOC	CA		05/08/2023	9.999	340,230		445,000
100103741	MANSON	WA		05/08/2023	8.250	665,558		890,000
100103742	SAN DIEGO	CA		05/08/2023	8.125	664,889		823,500
100103743	CAMARILLO	CA		05/08/2023	7.625	381,843		720,000
100103744	NEW CARROLLTON	MD		05/08/2023	8.999	377,535		445,000
100103745	GRIFFIN	GA		05/08/2023	10.125	298,345		336,000
100103747	MARINA DEL REY	CA		05/08/2023	7.990	453,901		555,000
100103750	CRYSTAL	MN		05/08/2023	7.000	196,984		262,000
100103751	SURFSIDE	FL		05/08/2023	8.750	3,921,600		6,400,000
100103753	MIAMI	FL		05/08/2023	8.500	1,514,836		2,100,000
100103754	APPLE VALLEY	CA		05/08/2023	7.250	614,250		1,000,000
100103755	LAKE WORTH	FL		05/08/2023	8.875	394,002		595,000
100103756	MAHWAH	NJ		05/08/2023	8.875	1,952,265		2,400,000
100103759	KISSIMMEE	FL		05/08/2023	8.625	586,702		965,000
100103761	CONWAY	AR		05/10/2023	8.500	273,556		340,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100103762	SAN ANTONIO	TX		05/10/2023	7.624	760,821		990,000
100103763	REISTERSTOWN	MD		05/10/2023	8.500	257,531		500,000
100103764	DISCOVERY BAY	CA		05/10/2023	7.624	673,355		850,000
100103765	LANSDALE	PA		05/10/2023	7.999	1,090,586		1,350,000
100103766	TUCSON	AZ		05/10/2023	7.249	332,575		445,000
100103767	TAMPA	FL		05/10/2023	9.500	186,409		205,000
100103768	DAVENPORT	FL		05/10/2023	8.999	568,084		753,000
100103770	KEY LARGO	FL		05/10/2023	7.624	1,737,016		2,595,000
100103771	MIAMI	FL		05/10/2023	7.874	353,333		435,000
100103772	SANTA ANA	CA		05/10/2023	8.500	562,830		730,000
100103773	MANTEO	NC		05/10/2023	8.249	564,247		720,000
100103774	OAKHURST	CA		05/10/2023	8.500	371,779		451,000
100103775	KISSIMMEE	FL		05/10/2023	6.999	230,921		280,000
100103776	NORWALK	CT		05/10/2023	7.249	881,465		1,150,000
100103777	BIG BEAR CITY	CA		05/10/2023	8.875	524,736		642,000
100103778	PORT SAINT LUCIE	FL		05/10/2023	8.500	210,467		492,000
100103779	WEST PALM BEACH	FL		05/10/2023	8.750	1,072,403		1,300,000
100103780	JUPITER	FL		05/10/2023	7.500	851,343		1,140,000
100103782	CULVER CITY	CA		05/10/2023	7.935	829,448		1,100,000
100103783	BRIDGEPORT	CT		05/10/2023	7.161	218,432		355,000
100103784	RUSKIN	FL		05/10/2023	7.663	164,336		314,000
100103785	ATLANTA	GA		05/10/2023	8.286	198,708		295,000
100103786	BARNEGAT	NJ		05/10/2023	7.855	227,115		315,000
100103787	KANSAS CITY	MO		05/10/2023	7.371	135,594		190,000
100103788	WEST HAVEN	CT		05/10/2023	8.700	468,559		600,000
100103789	HOLBROOK	NY		05/10/2023	7.680	304,326		440,000
100103790	LANSING	IL		05/10/2023	8.046	144,830		200,000
100103791	BRONX	NY		05/10/2023	8.610	429,413		775,000
100103792	BROOKLYN	NY		05/10/2023	8.200	647,914		965,000
100103793	WATERBURY	CT		05/10/2023	8.588	196,701		255,000
100103794	WALDORF	MD		05/10/2023	8.011	244,110		395,000
100103795	WALDEN	NY		05/10/2023	8.435	244,680		320,000
100103796	WINSTON SALEM	NC		05/10/2023	7.685	125,808		175,000
100103797	CLEVELAND	OH		05/10/2023	7.809	117,039		164,000
100103798	APEX	NC		05/10/2023	8.085	100,940		140,000
100103799	SAN ANTONIO	TX		05/10/2023	7.836	85,078		122,000
100103800	DETROIT	MI		05/10/2023	7.980	121,283		157,000
100103801	HOLLAND	MI		05/10/2023	7.885	131,520		171,000
100103802	JERSEY CITY	NJ		05/10/2023	7.834	709,170		989,000
100103803	IRWIN	PA		05/10/2023	7.610	142,870		200,000
100103804	GRAND RAPIDS	MI		05/10/2023	7.912	139,981		182,000
100103805	BALTIMORE	MD		05/10/2023	7.903	195,984		275,000
100103806	WEST HAVEN	CT		05/10/2023	8.277	177,675		230,000
100103807	NORTON SHORES	MI		05/10/2023	8.414	78,850		117,000
100103808	CLEVELAND HEIGHTS	OH		05/10/2023	7.430	99,095		162,000
100103809	COLUMBUS	OH		05/10/2023	8.958	230,957		368,000
100103810	BALTIMORE	MD		05/10/2023	7.732	139,496		195,000
100103811	MOUNT VERNON	NY		05/10/2023	7.750	686,016		900,000
100103812	BROWNS MILLS	NJ		05/10/2023	7.911	218,618		283,000
100103813	MOUNT VERNON	NY		05/10/2023	7.850	709,469		930,000
100103814	CINCINNATI	OH		05/10/2023	8.300	263,665		320,000
100103815	MAPLE HEIGHTS	OH		05/10/2023	7.511	98,003		150,000
100103816	CHICAGO	IL		05/10/2023	8.288	208,575		270,000
100103817	LANSING	IL		05/10/2023	7.636	144,157		202,000
100103818	BRIDGEVIEW	IL		05/10/2023	7.675	232,789		335,000

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100103819	CHICAGO	IL		05/10/2023	8.095	223,510		310,000
100103820	JOLIET	IL		05/10/2023	7.810	120,510		180,000
100103821	CHICAGO	IL		05/10/2023	8.395	227,888		295,000
100103822	SHELBYVILLE	TN		05/10/2023	7.761	166,852		218,000
100103823	CHICAGO	IL		05/10/2023	8.600	283,364		390,000
100103824	CHICAGO	IL		05/10/2023	8.061	208,727		270,000
100103825	NEW CITY	NY		05/10/2023	7.613	430,520		539,000
100103826	JENKINS TOWNSHIP	PA		05/10/2023	8.162	153,313		228,000
100103827	MAPLE HEIGHTS	OH		05/10/2023	8.155	89,355		133,000
100103828	LIVERPOOL	NY		05/10/2023	7.903	166,088		215,000
100103829	CLEVELAND	OH		05/10/2023	8.185	84,604		122,000
100103830	CLEVELAND	OH		05/10/2023	8.452	89,994		125,000
100103831	COATESVILLE	PA		05/10/2023	7.878	152,460		202,000
100103832	ALBEMARLE	NC		05/10/2023	8.276	84,822		128,000
100103833	CLEVELAND	OH		05/10/2023	8.452	87,834		122,000
100103834	BUFFALO	NY		05/10/2023	8.345	94,756		132,000
100103836	WESTCHESTER	IL		05/10/2023	7.512	229,264		320,000
100103837	SOUTH BEND	IN		05/10/2023	8.325	84,726		126,000
100103838	BALTIMORE	MD		05/10/2023	8.688	277,695		369,000
100103839	TAMPA	FL		05/10/2023	7.430	160,855		233,000
100103840	PITTSFIELD	MA		05/10/2023	7.130	324,163		429,000
100103841	PAINESVILLE	OH		05/10/2023	8.361	106,449		137,000
100103842	CHICAGO	IL		05/10/2023	8.165	227,308		300,000
100103843	GLENDALE HEIGHTS	IL		05/10/2023	7.750	227,390		325,000
100103844	MIAMI BEACH	FL		05/10/2023	7.261	155,748		235,000
100103845	ROOSEVELT	NY		05/10/2023	7.450	387,249		600,000
100103846	PHILADELPHIA	PA		05/10/2023	8.061	123,162		160,000
100103847	CLEVELAND	OH		05/10/2023	8.258	79,521		120,000
100103848	PLEASANT VALLEY	NY		05/10/2023	7.963	210,272		275,000
100103849	NYACK	NY		05/10/2023	7.988	653,238		845,000
100103850	KANSAS CITY	MO		05/10/2023	6.970	134,165		220,000
100103851	SUMMERVILLE	SC		05/10/2023	7.536	208,947		273,000
100103852	JOLIET	IL		05/10/2023	7.286	147,076		262,000
100103853	POUGHKEEPSIE	NY		05/10/2023	7.480	178,352		250,000
100103854	HAVERSTRAW	NY		05/10/2023	7.160	267,619		375,000
100103855	MACON	GA		05/10/2023	8.280	129,078		162,000
100103856	KENTWOOD	MI		05/10/2023	8.075	194,594		312,000
100103857	EASTON	PA		05/10/2023	8.052	131,016		212,000
100103858	HUNTINGTON STATION	NY		05/10/2023	8.255	411,405		583,000
100103859	PHILADELPHIA	PA		05/10/2023	7.552	200,101		300,000
100103860	VERO BEACH	FL		05/10/2023	7.489	256,914		360,000
100103861	PHILADELPHIA	PA		05/10/2023	8.224	183,552		239,000
100103862	SAINT PETERSBURG	FL		05/10/2023	7.900	206,233		300,000
100103863	PATERSON	NJ		05/10/2023	7.652	274,723		535,000
100103864	BRONX	NY		05/10/2023	8.550	761,414		975,000
100103865	DAYTON	OH		05/10/2023	8.370	114,975		170,000
100103866	YONKERS	NY		05/10/2023	8.773	519,120		720,000
100103867	BROOKLYN	NY		05/10/2023	8.110	512,237		850,000
100103868	BROOKLYN	NY		05/10/2023	8.500	402,957		600,000
100103869	MARION	OH		05/10/2023	8.628	85,905		138,000
100103870	SOUTH BOSTON	VA		05/10/2023	7.720	107,430		162,000
100103871	PATCHOGUE	NY		05/10/2023	8.017	315,639		510,000
100103872	MONTICELLO	NY		05/10/2023	7.862	154,950		220,000
100103873	BRONX	NY		05/10/2023	7.704	142,800		200,000
100103874	SOUTH ORANGE	NJ		05/10/2023	7.317	440,085		720,000

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100103875	TRENTON	NJ		05/10/2023	8.278	193,125		264,000
100103877	LINDENHURST	NY		05/10/2023	7.990	492,005		640,000
100103878	COPIAGUE	NY		05/10/2023	7.990	507,542		665,000
100103879	ANDERSON	SC		05/10/2023	7.931	133,880		186,000
100103880	LINDENHURST	NY		05/10/2023	7.990	524,880		685,000
100103881	LINDENHURST	NY		05/10/2023	7.850	548,852		725,000
100103882	IRVINGTON	NJ		05/10/2023	8.137	228,011		355,000
100103883	COPIAGUE	NY		05/10/2023	7.800	484,316		650,000
100103884	NORTH CHICAGO	IL		05/10/2023	8.270	185,711		240,000
100103885	JACKSONVILLE	FL		05/10/2023	8.277	99,519		140,000
100103886	SHIRLEY	NY		05/10/2023	7.630	356,939		495,000
100103887	DETROIT	MI		05/10/2023	7.580	117,249		190,000
100107780	FOLEY	AL		05/19/2023	5.250	227,404		302,300
100107781	PORT SAINT JOE	FL		05/19/2023	5.250	445,396		595,000
100107782	MILLVILLE	DE		05/19/2023	4.990	322,118		475,000
100107783	NORTH LAS VEGAS	NV		05/19/2023	5.750	246,074		330,000
100107784	PORT SAINT JOE	FL		05/19/2023	5.250	377,378		565,000
100107785	LOCUST	NC		05/19/2023	5.250	259,282		360,000
100107786	LAS VEGAS	NV		05/19/2023	5.250	328,017		442,000
100107787	LEWES	DE		05/19/2023	4.990	379,816		540,000
100107788	PORT SAINT LUCIE	FL		05/19/2023	5.250	268,349		380,000
100107789	PORT SAINT JOE	FL		05/19/2023	4.990	398,449		565,000
100107790	LAS VEGAS	NV		05/19/2023	5.875	377,816		501,000
100107791	WILLIS	TX		05/19/2023	5.375	403,779		632,000
100107792	MYRTLE BEACH	SC		05/19/2023	5.250	347,595		507,000
100107793	HENDERSON	NV		05/19/2023	5.500	406,785		575,000
100107794	LONGS	SC		05/19/2023	4.990	271,047		400,000
100107795	FRANKLIN	VA		05/19/2023	5.250	236,751		326,000
100107796	HOMESTEAD	FL		05/19/2023	5.750	370,384		485,000
100107797	SAINT AUGUSTINE	FL		05/19/2023	5.750	258,058		447,000
100107798	PRESCOTT	AZ		05/19/2023	6.990	490,133		620,000
100107799	PALM BAY	FL		05/19/2023	5.990	279,098		366,000
100107800	SAINT JOHNS	FL		05/19/2023	5.990	265,432		347,000
100107801	LAS VEGAS	NV		05/19/2023	5.750	315,721		413,000
100107802	MESA	AZ		05/19/2023	6.500	538,172		702,000
100107803	PORT SAINT JOE	FL		05/19/2023	5.990	321,960		435,000
100107804	MIMS	FL		05/19/2023	5.990	248,935		328,000
100107805	MILLVILLE	DE		05/19/2023	5.990	268,592		350,000
100107806	DAVENPORT	FL		05/19/2023	5.990	283,629		428,000
100107807	JURUPA VALLEY	CA		05/19/2023	6.990	420,927		572,000
100107808	PALM BAY	FL		05/19/2023	6.250	273,195		358,000
100107809	HARRISON	TN		05/19/2023	7.625	534,379		670,000
100107810	BRADENTON	FL		05/19/2023	7.500	652,363		815,000
100107811	OCEAN CITY	MD		05/19/2023	6.875	361,478		483,000
100107812	WIMAUMA	FL		05/19/2023	6.999	313,358		415,000
100107813	PERRIS	CA		05/19/2023	6.625	253,783		340,000
100107814	PUNTA GORDA	FL		05/19/2023	7.125	375,125		710,000
100107815	THE VILLAGES	FL		05/19/2023	6.990	262,288		351,000
100107816	OCEAN CITY	MD		05/19/2023	6.625	300,338		403,000
100107817	SAN DIEGO	CA		05/19/2023	8.125	988,581		1,235,000
100107818	GOLD CANYON	AZ		05/19/2023	8.625	293,651		440,000
100107819	ATLANTA	GA		05/19/2023	8.875	2,396,508		2,929,000
100107820	NICEVILLE	FL		05/19/2023	6.750	1,260,489		1,575,000
100107821	INDIO	CA		05/19/2023	9.125	379,213		440,000
100107822	PEORIA	AZ		05/19/2023	7.250	564,047		705,000

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100107823	WOODSIDE	CA		05/19/2023	8.990	3,536,896		4,400,000
100107825	MANSFIELD	TX		05/19/2023	9.750	455,841		500,000
100107826	GLEN BURNIE	MD		05/19/2023	10.500	306,993		377,000
100107828	JUPITER	FL		05/19/2023	10.375	261,808		320,000
100107829	ZEPHYRHILLS	FL		05/19/2023	8.875	183,921		256,000
100107830	LAKE WORTH BEACH	FL		05/19/2023	10.375	433,942		533,000
100107831	LAKE WORTH	FL		05/19/2023	9.750	420,191		555,000
100107832	PARKLAND	FL		05/19/2023	7.625	695,140		856,000
100107833	ROME	GA		05/19/2023	10.000	126,287		165,000
100107834	PLACIDA	FL		05/19/2023	9.999	1,009,540		1,180,000
100107835	SUNRISE	FL		05/19/2023	10.250	102,175		180,000
100107836	ALSIP	IL		05/23/2023	8.875	233,831		300,000
100107837	GLENDORA	CA		05/23/2023	7.500	339,488		550,000
100107838	SPRING HILL	TN		05/23/2023	7.875	413,500		500,000
100107839	ALTADENA	CA		05/23/2023	7.000	1,504,913		2,100,000
100107840	AGOURA HILLS	CA		05/23/2023	7.125	333,531		925,000
100107841	LOS ANGELES	CA		05/23/2023	7.500	1,034,025		1,200,000
100107842	BURBANK	CA		05/23/2023	7.750	1,795,862		2,193,000
100107843	LAKEWOOD	CO		05/23/2023	7.250	839,438		1,180,000
100107844	GLENDALE	CA		05/23/2023	6.875	1,441,300		1,775,000
100107845	BEAVERTON	OR		05/23/2023	8.000	388,653		545,000
100107846	BEAVERTON	OR		05/23/2023	7.750	339,066		552,000
100107847	ARVADA	CO		05/23/2023	7.375	531,023		695,000
100107848	MIAMI	FL		05/23/2023	6.875	609,000		750,000
100107849	GRAND PRAIRIE	TX		05/23/2023	7.875	332,638		510,000
100107850	TAMPA	FL		05/23/2023	7.875	285,656		370,000
100107852	TACOMA	WA		05/23/2023	9.375	343,061		420,000
100107853	REDWOOD CITY	CA		06/29/2023	7.250	817,858		2,400,000
100107854	WOODLAND	CA		06/29/2023	7.500	1,441,498		2,000,000
100107855	WEATHERFORD	TX		06/29/2023	7.750	635,615		832,000
100107856	NAPA	CA		06/29/2023	8.875	239,986		496,000
100107857	ROUND ROCK	TX		06/29/2023	8.750	313,774		425,000
100107858	SAN MARCOS	CA		06/29/2023	6.875	1,110,967		1,378,000
100107859	WEST HOLLYWOOD	CA		06/29/2023	7.500	847,250		1,030,000
100107860	BRASELTON	GA		06/29/2023	9.625	1,054,358		1,140,000
100107861	SIMONTON	TX		06/29/2023	9.500	237,618		292,000
100107863	ROSHARON	TX		06/29/2023	7.500	844,755		1,060,000
100107865	MIAMI	FL		06/29/2023	7.750	830,077		1,120,000
100107866	SAN DIEGO	CA		06/29/2023	6.750	1,000,290		3,500,000
100107868	LEAGUE CITY	TX		06/29/2023	6.750	317,100		450,000
100107869	LOS ANGELES	CA		06/29/2023	6.750	351,709		700,000
100107870	KAILUA KONA	HI		06/29/2023	7.000	1,607,652		1,988,000
100107871	PERRIS	CA		06/29/2023	7.875	921,682		1,050,000
100107872	MELISSA	TX		06/29/2023	9.500	298,217		363,000
100107874	LOS ANGELES	CA		06/29/2023	7.875	1,517,196		1,820,000
100107876	KELLER	TX		06/29/2023	7.250	541,764		710,000
100107877	LOS ANGELES	CA		06/29/2023	6.875	1,081,388		2,650,000
100107878	KAILUA KONA	HI		06/29/2023	8.000	503,785		825,000
100107879	VINEYARD	UT		06/29/2023	9.000	844,217		921,000
100107880	MIAMI	FL		06/29/2023	9.500	222,923		270,000
100107881	FRESNO	CA		06/29/2023	7.375	873,130		1,100,000
100107883	ELWOOD	UT		06/29/2023	7.375	556,300		685,000
100107884	MIAMI BEACH	FL		06/29/2023	7.125	512,051		1,360,000
100107885	COVINGTON	GA		06/29/2023	8.000	293,748		375,000
100107888	LA HABRA HEIGHTS	CA		06/29/2023	8.625	2,591,823		3,225,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100107889	DESERT HOT SPRINGS	CA		06/29/2023	7.500	260,218		345,000
100107890	MOUNT PLEASANT	SC		06/29/2023	8.500	204,736		304,000
100107891	LUDLOW FALLS	OH		06/29/2023	9.250	342,334		407,000
100107892	SEATTLE	WA		06/29/2023	7.125	591,310		890,000
100107893	GALVESTON	TX		06/29/2023	8.500	500,977		820,000
100107894	ESCONDIDO	CA		06/29/2023	7.250	510,153		935,000
100107895	KIRKWOOD	CA		06/29/2023	7.375	496,042		690,000
100107896	BUCKEYE	AZ		06/29/2023	7.375	540,561		662,000
100107897	LIVONIA	MI		06/29/2023	8.125	156,235		364,100
100107898	CHARLOTTE	NC		06/29/2023	9.000	1,230,182		1,730,000
100107899	CONROE	TX		06/29/2023	8.625	282,816		294,000
100107901	ARGYLE	TX		06/29/2023	8.625	1,332,644		1,505,000
100107902	VACAVILLE	CA		06/29/2023	7.375	427,864		524,000
100107903	SAN FRANCISCO	CA		06/29/2023	8.000	976,094		2,200,000
100107904	EL PASO	TX		06/29/2023	8.000	224,305		280,000
100107905	LEONARD	TX		06/29/2023	8.125	402,235		450,000
100107906	LOS ANGELES	CA		06/29/2023	8.500	840,956		945,000
100107907	AUSTIN	TX		06/29/2023	7.625	417,979		535,000
100107908	VILLA PARK	CA		06/29/2023	7.625	1,423,531		1,740,000
100107909	HALEIWA	HI		06/29/2023	7.000	2,390,234		2,960,000
100107911	KALISPELL	MT		06/29/2023	9.500	840,420		1,000,000
100107914	PHOENIX	AZ		06/29/2023	8.625	558,892		765,000
100107915	NAPLES	FL		06/29/2023	7.875	774,796		1,040,000
100107916	ELIZABETH	NJ		06/29/2023	8.250	434,056		680,000
100107917	PHOENIX	AZ		06/29/2023	8.625	567,038		765,000
100107918	NORTHBROOK	IL		06/29/2023	7.125	377,024		820,000
100107919	HICKORY	NC		06/29/2023	9.125	129,533		147,500
100107920	PHOENIX	AZ		06/29/2023	8.875	400,536		525,000
100107922	RIVERSIDE	CA		06/29/2023	8.875	712,311		920,000
100107923	WARDENSVILLE	WV		06/29/2023	9.250	208,833		280,000
100107924	WADSWORTH	IL		06/29/2023	8.875	390,431		515,000
100107925	NEWARK	NJ		06/29/2023	8.125	423,097		555,000
100107926	KISSIMMEE	FL		06/29/2023	8.875	369,708		475,000
100107927	LINDEN	NJ		06/29/2023	8.625	164,595		330,000
100107928	ANAHOLA	HI		06/29/2023	7.375	1,662,727		2,400,000
100107931	SENECA	SC		06/29/2023	8.125	205,544		245,000
100107932	MARATHON	FL		06/29/2023	7.500	565,873		750,000
100107934	LAKE HAVASU CITY	AZ		06/29/2023	8.500	198,915		245,000
100107935	DACULA	GA		06/29/2023	7.875	291,676		396,000
100107937	CHICAGO	IL		06/29/2023	8.875	232,444		290,000
100107938	GAINESVILLE	FL		06/29/2023	8.500	469,704		600,000
100107939	LEHIGH ACRES	FL		06/29/2023	8.875	236,970		290,000
100107944	SAN LEANDRO	CA		06/29/2023	8.250	815,412		1,165,000
100107946	LARGO	FL		06/29/2023	7.500	397,796		525,000
100107947	SPOKANE	WA		06/29/2023	9.000	233,046		290,000
100107950	LA VERKIN	UT		06/29/2023	7.250	684,964		920,000
100107951	POMPANO BEACH	FL		06/29/2023	9.125	300,700		375,000
100107952	CIBOLO	TX		06/29/2023	7.125	138,164		230,000
100107953	LAUDERHILL	FL		06/29/2023	7.875	117,484		165,000
100107954	LONG BEACH	CA		06/29/2023	7.375	605,798		860,000
100107955	SEABROOK ISLAND	SC		06/29/2023	7.375	390,989		540,000
100107956	SAINT PETERSBURG	FL		06/29/2023	7.750	166,942		320,000
100107957	JOSHUA TREE	CA		06/29/2023	7.625	571,382		755,000
100107958	LAKE GENEVA	WI		06/29/2023	7.500	252,951		317,000
100107959	ZACHARY	LA		06/29/2023	8.500	108,801		136,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100107960	ATLANTA	GA		06/29/2023	8.875	260,279		320,000
100107961	VANCOUVER	WA		06/29/2023	9.000	433,153		580,000
100107963	STROUDSBURG	PA		06/29/2023	8.750	279,277		353,000
100107964	CORAL SPRINGS	FL		06/29/2023	8.750	148,240		200,000
100107965	BARSTOW	CA		06/29/2023	8.750	140,007		180,000
100107966	LA MIRADA	CA		05/22/2023	8.250	811,466		940,000
100107967	BELLFLOWER	CA		05/22/2023	8.250	659,513		863,000
100107968	SARASOTA	FL		05/22/2023	8.625	1,817,310		2,200,000
100107969	EAST HAMPTON	NY		05/22/2023	8.125	772,932		1,600,000
100107970	MILWAUKIE	OR		05/22/2023	9.250	348,701		440,000
100107971	LAKELAND	FL		05/22/2023	8.250	301,841		358,000
100107972	BAYFIELD	CO		05/22/2023	7.875	320,119		450,000
100107973	BEVERLY HILLS	CA		05/22/2023	8.875	4,470,851		7,275,000
100107974	NEWPORT BEACH	CA		05/22/2023	6.625	2,197,409		5,250,000
100107975	BRADENTON	FL		05/22/2023	8.375	294,912		390,000
100107976	HAWTHORNE	CA		05/22/2023	6.250	1,284,563		1,560,000
100107979	PIGEON FORGE	TN		05/25/2023	7.625	331,340		395,000
100107981	SENOIA	GA		05/25/2023	6.999	407,040		603,000
100107982	CHARLOTTE	NC		05/25/2023	7.499	272,745		330,000
100107988	FREDERICKSBURG	VA		05/25/2023	7.625	310,016		410,000
100107990	NEW BEDFORD	MA		05/25/2023	6.999	263,119		355,000
100107991	HENDERSON	NV		05/25/2023	6.250	248,514		345,000
100107992	CHOWCHILLA	CA		05/25/2023	6.625	284,092		483,000
100107993	KEY COLONY BEACH	FL		05/25/2023	6.125	582,094		806,000
100107995	CLERMONT	FL		05/25/2023	6.500	260,624		417,000
100107996	SHIP BOTTOM	NJ		05/25/2023	6.625	385,331		550,000
100107997	JACKSON	NJ		05/25/2023	7.625	485,417		575,000
100108002	MC KINNEY	TX		05/25/2023	5.750	327,907		455,000
100108003	WEATHERFORD	TX		05/25/2023	6.624	254,138		340,000
100108004	CHICAGO	IL		05/25/2023	6.500	281,139		393,000
100108005	CHULA VISTA	CA		05/25/2023	6.125	501,374		675,000
100108010	FRESNO	CA		05/25/2023	6.125	344,881		421,000
100108011	DESTIN	FL		05/25/2023	5.250	317,327		400,000
100108012	ATLANTA	GA		05/25/2023	6.125	292,011		395,000
100108014	KENNESAW	GA		05/25/2023	7.625	287,904		385,000
100108015	INDIO	CA		05/25/2023	6.625	574,149		789,000
100108019	KISSIMMEE	FL		05/25/2023	5.990	259,254		426,000
100108020	LAS VEGAS	NV		05/25/2023	7.625	296,582		399,000
100108023	NAPLES	FL		05/25/2023	6.624	539,249		718,000
100108025	GROVELAND	FL		05/25/2023	6.125	251,546		346,000
100108026	FLOWER MOUND	TX		05/25/2023	4.990	303,282		429,000
100108027	IRVINE	CA		05/25/2023	7.125	692,312		910,000
100108028	JACKSON TOWNSHIP	NJ		05/25/2023	6.000	301,080		510,000
100108031	VISALIA	CA		05/25/2023	7.375	292,945		390,000
100108032	DURHAM	NC		05/25/2023	6.125	263,348		377,500
100108033	MESA	AZ		05/25/2023	4.990	320,085		449,000
100108034	KYLE	TX		05/25/2023	6.624	287,881		413,000
100108035	MESA	AZ		05/25/2023	4.990	378,005		530,000
100108036	LIGHTHOUSE POINT	FL		05/25/2023	7.625	619,664		737,000
100108037	NEW ORLEANS	LA		05/25/2023	5.990	313,458		424,000
100108040	LOGANVILLE	GA		05/25/2023	5.625	257,247		399,000
100108042	BROKEN BOW	OK		05/25/2023	7.625	723,570		1,000,000
100108043	SCOTTSDALE	AZ		05/25/2023	7.500	356,956		472,000
100108044	LACEY	WA		05/25/2023	5.875	347,601		517,000
100108045	MANASSAS PARK	VA		05/25/2023	6.625	241,353		675,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108049	VERO BEACH	FL		05/25/2023	7.625	273,006		320,000
100108051	MONTVALE	NJ		05/25/2023	7.500	663,175		940,000
100108052	ATLANTA	GA		05/25/2023	6.375	295,169		410,000
100108053	CHULA VISTA	CA		05/25/2023	5.625	503,033		690,000
100108055	MESA	AZ		05/25/2023	4.875	271,742		388,000
100108056	ST AUGUSTINE	FL		05/25/2023	5.625	460,756		654,000
100108057	GRAND PRAIRIE	TX		05/24/2023	8.875	280,551		365,000
100108059	SANTA ANA	CA		05/24/2023	9.250	664,639		800,000
100108060	MISSOURI CITY	TX		05/24/2023	9.750	455,493		575,000
100108061	TAVARES	FL		05/24/2023	9.375	316,862		390,000
100108062	DECATUR	GA		05/24/2023	9.875	1,551,799		1,794,000
100108063	BOERNE	TX		05/24/2023	9.250	305,349		500,000
100108064	HOUSTON	TX		05/24/2023	7.375	137,271		207,000
100108065	RANCHO PALOS VERDES	CA		05/24/2023	8.499	1,772,646		2,250,000
100108066	MEMPHIS	TN		05/24/2023	7.875	179,070		270,000
100108067	TAMPA	FL		05/24/2023	8.375	214,460		405,000
100108068	HOUSTON	TX		05/24/2023	8.875	133,756		235,000
100108069	MANOR	TX		05/24/2023	8.625	243,914		330,000
100108070	SEASIDE PARK	NJ		05/24/2023	8.750	154,917		446,500
100108071	DOWNEY	CA		05/24/2023	7.375	1,052,411		1,520,000
100108072	NEW BEDFORD	MA		05/24/2023	9.125	242,179		340,000
100108073	YORBA LINDA	CA		05/24/2023	6.999	226,823		530,000
100108074	OAK HILLS	CA		05/24/2023	9.250	657,632		850,000
100108075	LOS ANGELES	CA		05/24/2023	8.999	1,144,990		1,400,000
100108076	HOUSTON	TX		05/24/2023	9.625	158,495		188,000
100108077	SONORA	CA		05/24/2023	8.499	305,723		450,000
100108079	NAPA	CA		05/24/2023	7.625	220,033		490,000
100108080	SURFSIDE BEACH	SC		05/24/2023	9.375	1,209,363		1,457,000
100108081	APPLE VALLEY	CA		05/24/2023	8.999	377,590		515,000
100108082	HOUSTON	TX		05/24/2023	9.375	153,555		220,000
100108083	CHICAGO	IL		05/24/2023	10.625	376,910		435,000
100108084	COCONUT CREEK	FL		05/24/2023	8.250	646,422		856,000
100108085	PALM DESERT	CA		05/24/2023	9.499	288,882		350,000
100108086	TAMPA	FL		05/24/2023	9.499	232,652		320,000
100108087	LOS ANGELES	CA		05/24/2023	9.125	806,431		1,200,000
100108088	DOYLESTOWN	PA		05/24/2023	8.750	288,960		325,000
100108089	HUNTINGTON BEACH	CA		05/24/2023	10.375	706,551		800,000
100108090	LA PUENTE	CA		05/24/2023	8.999	547,289		660,000
100108093	TAMPA	FL		05/24/2023	8.375	223,283		312,000
100108094	TAMPA	FL		05/24/2023	8.375	269,676		380,000
100108095	LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023	9.250	693,769		828,000
100108096	LA MIRADA	CA		05/24/2023	8.875	595,335		725,000
100108097	RIVERDALE	GA		05/24/2023	7.499	180,333		246,500
100108098	SUN PRAIRIE	WI		05/24/2023	9.999	524,597		580,000
100108099	HOUSTON	TX		05/24/2023	8.999	161,629		200,000
100108100	CASA GRANDE	AZ		05/24/2023	8.625	315,361		405,000
100108101	RED BLUFF	CA		05/24/2023	8.250	385,729		518,000
100108102	NASHVILLE	TN		05/24/2023	7.740	292,910		372,000
100108103	SILVER SPRING	MD		05/24/2023	8.875	371,610		453,000
100108104	HOUSTON	TX		05/24/2023	8.375	238,635		415,000
100108105	JARRELL	TX		05/24/2023	8.625	337,930		393,000
100108106	LEAGUE CITY	TX		05/24/2023	8.250	238,011		370,000
100108107	MAYWOOD	IL		05/24/2023	8.999	256,063		300,000
100108108	MURRELLS INLET	SC		05/24/2023	7.375	364,935		820,000
100108109	FALLS CHURCH	VA		05/24/2023	8.125	533,496		760,000

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100108110	BATTLE CREEK	MI		05/24/2023	9.499	194,757		265,000
100108111	PASADENA	TX		05/24/2023	8.999	202,703		295,000
100108112	GALVESTON	TX		05/24/2023	8.375	342,381		417,000
100108113	ASHLAND	VA		05/24/2023	8.875	274,610		394,000
100108114	BETHLEHEM	CT		05/24/2023	9.750	289,388		330,000
100108116	BLOOMINGTON	CA		05/24/2023	8.999	326,487		425,000
100108117	JACKSONVILLE	FL		05/24/2023	7.999	192,711		250,000
100108118	SMYRNA	GA		05/24/2023	7.499	123,500		263,000
100108119	WOODSTOCK	GA		05/24/2023	7.999	229,542		655,000
100108120	LA MIRADA	CA		05/24/2023	9.125	998,489		1,085,000
100108121	STONE MOUNTAIN	GA		05/24/2023	7.999	206,408		310,000
100108123	SAN BERNARDINO	CA		05/24/2023	8.625	295,904		350,000
100108124	LANCASTER	CA		05/24/2023	9.999	395,792		460,000
100108125	COCOA	FL		05/24/2023	8.375	243,213		305,000
100108126	JACKSONVILLE	FL		05/24/2023	7.999	196,527		305,000
100108127	TAYLOR	TX		05/24/2023	8.999	129,528		185,000
100108128	PEORIA	AZ		05/24/2023	8.999	310,114		400,000
100108129	BARSTOW	CA		05/24/2023	8.625	167,349		200,000
100108130	GARLAND	TX		05/24/2023	8.999	201,722		258,000
100108131	OCOEE	FL		05/24/2023	7.499	292,459		460,000
100108132	LAKEWOOD	CA		05/24/2023	8.999	589,475		780,000
100108133	RIVERSIDE	CA		05/24/2023	9.625	893,619		980,000
100108134	INDIO	CA		05/24/2023	10.250	453,376		510,000
100108135	HOLIDAY	FL		05/24/2023	9.625	217,698		266,000
100108136	VENTURA	CA		05/24/2023	8.499	281,152		350,000
100108137	CHICAGO	IL		05/24/2023	8.999	723,814		930,000
100108138	WILMINGTON	MA		05/24/2023	8.999	707,218		881,000
100108140	CHARLOTTE	NC		05/24/2023	9.999	466,859		535,000
100108141	WINCHESTER	KY		05/24/2023	10.999	133,786		156,000
100108142	ANAHEIM	CA		05/24/2023	8.999	1,423,994		1,650,000
100108143	MIDLAND	TX		05/24/2023	9.125	442,236		532,000
100108144	DENVER	CO		05/24/2023	8.999	161,161		394,000
100108145	MILWAUKEE	WI		05/24/2023	9.375	319,389		373,000
100108146	LAS VEGAS	NV		05/24/2023	9.875	324,796		380,000
100108147	NEW MILFORD	NJ		05/24/2023	9.999	891,936		1,025,000
100108148	ANTIOCH	CA		05/24/2023	8.999	464,179		575,000
100108149	ARLINGTON	VA		05/24/2023	8.999	249,741		500,000
100108150	PHOENIX	AZ		05/24/2023	9.375	380,911		440,000
100108151	WAIALUA	HI		05/24/2023	8.499	2,662,779		3,300,000
100108152	BUENA PARK	CA		05/24/2023	8.750	630,521		790,000
100108153	MORENO VALLEY	CA		05/24/2023	9.750	499,434		560,000
100108154	ATLANTA	GA		05/24/2023	7.999	278,071		340,000
100108156	TIGARD	OR		05/24/2023	9.250	693,589		750,000
100108157	BRISTOL	CT		05/24/2023	8.999	247,513		299,000
100108159	NOLANVILLE	TX		05/24/2023	8.999	216,435		300,000
100108160	PORT SAINT LUCIE	FL		05/24/2023	8.250	223,997		451,000
100108161	COLLEGE PARK	MD		05/24/2023	9.875	296,455		355,000
100108162	OAKLAND	CA		05/24/2023	9.125	508,697		600,000
100108164	RENO	NV		05/24/2023	9.125	227,855		362,500
100108165	FORT PIERCE	FL		05/24/2023	8.250	348,025		485,000
100108166	SAN BERNARDINO	CA		05/24/2023	9.125	396,080		460,000
100108168	RENO	NV		05/24/2023	9.125	208,418		330,000
100108169	MESA	AZ		05/24/2023	9.625	393,614		425,000
100108170	TAMPA	FL		05/24/2023	9.125	234,321		325,000
100108171	GALVESTON	TX		05/24/2023	8.375	207,698		251,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108172	COCOA	FL		05/24/2023	7.999	181,476		275,000
100108174	BORON	CA		05/24/2023	9.875	119,776		173,000
100108175	PLACENTIA	CA		05/24/2023	8.625	768,268		935,000
100108176	FITCHBURG	MA		05/24/2023	9.875	233,122		300,000
100108177	BOWIE	MD		05/24/2023	8.999	315,344		410,000
100108178	LANCASTER	CA		05/24/2023	9.250	321,827		375,000
100108179	ATHENS	GA		05/24/2023	7.750	286,250		358,000
100108180	ROSEDALE	MD		05/24/2023	8.750	311,050		400,000
100108181	CAPE MAY COURT HOUSE	NJ		05/24/2023	7.999	309,319		450,000
100108182	DALLAS	TX		05/24/2023	8.999	474,557		655,000
100108183	RICHMOND	VA		05/24/2023	9.999	246,248		286,000
100108184	FRISCO	TX		05/24/2023	9.625	1,015,939		1,300,000
100108185	CAVE CREEK	AZ		05/24/2023	9.999	1,052,464		1,185,000
100108186	HARVEY	LA		05/24/2023	7.875	232,926		279,000
100108187	SAN GABRIEL	CA		05/24/2023	7.875	544,151		1,170,000
100108188	WORCESTER	MA		05/24/2023	7.999	298,018		399,000
100108190	OVERLAND PARK	KS		05/24/2023	8.125	216,989		280,000
100108191	GARNER	NC		05/24/2023	7.999	449,300		545,000
100108192	SEBRING	FL		05/24/2023	7.375	183,527		239,000
100108193	LOS ANGELES	CA		05/24/2023	9.125	368,916		465,000
100108194	PLANTATION	FL		05/24/2023	8.625	151,390		225,000
100108195	MISSION	TX		05/24/2023	8.499	346,789		515,200
100108196	ATLANTA	GA		05/24/2023	8.625	256,213		377,000
100108198	ANTIOCH	CA		05/24/2023	8.999	540,170		810,000
100108199	DAVENPORT	FL		05/24/2023	9.750	441,448		510,000
100108200	BALTIMORE	MD		05/24/2023	7.750	175,322		310,000
100108201	PARKLAND	FL		05/24/2023	8.499	896,361		1,174,900
100108202	HOLLISTER	CA		05/24/2023	10.250	694,434		815,000
100108203	BROCKTON	MA		05/24/2023	9.875	468,964		608,000
100108205	SILVER SPRING	MD		05/24/2023	9.499	167,095		200,000
100108206	MANASSAS	VA		05/24/2023	7.999	498,452		620,000
100108207	MENIFEE	CA		05/24/2023	9.625	929,158		1,015,000
100108208	LAS VEGAS	NV		05/24/2023	8.750	325,253		370,000
100108209	ORLANDO	FL		05/24/2023	7.625	357,012		472,000
100108210	ALEXANDRIA	VA		05/24/2023	8.999	447,162		570,000
100108212	WICHITA	KS		05/24/2023	7.250	299,882		410,000
100108213	MISSION VIEJO	CA		05/24/2023	8.250	1,114,124		1,350,000
100108214	SILVER SPRING	MD		05/24/2023	9.750	240,485		290,000
100108215	GARLAND	TX		05/24/2023	8.125	261,081		311,000
100108216	OAKLAND	CA		05/24/2023	8.999	638,026		820,000
100108217	NEW CARROLLTON	MD		05/24/2023	9.375	323,682		400,000
100108218	EAST HAVEN	CT		05/24/2023	9.750	247,638		293,000
100108219	JURUPA VALLEY	CA		05/24/2023	8.999	412,386		490,000
100108220	ATWATER	CA		05/24/2023	8.875	199,942		290,000
100108221	SIMI VALLEY	CA		05/24/2023	7.625	765,711		885,500
100108222	TINLEY PARK	IL		05/24/2023	9.499	495,801		555,000
100108223	MESQUITE	TX		05/24/2023	9.999	572,498		625,000
100108224	ELLIJAY	GA		05/24/2023	7.999	542,713		860,000
100108225	CUTLER BAY	FL		05/24/2023	9.250	1,031,987		1,350,000
100108226	SLIDELL	LA		05/24/2023	8.250	269,372		540,000
100108227	MIAMI	FL		05/24/2023	8.999	335,204		535,000
100108228	WHITTIER	CA		05/24/2023	8.250	554,364		675,000
100108229	WINDSOR	CO		05/24/2023	8.999	482,982		518,000
100108230	JACKSONVILLE	FL		05/24/2023	8.999	393,329		479,700
100108231	MORTON GROVE	IL		05/24/2023	8.375	366,721		405,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108232	PORTLAND	OR		05/24/2023	9.250	301,549		405,000
100108233	LOS ANGELES	CA		05/24/2023	6.999	1,240,754		1,600,000
100108234	PALERMO	CA		05/24/2023	9.875	247,084		279,000
100108235	BELTSVILLE	MD		05/24/2023	9.625	355,241		465,000
100108236	RIALTO	CA		05/24/2023	9.999	694,385		756,000
100108237	HENDERSON	NV		05/24/2023	8.375	593,164		645,000
100108238	HOUMA	LA		05/24/2023	7.750	178,955		230,000
100108239	HERALD	CA		05/24/2023	7.625	575,207		838,000
100108240	REUNION	FL		05/24/2023	10.125	467,270		550,000
100108241	SAN BERNARDINO	CA		05/24/2023	7.999	484,538		635,000
100108242	PORTLAND	OR		05/24/2023	9.250	306,786		400,000
100108243	SAUGUS	MA		05/24/2023	8.250	187,403		866,000
100108244	SAN BERNARDINO	CA		05/24/2023	7.999	524,071		690,000
100108245	DAVENPORT	FL		05/24/2023	7.999	270,233		388,000
100108246	HYATTSVILLE	MD		05/24/2023	9.875	299,615		345,000
100108247	WALDORF	MD		05/24/2023	7.750	518,149		639,265
100108248	LOS ANGELES	CA		05/24/2023	9.125	1,456,760		1,800,000
100108249	NORTH LAS VEGAS	NV		05/24/2023	8.999	317,948		340,000
100108250	FALL RIVER	MA		05/24/2023	10.125	484,715		602,000
100108251	KANSAS CITY	MO		05/24/2023	8.875	165,106		197,000
100108252	KATY	TX		05/24/2023	7.125	449,415		565,000
100108253	LANCASTER	CA		05/24/2023	7.750	405,450		500,000
100108254	MERRILLVILLE	IN		05/24/2023	9.625	174,020		181,000
100108255	STOCKBRIDGE	GA		05/24/2023	9.625	616,542		670,000
100108256	ROSENBERG	TX		05/24/2023	9.750	431,824		471,000
100108257	CRESTLINE	CA		05/24/2023	8.750	397,703		592,000
100108259	YORKVILLE	IL		05/24/2023	8.999	313,371		383,000
100108260	PHOENIX	AZ		05/24/2023	6.375	464,117		900,000
100108261	KENNESAW	GA		05/24/2023	7.999	283,349		340,000
100108263	KATY	TX		05/24/2023	7.999	233,910		288,000
100108264	EAGLE MOUNTAIN	UT		05/24/2023	9.499	385,900		470,000
100108265	TORRANCE	CA		05/24/2023	8.375	694,862		835,000
100108267	MALDEN	MA		05/24/2023	7.750	174,644		475,000
100108268	BALTIMORE	MD		05/24/2023	8.625	210,062		269,000
100108269	MIAMI GARDENS	FL		05/24/2023	9.999	443,992		495,000
100108270	MALIBU	CA		05/24/2023	8.875	2,431,498		3,025,000
100108272	LAKEWOOD	CA		05/24/2023	8.999	806,329		880,000
100108273	POMPANO BEACH	FL		05/24/2023	9.750	326,114		366,500
100108274	THOUSAND OAKS	CA		05/24/2023	8.750	1,005,875		1,210,000
100108275	MANTECA	CA		05/24/2023	9.999	472,075		520,000
100108276	HUDSON	FL		05/24/2023	9.750	348,092		435,000
100108277	EATONTON	GA		05/24/2023	7.750	1,988,438		2,650,000
100108278	HAGERSTOWN	MD		05/24/2023	8.875	160,120		265,000
100108279	WILLIS	TX		05/24/2023	8.999	182,397		210,000
100108280	NAVARRE	FL		05/24/2023	8.875	297,486		381,000
100108282	WOODBURN	OR		05/24/2023	9.750	228,646		283,500
100108283	NEW BRAUNFELS	TX		05/24/2023	9.499	414,774		440,000
100108284	FULLERTON	CA		05/24/2023	10.250	697,679		755,000
100108285	BEAVERTON	OR		05/24/2023	8.999	391,341		465,000
100108286	ONTARIO	CA		05/24/2023	7.875	455,243		519,000
100108287	HYATTSVILLE	MD		05/24/2023	9.250	390,091		490,000
100108288	OXNARD	CA		05/24/2023	7.625	1,290,295		1,800,000
100108289	LINDALE	TX		05/24/2023	7.250	225,323		345,000
100108290	LAS VEGAS	NV		05/24/2023	7.499	292,168		421,000
100108291	BALTIMORE	MD		05/24/2023	9.499	294,687		345,000

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100108293	CINCINNATI	OH		05/24/2023	9.125	218,649		260,000
100108295	HESPERIA	CA		05/24/2023	9.499	350,418		445,000
100108296	DOWNEY	CA		05/24/2023	9.375	1,118,593		1,200,000
100108297	SANDY	OR		05/24/2023	7.250	149,652		693,000
100108298	MANASSAS	VA		05/24/2023	8.499	290,639		350,000
100108299	TEMPE	AZ		05/24/2023	7.875	416,173		859,000
100108300	BRADENTON	FL		05/24/2023	8.875	299,797		380,000
100108301	LAUREL	MD		05/24/2023	10.250	328,692		375,000
100108302	ROSEVILLE	CA		05/24/2023	10.250	715,608		780,000
100108303	KISSIMMEE	FL		05/24/2023	8.999	214,254		260,000
100108304	SPRING	TX		05/24/2023	7.999	200,933		240,800
100108305	LAS VEGAS	NV		05/24/2023	7.499	3,535,855		6,158,000
100108306	AMELIA	OH		05/24/2023	7.999	224,513		361,000
100108307	OAKLAND	CA		05/24/2023	8.999	585,391		865,000
100108308	LAS VEGAS	NV		05/24/2023	8.499	361,302		540,000
100108309	FLORISSANT	MO		05/24/2023	8.625	178,807		217,000
100108311	LOS ANGELES	CA		05/24/2023	10.125	673,699		760,000
100108312	LAS VEGAS	NV		05/24/2023	8.999	1,866,183		2,250,000
100108313	NORFOLK	VA		05/24/2023	7.875	171,990		243,000
100108314	LAS VEGAS	NV		05/24/2023	7.499	639,381		950,000
100108315	HENDERSON	NV		05/24/2023	6.750	147,866		211,000
100108316	LOS ANGELES	CA		05/24/2023	7.250	1,286,251		1,699,000
100108317	BALTIMORE	MD		05/24/2023	7.875	177,672		247,000
100108318	SAN JACINTO	CA		05/24/2023	8.250	391,182		540,000
100108319	LAS VEGAS	NV		05/24/2023	8.999	658,250		700,000
100108320	THONOTOSASSA	FL		05/24/2023	7.875	268,242		326,000
100108322	PUEBLO	CO		05/24/2023	7.250	172,983		220,000
100108323	DOUGLASVILLE	GA		05/24/2023	8.499	252,567		298,000
100108324	FRESNO	CA		05/24/2023	8.625	177,897		226,000
100108325	AMERICAN CANYON	CA		05/24/2023	7.999	726,373		888,000
100108326	BROOKLYN	NY		05/25/2023	7.852	676,299		2,300,000
100108327	TRENTON	NJ		05/25/2023	7.447	156,079		220,000
100108329	RICHMOND	VA		05/25/2023	8.187	360,791		535,000
100108330	CHERRY HILL	NJ		05/25/2023	7.204	290,558		475,000
100108331	SELDEN	NY		05/25/2023	7.975	426,150		585,000
100108332	ELIZABETHPORT	NJ		05/25/2023	8.200	382,178		500,000
100108333	NEWARK	NJ		05/25/2023	8.749	509,850		660,000
100108334	INDIANAPOLIS	IN		05/25/2023	7.384	88,429		145,000
100108335	KANSAS CITY	MO		05/25/2023	7.487	184,230		225,000
100108336	KINGSTON	PA		05/25/2023	8.850	226,311		290,000
100108337	CHICAGO	IL		05/25/2023	8.146	510,450		1,200,000
100108338	BRIDGETON	NJ		05/25/2023	9.046	108,680		135,000
100108339	BRIDGETON	NJ		05/25/2023	9.046	108,576		130,000
100108340	BRIDGEPORT	CT		05/25/2023	8.470	181,980		390,000
100108341	CHESTERLAND	OH		05/25/2023	8.479	87,278		130,000
100108342	EAST STROUDSBURG	PA		05/25/2023	8.324	154,432		229,000
100108343	KINGSTON	PA		05/25/2023	8.329	118,757		153,000
100108344	JACKSONVILLE	FL		05/25/2023	7.674	107,635		209,000
100108345	HENDERSON	NV		05/25/2023	7.600	361,247		550,000
100108346	BARNEGAT	NJ		05/25/2023	7.804	227,446		315,000
100108347	KANSAS CITY	MO		05/25/2023	7.438	176,554		230,000
100108348	DETROIT	MI		05/25/2023	8.380	132,994		173,000
100108349	CANTON	MA		05/25/2023	7.337	400,530		600,000
100108350	FLORENCE	NJ		05/25/2023	8.234	136,038		198,000
100108351	BENSENVILLE	IL		05/25/2023	8.205	196,557		255,000

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100108352	NORTH PLAINFIELD	NJ		05/25/2023	7.722	405,983		700,000
100108353	JOHNSON CITY	NY		05/25/2023	9.080	101,970		132,000
100108354	NORTH CHARLESTON	SC		05/25/2023	7.688	219,804		308,000
100108355	KANSAS CITY	MO		05/25/2023	7.000	153,945		210,000
100108356	CHICAGO	IL		05/25/2023	8.417	80,956		132,000
100108357	MASTIC BEACH	NY		05/25/2023	8.563	328,873		525,000
100108358	AKRON	OH		05/25/2023	8.194	100,571		130,000
100108359	AKRON	OH		05/25/2023	8.154	96,703		125,000
100108360	AKRON	OH		05/25/2023	7.844	92,091		120,000
100108361	AKRON	OH		05/25/2023	7.594	113,578		148,000
100108362	HICKSVILLE	NY		05/25/2023	7.750	289,916		560,000
100108363	PASCO	WA		05/25/2023	8.450	278,031		360,000
100108364	ORANGE TOWNSHIP	NJ		05/25/2023	8.249	281,798		365,000
100108365	RIVERHEAD	NY		05/25/2023	7.830	239,534		485,500
100108366	MONTICELLO	NY		05/25/2023	7.588	194,979		255,000
100108367	BROCKTON	MA		05/25/2023	7.919	250,179		326,000
100108369	NEW PORT RICHEY	FL		05/25/2023	7.746	207,300		375,000
100108370	AURORA	IL		05/25/2023	7.958	191,974		234,000
100108371	BUFFALO	NY		05/25/2023	8.419	93,009		129,000
100108372	PHILADELPHIA	PA		05/25/2023	7.800	196,528		315,000
100108373	BALTIMORE	MD		05/25/2023	7.894	92,997		187,000
100108374	COVINGTON	KY		05/25/2023	8.438	244,755		315,000
100108375	CALUMET CITY	IL		05/25/2023	8.221	155,467		215,000
100108376	MONTICELLO	NY		05/25/2023	7.622	236,932		332,000
100108377	BROOKLYN	NY		05/25/2023	6.836	459,675		2,200,000
100108378	BRONX	NY		05/25/2023	8.500	582,344		830,000
100108379	CAPE CORAL	FL		05/25/2023	7.338	179,432		320,000
100108380	BARNEGAT	NJ		05/25/2023	7.855	227,115		315,000
100108381	DOVER TWP	NJ		05/25/2023	7.830	305,250		400,000
100108382	PHILADELPHIA	PA		05/25/2023	8.618	160,269		220,000
100108383	LITTLE EGG HARBOR TWP	NJ		05/25/2023	8.105	166,313		230,000
100108384	COLUMBUS	OH		05/25/2023	8.172	130,524		240,000
100108385	BAXTER	KY		05/25/2023	7.704	145,600		229,000
100108386	WOOLWICH TOWNSHIP	NJ		05/25/2023	7.387	376,672		530,000
100108387	BALTIMORE	MD		05/25/2023	7.594	122,787		150,000
100108388	JACKSONVILLE	FL		05/25/2023	7.585	230,738		365,000
100108389	TROY	NY		05/25/2023	7.714	134,523		204,000
100108390	PHILADELPHIA	PA		05/25/2023	8.547	214,500		275,000
100108391	BRIDGETON	NJ		05/25/2023	8.080	118,230		155,000
100108392	BELLEVILLE	NJ		05/25/2023	7.846	348,816		595,000
100108393	ASHEVILLE	NC		05/25/2023	7.929	385,485		537,000
100108394	TROY	NY		05/25/2023	8.314	77,913		117,000
100108395	NEWBURGH	NY		05/25/2023	7.600	407,800		545,000
100108396	BERKELEY TOWNSHIP	NJ		05/25/2023	7.183	281,892		395,000
100108397	CHICAGO	IL		05/25/2023	7.851	131,325		170,000
100108399	IRVINGTON	NJ		05/25/2023	8.450	398,086		485,000
100108400	LITTLE ROCK	AR		05/25/2023	8.855	92,535		161,000
100108401	CLEVELAND	OH		05/25/2023	9.036	85,052		110,000
100108402	INDIANAPOLIS	IN		05/25/2023	8.296	82,410		134,000
100108403	BAYTOWN	TX		05/25/2023	7.750	340,247		475,000
100108404	YONKERS	NY		05/25/2023	7.859	647,488		850,000
100108405	BALTIMORE	MD		05/25/2023	8.194	106,600		130,000
100108406	GARY	IN		05/25/2023	8.453	108,623		140,000
100108407	KILLEEN	TX		05/25/2023	7.833	130,140		185,000
100108408	YONKERS	NY		05/25/2023	7.850	743,798		975,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108409	BALTIMORE	MD		05/25/2023	8.100	106,600		160,000
100108410	BALTIMORE	MD		05/25/2023	8.100	106,600		175,000
100108411	TRENTON	NJ		05/25/2023	8.371	99,401		130,000
100108412	BALTIMORE	MD		05/25/2023	8.194	106,600		185,000
100108413	BALTIMORE	MD		05/25/2023	8.154	106,600		195,000
100108414	BALTIMORE	MD		05/25/2023	8.100	106,600		165,000
100108415	WASHINGTON	DC		05/25/2023	7.344	518,399		719,000
100108416	WACO	TX		05/25/2023	7.984	194,670		270,000
100108417	NEW HAVEN	CT		05/25/2023	8.150	197,249		273,000
100108418	LAPORTE	IN		05/25/2023	8.569	84,604		110,000
100108419	PHILADELPHIA	PA		05/25/2023	8.144	177,856		230,000
100108420	INDIANAPOLIS	IN		05/25/2023	7.824	108,459		162,000
100108421	PITTSBURGH	PA		05/25/2023	8.463	178,413		250,000
100108422	STATEN ISLAND	NY		05/25/2023	7.900	1,051,558		1,400,000
100108423	CLEVELAND	OH		05/25/2023	7.946	144,361		177,000
100108424	HAZEL CREST	IL		05/25/2023	8.109	123,600		150,000
100108425	SCHENECTADY	NY		05/25/2023	7.955	173,845		241,000
100108426	BROOKLYN	NY		05/25/2023	8.990	1,168,945		1,510,000
100108427	HAVERSTRAW	NY		05/25/2023	7.824	587,232		720,000
100108428	WOODLAND HILLS	CA		05/25/2023	8.108	1,246,815		1,614,000
100108429	BALTIMORE	MD		05/25/2023	8.327	111,930		156,000
100108430	HAVERSTRAW	NY		05/25/2023	7.879	344,013		445,000
100108431	HAVERSTRAW	NY		05/25/2023	7.950	419,739		550,000
100108432	LAKE WALES	FL		05/25/2023	7.913	148,517		195,000
100108434	HAVERSTRAW	NY		05/25/2023	7.800	486,707		600,000
100108435	BURBANK	CA		05/25/2023	7.767	334,750		1,300,000
100108436	STATESVILLE	NC		05/25/2023	8.029	198,054		295,000
100108437	MILWAUKEE	WI		05/25/2023	9.024	81,939		105,000
100108438	DETROIT	MI		05/25/2023	8.195	152,072		210,000
100108439	SYRACUSE	NY		05/25/2023	7.761	126,175		175,000
100108440	AUDUBON	NJ		05/25/2023	7.384	115,330		225,000
100108441	NEWARK	NJ		05/25/2023	7.513	379,557		540,000
100108442	WOODBURY	NY		05/25/2023	7.800	513,084		1,125,000
100108443	WATERBURY	CT		05/25/2023	7.975	174,182		242,000
100108444	WEST BERLIN	NJ		05/25/2023	7.800	242,150		315,000
100108445	CAMPBELL HALL	NY		05/25/2023	8.057	646,293		960,000
100108446	MOBILE	AL		05/25/2023	8.551	84,123		116,000
100108447	BROOKLYN	NY		05/25/2023	8.075	891,663		1,245,000
100108448	PORT NORRIS	NJ		05/25/2023	8.060	160,869		210,000
100108449	LAHAINA	HI		05/25/2023	8.600	1,228,500		1,575,000
100108450	BRONX	NY		05/25/2023	7.633	140,589		197,000
100108451	RADCLIFF	KY		05/25/2023	7.905	258,426		360,000
100108452	ORANGE	NJ		05/25/2023	7.374	257,730		395,000
100108453	AMITYVILLE	NY		05/25/2023	7.488	351,728		500,000
100108454	IRVINGTON	NJ		05/25/2023	9.163	292,040		400,000
100108455	LEXINGTON	MA		05/25/2023	8.250	726,075		1,160,000
100108456	NORTH CHARLESTON	SC		05/25/2023	9.875	219,300		495,000
100108457	LOS GATOS	CA		05/25/2023	7.749	692,165		2,000,000
100108458	TWIN FALLS	ID		05/25/2023	8.250	483,138		600,000
100108459	PIEDMONT	SC		05/25/2023	8.875	147,073		179,000
100108460	FAIRHOPE	AL		05/25/2023	8.625	207,766		331,000
100108461	S LAKE TAHOE	CA		05/25/2023	7.500	1,095,560		1,350,000
100108462	GILBERT	AZ		05/25/2023	7.750	657,685		805,000
100108463	AUSTIN	TX		05/25/2023	8.249	578,189		716,000
100108464	NORTH PORT	FL		05/25/2023	7.374	318,452		394,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108465	DEL MAR	CA		05/25/2023	7.625	1,515,401		3,800,000
100108466	BRIGANTINE	NJ		05/25/2023	9.250	1,405,250		2,000,000
100108467	ENNIS	TX		05/25/2023	7.125	276,150		400,000
100108468	CLOVIS	CA		05/25/2023	7.249	581,358		725,000
100108469	PHILADELPHIA	PA		05/25/2023	7.499	280,611		370,000
100108470	COCONUT CREEK	FL		05/25/2023	7.625	213,413		300,000
100108471	FORT LAUDERDALE	FL		05/25/2023	8.999	1,530,443		2,135,000
100108472	PALM BEACH GARDENS	FL		05/25/2023	7.250	705,252		881,812
100108473	RIVERSIDE	CA		05/25/2023	6.999	1,131,178		1,411,000
100108474	RIDGEFIELD PARK	NJ		05/25/2023	8.374	710,617		935,000
100108475	LINDEN	NJ		05/25/2023	7.999	417,739		500,000
100108476	MADISON	CT		05/25/2023	8.750	309,829		385,000
100108477	LOWELL	MA		05/25/2023	8.999	376,063		460,000
100108478	KISSIMMEE	FL		05/25/2023	9.875	456,882		584,000
100108480	SARASOTA	FL		05/25/2023	7.999	1,579,732		2,100,000
100108482	SOMERSET	NJ		05/25/2023	9.375	405,193		530,000
100108483	COACHELLA	CA		05/25/2023	8.249	406,180		495,000
100108484	WESTBURY	NY		05/25/2023	6.874	365,312		538,000
100108485	HOUSTON	TX		05/25/2023	9.125	548,374		665,000
100108486	PORT HUENEME	CA		05/25/2023	8.000	484,903		675,000
100108487	WOODLAND HILLS	CA		05/25/2023	7.500	1,006,250		1,250,000
100108488	TAMPA	FL		05/25/2023	9.375	262,334		350,000
100108489	SARASOTA	FL		05/25/2023	7.999	1,579,732		2,350,000
100108490	BRUNSWICK	GA		05/25/2023	7.375	232,580		290,000
100108491	BALTIMORE	MD		05/25/2023	7.875	102,125		170,000
100108492	KISSIMMEE	FL		05/25/2023	7.824	397,245		540,000
100108493	SAN JOSE	CA		05/25/2023	8.500	1,103,767		1,350,000
100108494	ENCINO	CA		05/25/2023	7.625	1,387,328		1,620,000
100108495	RIVIERA BEACH	FL		05/25/2023	7.875	353,235		750,000
100108496	PEMBROKE PINES	FL		05/25/2023	6.875	412,598		600,000
100108497	HUNTINGTON BEACH	CA		05/25/2023	8.250	643,454		785,000
100108498	FREDERICK	MD		05/25/2023	8.625	650,370		840,000
100108499	FRESNO	CA		05/25/2023	7.250	476,109		603,000
100108500	MIAMI	FL		05/25/2023	8.875	388,963		508,000
100108501	CEDAR GLEN	CA		05/25/2023	7.250	291,964		368,000
100108502	CEDAR GLEN	CA		05/25/2023	7.250	376,856		475,000
100108503	YUCCA VALLEY	CA		05/25/2023	8.750	200,630		285,000
100108504	PORTLAND	OR		05/25/2023	7.250	1,531,875		1,900,000
100108507	LAKE HAVASU CITY	AZ		05/25/2023	8.000	251,140		355,000
100108508	TAMPA	FL		05/25/2023	8.625	281,775		425,000
100108509	Amsterdam	NLD		05/25/2023	6.250	54,677		13,909
100108510	Amsterdam	NLD		05/25/2023	6.320	90,056		22,913
100108511	Amsterdam	NLD		05/25/2023	4.900	179,684		45,714
100108512	Amsterdam	NLD		05/25/2023	5.500	537,765		136,656
100108513	Amsterdam	NLD		05/25/2023	6.450	480,300		122,778
100108514	Amsterdam	NLD		05/25/2023	6.350	159,099		40,556
100108515	Amsterdam	NLD		05/25/2023	5.850	618,386		157,307
100108516	Amsterdam	NLD		05/25/2023	5.460	189,761		48,281
100108517	Amsterdam	NLD		05/25/2023	5.460	12,651		3,204
100108518	Amsterdam	NLD		05/25/2023	6.200	343,072		87,317
100108519	Amsterdam	NLD		05/25/2023	6.200	343,072		87,317
100108520	Amsterdam	NLD		05/25/2023	6.250	301,045		76,580
100108521	Amsterdam	NLD		05/25/2023	5.850	687,858		174,980
100108522	Amsterdam	NLD		05/25/2023	5.260	476,869		121,330
100108523	Amsterdam	NLD		05/25/2023	5.460	88,341		22,477

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108524	Amsterdam	NLD		05/25/2023	6.050	90,056		22,920
100108525	Amsterdam	NLD		05/25/2023	5.740	303,618		77,255
100108526	Amsterdam	NLD		05/25/2023	5.670	90,056		22,911
100108527	Amsterdam	NLD		05/25/2023	5.445	107,210		27,275
100108528	Amsterdam	NLD		05/25/2023	5.740	107,210		27,276
100108529	Amsterdam	NLD		05/25/2023	6.350	180,113		45,896
100108530	Amsterdam	NLD		05/25/2023	6.350	12,008		3,101
100108531	Amsterdam	NLD		05/25/2023	6.350	125,436		31,909
100108532	Amsterdam	NLD		05/25/2023	6.350	8,362		2,117
100108533	Amsterdam	NLD		05/25/2023	6.100	195,122		49,631
100108534	Amsterdam	NLD		05/25/2023	6.300	125,436		31,975
100108535	Amsterdam	NLD		05/25/2023	6.200	324,203		82,816
100108536	Amsterdam	NLD		05/25/2023	6.150	172,822		43,966
100108537	Amsterdam	NLD		05/25/2023	6.500	160,815		40,908
100108538	Amsterdam	NLD		05/25/2023	6.200	1,808,716		460,191
100108539	Amsterdam	NLD		05/25/2023	6.200	1,682,573		428,097
100108540	Amsterdam	NLD		05/25/2023	6.200	2,056,821		523,317
100108541	Amsterdam	NLD		05/25/2023	6.200	1,678,025		426,940
100108542	Amsterdam	NLD		05/25/2023	6.200	875,514		222,757
100108543	Amsterdam	NLD		05/25/2023	6.200	2,007,033		510,649
100108544	Amsterdam	NLD		05/25/2023	6.200	1,745,512		444,110
100108545	Amsterdam	NLD		05/25/2023	6.200	839,453		213,582
100108546	Amsterdam	NLD		05/25/2023	6.200	155,240		39,498
100108547	Amsterdam	NLD		05/25/2023	6.100	242,509		61,701
100108548	Amsterdam	NLD		05/25/2023	6.100	246,154		62,629
100108549	Amsterdam	NLD		05/25/2023	7.350	278,746		70,921
100108550	Amsterdam	NLD		05/25/2023	6.300	238,006		60,556
100108551	Amsterdam	NLD		05/25/2023	6.300	15,867		4,037
100108888	LAKESIDE	CA		05/31/2023	7.750	581,246		940,000
100108889	ESTERO	FL		05/31/2023	7.875	357,631		455,000
100108890	PORT SAINT LUCIE	FL		05/31/2023	8.250	294,657		355,000
100108891	MARICOPA	AZ		05/31/2023	8.125	533,856		650,000
100108892	FERNANDINA BEACH	FL		05/31/2023	7.000	1,168,737		2,198,000
100108893	HOUSTON	TX		05/31/2023	7.500	871,593		1,087,000
100108894	SACRAMENTO	CA		05/31/2023	7.625	386,468		545,000
100108895	WOODLAND HILLS	CA		05/31/2023	7.875	963,117		1,205,000
100108896	PFLUGERVILLE	TX		05/31/2023	8.500	410,153		465,000
100108897	LAKESIDE	CA		05/31/2023	7.000	553,076		780,000
100108898	TRACY	CA		05/31/2023	7.500	582,386		722,000
100108899	LAKE ELSINORE	CA		05/31/2023	9.875	543,920		590,000
100108901	MOORESVILLE	NC		05/31/2023	7.875	810,520		995,000
100108902	RENTON	WA		05/31/2023	9.625	830,053		916,000
100108903	COSTA MESA	CA		05/31/2023	7.875	1,033,269		1,250,000
100108904	SICKLERVILLE	NJ		05/31/2023	9.250	399,160		440,000
100108905	MONROE TOWNSHIP	NJ		05/31/2023	7.875	522,380		695,000
100108906	OCALA	FL		05/31/2023	7.500	398,189		530,000
100108907	CELEBRATION	FL		05/31/2023	8.625	910,145		1,100,000
100108908	KIOWA	CO		05/31/2023	7.750	820,211		1,400,000
100108909	WHITTIER	CA		05/31/2023	7.125	1,059,549		1,400,000
100108910	EAST STROUDSBURG	PA		05/31/2023	7.250	307,114		465,000
100108911	WEST PALM BEACH	FL		05/31/2023	7.250	343,181		510,000
100108912	SEDONA	AZ		05/31/2023	7.875	857,862		1,260,000
100108913	LINDENHURST	IL		05/31/2023	9.750	304,065		330,000
100108914	TURLOCK	CA		05/31/2023	7.625	502,524		719,000
100108915	KEARNEYSVILLE	WV		05/31/2023	7.250	398,769		526,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108916	YORBA LINDA	CA		05/31/2023	8.500	1,981,956		2,400,000
100108917	SAN ANTONIO	TX		05/31/2023	8.875	341,989		430,000
100108918	GALVESTON	TX		05/31/2023	8.500	518,228		718,900
100108919	CHARLOTTE	NC		05/31/2023	7.375	759,880		1,038,000
100108920	FRISCO	TX		05/31/2023	9.625	377,006		450,000
100108921	PORT SAINT JOE	FL		05/31/2023	8.375	308,397		344,900
100108922	RIVERSIDE	CA		05/31/2023	8.625	1,015,972		1,232,000
100108923	ODESSA	FL		05/31/2023	7.625	431,458		610,000
100108924	PASADENA	TX		05/31/2023	7.500	264,036		337,000
100108925	ORLANDO	FL		05/31/2023	7.250	1,136,734		1,690,000
100108926	RIDGEFIELD	WA		05/31/2023	8.500	758,742		990,000
100108927	VANCOUVER	WA		05/31/2023	8.375	474,131		565,000
100108928	VALLEY CENTER	CA		05/31/2023	8.875	685,241		785,000
100108929	SPRING	TX		05/31/2023	7.375	609,898		736,000
100108930	BLAINE	WA		05/31/2023	7.875	719,450		1,000,000
100108931	BRADENTON	FL		05/31/2023	8.875	389,723		415,000
100108932	RANCHO CUCAMONGA	CA		05/31/2023	6.750	571,594		850,000
100108933	PACIFICA	CA		05/31/2023	7.500	1,164,933		1,495,000
100108934	PALM SPRINGS	CA		05/31/2023	6.500	634,112		810,000
100108935	GLENWOOD SPRINGS	CO		05/31/2023	7.875	495,410		640,000
100108936	PLANTATION	FL		05/31/2023	8.250	414,091		525,000
100108937	SAINT PETERSBURG	FL		05/31/2023	7.250	2,277,821		2,995,000
100108938	WOODWAY	TX		05/31/2023	8.125	270,226		435,000
100108939	LOS ANGELES	CA		05/31/2023	8.625	1,192,065		1,525,000
100108940	LOS ANGELES	CA		05/31/2023	8.875	632,265		810,000
100108942	DANIA BEACH	FL		05/31/2023	8.375	928,398		1,200,000
100108943	OCALA	FL		05/31/2023	9.875	231,388		240,000
100108944	WESTMINSTER	MD		05/31/2023	10.000	611,798		685,000
100108945	CITRUS HEIGHTS	CA		05/31/2023	8.375	128,548		230,000
100108946	HOUSTON	TX		05/31/2023	7.625	1,183,817		1,775,000
100108947	HOUSTON	TX		05/31/2023	7.875	299,100		420,000
100108948	WEST PALM BEACH	FL		05/31/2023	9.000	369,691		440,000
100108949	PILOT POINT	TX		05/31/2023	8.875	134,047		266,000
100108950	BENSENVILLE	IL		05/31/2023	9.125	113,790		260,000
100108951	SAN ANTONIO	TX		05/31/2023	8.375	343,686		449,000
100108952	WASHINGTON	DC		05/31/2023	8.000	288,066		508,000
100108953	PHOENIX	AZ		05/31/2023	7.750	303,629		435,000
100108954	GLENDALE	AZ		05/31/2023	8.500	337,804		425,000
100108955	MIAMI	FL		05/31/2023	7.875	290,779		445,000
100108956	CINCINNATI	OH		05/31/2023	7.875	165,699		240,000
100108957	KILLEEN	TX		05/31/2023	8.500	141,273		240,000
100108958	TEXAS CITY	TX		05/31/2023	9.000	140,061		172,000
100108959	AZLE	TX		05/31/2023	8.500	180,683		340,000
100108960	LEXINGTON	NC		05/31/2023	8.750	143,794		175,000
100108961	MCALLEN	TX		05/31/2023	10.000	438,981		515,000
100108962	MIAMI	FL		05/31/2023	7.875	277,630		380,000
100108963	LEXINGTON	NC		05/31/2023	8.625	208,043		260,000
100108964	CHARLOTTE	NC		05/31/2023	7.875	204,699		325,000
100108965	PHILADELPHIA	PA		05/31/2023	9.500	116,601		152,000
100108966	LEXINGTON	NC		05/31/2023	8.875	117,041		145,000
100108967	CAMERON	NC		05/31/2023	8.250	209,935		340,000
100108968	PISCATAWAY	NJ		05/31/2023	8.875	276,488		335,000
100108969	KEARNY	NJ		05/31/2023	8.500	422,688		503,000
100108970	SCOTTSDALE	AZ		05/31/2023	8.875	466,615		630,000
100108971	UNIVERSITY HEIGHTS	OH		05/31/2023	8.250	122,490		195,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108972	MEMPHIS	TN		05/31/2023	8.000	106,426		135,000
100108973	PASSAIC	NJ		05/31/2023	9.375	384,843		530,000
100108974	ARIZONA CITY	AZ		05/31/2023	7.875	233,337		320,000
100108975	COLORADO SPRINGS	CO		05/31/2023	7.625	287,381		380,000
100108976	DANVILLE	KY		05/31/2023	8.000	105,093		160,000
100108977	APTOS	CA		05/31/2023	7.625	153,423		860,000
100108978	WINTER GARDEN	FL		05/31/2023	7.750	190,532		261,000
100108979	DAVENPORT	FL		05/31/2023	8.875	243,901		290,000
100108980	KALAMA	WA		05/31/2023	7.875	459,921		640,000
100108981	MAMMOTH LAKES	CA		05/31/2023	7.875	333,000		570,000
100108982	MIAMI GARDENS	FL		05/31/2023	8.750	356,277		450,000
100108983	LUBBOCK	TX		05/31/2023	8.875	154,018		195,000
100108984	LEICESTER	NC		05/31/2023	8.000	447,647		591,000
100108985	MANALAPAN	NJ		05/31/2023	7.500	128,601		250,000
100108986	CHARLOTTE	NC		05/31/2023	8.000	317,399		415,000
100108987	KILLEEN	TX		05/31/2023	9.625	118,317		138,000
100108988	SUPPLY	NC		05/31/2023	8.500	385,633		488,000
100108989	TUCSON	AZ		05/31/2023	8.250	211,516		270,000
100108990	MALIBU	CA		05/31/2023	7.375	2,560,064		3,650,000
100108991	VACAVILLE	CA		05/31/2023	7.875	513,439		1,050,000
100108992	SURPRISE	AZ		05/31/2023	8.625	270,731		395,000
100108993	WINTER PARK	FL		05/31/2023	8.750	339,175		418,500
100108994	FERRIS	TX		05/31/2023	8.250	452,300		540,000
100108995	WILLIAMS	AZ		05/31/2023	8.500	473,066		775,000
100108996	MADERA	CA		05/31/2023	7.125	303,492		410,000
100108997	LEHIGH ACRES	FL		05/31/2023	8.875	204,475		257,000
100108998	MIAMI SHORES	FL		05/31/2023	9.750	639,900		873,000
100108999	GRASS VALLEY	CA		05/31/2023	8.250	355,805		530,000
100109000	ROSELLE	IL		05/31/2023	7.625	349,488		428,000
100109001	LAKE ARROWHEAD	CA		05/31/2023	7.500	443,016		1,426,000
100109002	KISSIMMEE	FL		05/31/2023	8.500	195,711		352,000
100109003	ALPINE	CA		05/31/2023	8.250	105,119		448,500
100109004	SAINT LOUIS	MO		05/31/2023	10.250	224,947		300,000
100109005	MIDDLETOWN	CT		05/31/2023	10.250	260,948		343,000
100109006	PANAMA CITY	FL		05/31/2023	9.125	325,233		400,000
100109007	PALM SPRINGS	CA		05/31/2023	7.375	758,197		1,385,000
100109008	MARTINEZ	CA		05/31/2023	7.750	269,696		860,000
100109009	LOS ANGELES	CA		05/31/2023	7.875	1,413,156		1,900,000
100109010	FORT WORTH	TX		05/31/2023	8.625	383,591		525,000
100109011	GRAND PRAIRIE	TX		05/31/2023	7.750	285,745		396,000
100109012	BAKERSFIELD	CA		05/31/2023	7.750	120,997		230,000
100109013	CHICAGO	IL		05/31/2023	8.625	616,834		810,000
100109014	JACKSONVILLE	FL		05/31/2023	7.250	270,388		385,000
100109015	MADERA	CA		05/31/2023	8.375	221,326		291,000
100109016	MOUNT VERNON	WA		05/31/2023	8.125	376,448		495,000
100109017	ROYSE CITY	TX		05/31/2023	9.250	555,916		765,000
100109018	OLNEY	MD		05/31/2023	8.125	505,530		660,000
100109019	LA MARQUE	TX		05/31/2023	8.625	165,160		206,000
100109021	CORONA	CA		05/31/2023	9.750	246,334		555,000
100109022	PACOIMA	CA		05/31/2023	8.875	194,546		705,000
100109023	COLTON	CA		05/31/2023	8.750	393,120		480,000
100109024	RIVERSIDE	CA		05/31/2023	8.125	416,462		565,000
100109025	RIVERSIDE	NJ		05/31/2023	8.875	187,758		228,000
100109026	LAKE STEVENS	WA		05/31/2023	7.500	583,033		965,000
100109027	GRESHAM	OR		05/31/2023	8.500	407,880		495,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109028	BAKERSFIELD	CA		05/31/2023	8.625	479,349		590,000
100109029	SILVER SPRING	MD		05/31/2023	7.375	364,050		450,000
100109030	HALLANDALE BEACH	FL		05/31/2023	7.375	263,344		418,000
100109031	REDONDO BEACH	CA		06/02/2023	7.125	2,499,975		3,075,000
100109032	WASHINGTON	DC		06/02/2023	8.500	3,128,920		4,350,000
100109033	MANHATTAN BEACH	CA		06/02/2023	7.125	1,415,124		3,200,000
100109034	LOGANVILLE	GA		06/02/2023	7.875	275,196		340,000
100109035	BEND	OR		06/02/2023	7.750	346,375		850,000
100109036	SANTA MONICA	CA		06/02/2023	8.125	2,567,184		3,200,000
100109037	MESA	AZ		06/02/2023	8.250	283,673		475,000
100109038	STERLING	VA		06/02/2023	7.625	464,838		599,000
100109039	LAS VEGAS	NV		06/02/2023	9.750	422,734		520,000
100109040	MIAMI	FL		06/05/2023	8.000	989,336		1,200,000
100109041	SUGAR LAND	TX		06/05/2023	6.875	282,784		432,000
100109042	RANCHO CUCAMONGA	CA		06/05/2023	7.000	1,006,727		1,330,000
100109043	WAYNESBORO	VA		06/05/2023	7.625	210,635		282,000
100109044	HARLINGEN	TX		06/05/2023	7.625	232,104		285,000
100109045	LAS VEGAS	NV		06/05/2023	7.750	548,388		675,000
100109046	MIAMI BEACH	FL		06/05/2023	8.125	1,140,440		1,406,000
100109047	PLANTATION	FL		06/05/2023	8.500	304,503		818,000
100109048	BRADENTON	FL		06/05/2023	7.875	725,859		995,000
100109049	WARREN	MI		06/05/2023	9.375	107,974		149,000
100109050	LA MESA	CA		06/05/2023	6.875	894,696		1,250,000
100109051	ATLANTA	GA		06/05/2023	7.875	383,156		520,000
100109052	MACON	GA		06/05/2023	8.625	193,325		258,000
100109053	FORT LAUDERDALE	FL		06/05/2023	7.500	1,535,578		2,300,000
100109054	HEMET	CA		06/05/2023	7.875	216,224		390,000
100109055	UPLAND	CA		06/05/2023	8.375	1,472,220		1,800,000
100109056	PEACHTREE CITY	GA		06/05/2023	8.625	212,193		302,000
100109057	BERWYN	IL		06/05/2023	8.125	267,634		366,000
100109058	DALLAS	TX		06/05/2023	7.990	714,604		875,000
100109059	KISSIMMEE	FL		06/05/2023	8.500	258,365		330,000
100109060	WEST PALM BEACH	FL		06/05/2023	6.750	805,986		1,500,000
100109063	MIDDLETON	ID		06/05/2023	7.624	450,235		595,000
100109064	FORT WASHINGTON	MD		06/05/2023	7.249	238,579		365,000
100109065	ORANGE	CA		06/05/2023	9.500	798,671		860,000
100109066	PLEASANTON	CA		06/05/2023	7.750	2,850,400		4,000,000
100109067	FRANKLIN PARK	IL		06/05/2023	8.875	271,149		326,000
100109068	UPPER CHICHESTER	PA		06/05/2023	7.875	184,246		286,000
100109069	BAKERSFIELD	CA		06/05/2023	9.500	166,025		255,000
100109070	KISSIMMEE	FL		06/05/2023	8.124	217,256		284,000
100109071	LAYTONVILLE	CA		06/05/2023	6.999	393,373		500,000
100109072	METAIRIE	LA		06/05/2023	6.874	230,055		335,000
100109073	MARICOPA	AZ		06/05/2023	8.625	274,022		335,000
100109074	MARRERO	LA		06/05/2023	7.124	321,189		410,000
100109075	SARASOTA	FL		06/05/2023	7.875	554,028		680,000
100109076	SOUTHWEST RANCHES	FL		06/05/2023	7.875	3,486,829		4,769,000
100109077	WILMINGTON	DE		06/05/2023	7.249	334,571		475,000
100109078	WINCHESTER	VA		06/05/2023	9.000	209,804		254,000
100109079	TERRELL	TX		06/05/2023	8.875	193,925		265,000
100109080	NORTH WILDWOOD	NJ		06/05/2023	9.500	783,900		1,200,000
100109081	WEST SACRAMENTO	CA		06/05/2023	8.624	456,969		530,000
100109082	DEERFIELD BEACH	FL		06/05/2023	8.499	469,313		615,000
100109083	KISSIMMEE	FL		06/05/2023	7.999	257,665		333,000
100109084	GATLINBURG	TN		06/05/2023	8.375	725,319		903,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109085	DENVER	CO		06/05/2023	7.374	272,350		355,000
100109086	HIALEAH GARDENS	FL		06/05/2023	9.125	174,417		245,000
100109088	POCONO LAKE	PA		06/05/2023	7.375	434,768		582,000
100109089	CORPUS CHRISTI	TX		06/05/2023	7.624	154,439		200,000
100109090	GALVESTON	TX		06/05/2023	9.500	321,997		389,000
100109091	NORWALK	CT		06/05/2023	7.874	551,769		640,000
100109092	DELRAY BEACH	FL		06/05/2023	8.000	658,088		840,000
100109093	CAIRO	NY		06/05/2023	7.249	177,184		380,000
100109094	RICHARDSON	TX		06/05/2023	7.874	500,078		640,000
100109096	ORANGE	NJ		06/05/2023	7.875	459,298		545,000
100109097	FRESNO	CA		06/05/2023	9.124	423,948		490,000
100109098	TERRELL	TX		06/05/2023	8.625	154,759		232,000
100109100	TARPON SPRINGS	FL		06/05/2023	8.375	574,988		760,000
100109102	ORLANDO	FL		06/05/2023	8.625	143,125		260,000
100109103	BAKERSFIELD	CA		06/05/2023	10.000	181,800		315,000
100109105	KISSIMMEE	FL		06/05/2023	8.124	342,499		455,000
100109106	LEESBURG	VA		06/05/2023	8.375	339,512		410,000
100109107	DOWNEY	CA		06/05/2023	7.999	1,324,774		1,604,000
100109108	ORLANDO	FL		06/05/2023	8.625	144,392		260,000
100109109	CHERRY HILL	NJ		06/05/2023	6.749	415,132		808,000
100109110	NAPLES	FL		06/05/2023	9.999	1,596,460		2,825,000
100109111	ORLANDO	FL		06/05/2023	8.625	136,854		260,000
100109112	DANBURY	CT		06/05/2023	8.125	334,431		475,000
100109113	GARFIELD	NJ		06/05/2023	8.500	495,564		610,000
100109114	RICHMOND	VA		06/05/2023	8.875	141,024		206,000
100109115	BLAKESLEE	PA		06/05/2023	8.400	208,003		275,000
100109116	GREENVILLE	SC		06/05/2023	8.250	129,382		170,000
100109117	WINDERMERE	FL		06/05/2023	8.375	287,351		370,000
100109119	SUN VALLEY	CA		06/05/2023	6.875	943,987		1,400,000
100109120	CAPE CORAL	FL		06/05/2023	8.000	245,400		395,000
100109121	DEERFIELD BEACH	FL		06/05/2023	8.124	264,220		330,000
100109122	PLEASANTVILLE	NJ		06/05/2023	9.625	116,027		165,000
100109123	PHILADELPHIA	PA		06/05/2023	8.250	310,275		400,000
100109124	PLEASANTVILLE	NJ		06/05/2023	9.625	101,498		142,000
100109125	NEPTUNE	NJ		06/05/2023	8.375	264,467		365,000
100109126	FRANKLIN	NC		06/05/2023	9.750	237,682		355,000
100109127	SILVER SPRING	MD		06/05/2023	8.750	687,225		910,000
100109128	CYPRESS	TX		06/05/2023	6.875	1,523,066		2,200,000
100109129	UPPER DARBY	PA		06/05/2023	10.875	133,074		182,500
100109130	WILLIMANTIC	CT		06/05/2023	8.875	181,067		255,000
100109131	SPRINGFIELD	MA		06/05/2023	9.250	248,637		300,000
100109132	MAITLAND	FL		06/05/2023	7.249	444,924		840,000
100109133	N LAS VEGAS	NV		06/05/2023	8.875	346,983		420,000
100109134	SAN JOSE	CA		06/09/2023	7.750	950,194		1,100,000
100109135	NEWPORT BEACH	CA		06/09/2023	9.000	4,259,994		6,900,000
100109136	WESTMINSTER	CA		06/09/2023	7.375	665,081		900,000
100109137	PALM BAY	FL		06/09/2023	8.125	169,638		206,900
100109138	GLENDALE	CA		06/09/2023	7.500	1,115,125		1,620,000
100109139	GARLAND	TX		06/09/2023	7.750	153,563		325,000
100109140	MIDLAND	TX		06/09/2023	8.250	256,568		315,000
100109141	MIDLAND	TX		06/09/2023	9.500	191,233		238,000
100109142	KATY	TX		06/09/2023	7.750	346,290		485,000
100109143	NEWPORT BEACH	CA		06/09/2023	7.375	1,530,000		3,200,000
100109144	RICHMOND	TX		06/09/2023	6.500	427,733		535,000
100109145	SNELLVILLE	GA		06/09/2023	8.875	311,754		385,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109146	NORTHRIDGE	CA		06/09/2023	7.375	762,025		935,000
100109147	LANCASTER	CA		06/09/2023	8.750	425,880		520,000
100109148	MADEIRA BEACH	FL		06/09/2023	7.875	838,406		1,100,000
100109286	GATLINBURG	TN		06/12/2023	7.625	732,070		904,000
100109287	SEVIERVILLE	TN		06/12/2023	7.625	483,694		575,000
100109288	SARASOTA	FL		06/12/2023	6.875	452,340		595,000
100109289	LOS ANGELES	CA		06/12/2023	6.999	366,587		485,000
100109290	JERSEY CITY	NJ		06/12/2023	7.125	526,447		750,000
100109291	MAHWAH	NJ		06/12/2023	7.125	403,775		530,000
100109292	PANAMA CITY	FL		06/12/2023	6.625	311,582		415,000
100109293	BROOKLYN	NY		06/12/2023	7.375	1,419,653		2,050,000
100109294	LAWRENCE	MA		06/12/2023	7.125	512,421		675,000
100109295	DALLAS	TX		06/12/2023	6.624	414,744		585,000
100109296	MEDICAL LAKE	WA		06/12/2023	6.624	264,469		350,000
100109297	FARMERS BRANCH	TX		06/12/2023	6.500	243,798		323,000
100109298	MCKINNEY	TX		06/12/2023	6.374	270,189		370,000
100109299	ATLANTA	GA		06/12/2023	7.125	376,577		525,000
100109300	FORT LAUDERDALE	FL		06/12/2023	6.500	301,470		420,000
100109301	PUYALLUP	WA		06/12/2023	6.624	238,851		316,000
100109302	LA QUINTA	CA		06/12/2023	7.125	644,438		849,000
100109303	LIBERTY	NY		06/12/2023	6.500	287,248		380,000
100109304	PORT BOLIVAR	TX		06/12/2023	6.624	405,827		540,000
100109305	NAPLES	FL		06/12/2023	6.125	250,207		405,000
100109306	NORTH RICHLAND HILLS	TX		06/12/2023	7.500	271,480		320,000
100109307	LAKEWOOD	WA		06/12/2023	6.500	502,748		715,000
100109308	MEMPHIS	TN		06/12/2023	7.625	254,209		351,000
100109309	INDIAN ROCKS BEACH	FL		06/12/2023	6.500	413,881		670,000
100109310	HILLSBORO	OR		06/12/2023	6.500	234,288		310,000
100109311	KEY WEST	FL		06/12/2023	7.250	989,778		1,665,000
100109312	ROCKVALE	TN		06/12/2023	6.875	229,721		301,000
100109313	PALM COAST	FL		06/12/2023	6.500	364,280		535,000
100109314	BROKEN BOW	OK		06/12/2023	7.625	510,241		715,000
100109315	HAWLEY	PA		06/12/2023	7.500	291,068		404,000
100109316	SARASOTA	FL		06/12/2023	7.125	275,488		384,000
100109317	ALEXANDRIA	VA		06/12/2023	7.500	461,430		600,000
100109318	LIBERTY HILL	TX		06/12/2023	7.000	248,088		375,000
100109319	LEBANON	TN		06/12/2023	6.990	246,982		340,000
100109320	LIBERTY HILL	TX		06/12/2023	7.000	246,346		375,000
100109321	GALVESTON	TX		06/12/2023	6.990	417,652		929,000
100109322	SOUTH OGDEN	UT		06/12/2023	7.500	337,112		440,000
100109323	SAINT LOUIS	MO		06/12/2023	6.500	251,195		348,000
100109324	KATY	TX		06/12/2023	7.500	259,448		340,000
100109325	BONITA SPRINGS	FL		06/12/2023	7.625	249,923		415,000
100109326	NUTLEY	NJ		06/12/2023	7.125	455,748		600,000
100109327	FRISCO	TX		06/12/2023	4.990	407,800		545,000
100109328	BASTROP	TX		06/12/2023	7.125	376,351		550,000
100109329	CAPE CORAL	FL		06/12/2023	6.625	380,828		536,000
100109330	NEW BRITAIN	CT		06/12/2023	6.125	306,605		410,000
100109331	TUCSON	AZ		06/12/2023	7.625	291,160		380,000
100109332	WASHINGTON	DC		06/12/2023	6.990	571,255		775,000
100109333	APEX	NC		06/12/2023	6.750	324,143		471,000
100109334	MIAMI	FL		06/12/2023	7.625	440,749		665,000
100109335	AUSTIN	TX		06/12/2023	7.000	290,038		405,000
100109336	MIDLAND	TX		06/12/2023	7.125	285,645		375,000
100109337	GALLATIN	TN		06/12/2023	6.624	242,186		320,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109338	NEW CITY	NY		06/12/2023	7.125	396,543		545,000
100109339	COATESVILLE	PA		06/12/2023	7.125	350,828		460,000
100109340	FONTANA	CA		06/12/2023	6.375	252,163		335,000
100109341	SANTA MARIA	CA		06/12/2023	7.500	413,690		510,000
100109342	JUPITER	FL		06/12/2023	7.625	291,453		360,000
100109343	SPOKANE	WA		06/12/2023	6.990	328,674		432,000
100109344	ASTORIA	NY		06/12/2023	7.000	702,012		1,450,000
100109345	EAST BOSTON	MA		06/12/2023	7.625	845,590		1,100,000
100109346	MELISSA	TX		06/12/2023	7.500	298,189		398,000
100109347	SONOITA	AZ		06/12/2023	7.500	335,825		437,000
100109348	MELISSA	TX		06/12/2023	7.500	296,866		392,000
100109349	HAINES CITY	FL		06/12/2023	6.250	253,420		319,000
100109350	CELINA	TX		06/12/2023	7.000	424,526		627,000
100109351	ENGLEWOOD	CO		06/12/2023	6.000	581,934		785,000
100109352	SCRANTON	PA		06/12/2023	6.990	296,381		393,000
100109353	WEST PALM BEACH	FL		06/12/2023	7.625	381,999		495,000
100109354	VENICE	FL		06/12/2023	6.990	308,685		505,000
100109355	SALT LAKE CITY	UT		06/12/2023	6.999	342,720		460,000
100109356	FAIRFAX	VA		06/12/2023	6.990	358,420		830,000
100109357	CLIFTON	NJ		06/12/2023	6.499	340,061		480,000
100109358	EUSTIS	FL		06/12/2023	6.125	253,534		362,000
100109359	FRESNO	CA		06/12/2023	7.500	350,984		460,000
100109360	WOODLAND PARK	CO		06/12/2023	7.625	390,514		498,000
100109361	MANTECA	CA		06/12/2023	7.625	748,243		974,000
100109362	NAPLES	FL		06/12/2023	7.500	631,171		780,000
100109363	STATEN ISLAND	NY		06/12/2023	6.500	325,877		457,000
100109364	GEORGETOWN	TX		06/12/2023	6.125	246,765		340,000
100109365	PHOENIX	AZ		06/12/2023	6.875	426,806		565,000
100109366	BRADENTON	FL		06/12/2023	6.875	305,653		435,000
100109367	NASHVILLE	TN		06/12/2023	6.875	815,803		1,075,000
100109368	DAVENPORT	FL		06/12/2023	7.625	521,720		676,000
100109369	NEW ORLEANS	LA		06/12/2023	6.624	247,212		332,000
100109370	DURANGO	CO		06/12/2023	7.125	400,605		525,000
100109371	ANCHORAGE	AK		06/12/2023	6.875	455,332		600,000
100109372	SEASIDE	OR		06/12/2023	7.300	253,332		410,000
100109373	TUCSON	AZ		06/12/2023	7.625	359,337		423,000
100109374	KISSIMMEE	FL		06/12/2023	6.624	261,760		345,000
100109375	OREM	UT		06/12/2023	7.125	234,789		465,000
100109376	WESLEY CHAPEL	FL		06/12/2023	6.000	293,903		400,000
100109377	MANTECA	CA		06/12/2023	5.750	493,129		683,000
100109378	CONCORD	CA		06/12/2023	6.125	568,535		720,000
100109379	PORT SAINT LUCIE	FL		06/12/2023	6.875	323,942		412,000
100109380	REDONDO BEACH	CA		06/13/2023	7.500	2,436,600		3,500,000
100109381	MIRAMAR BEACH	FL		06/13/2023	7.625	444,828		649,000
100109384	FORT BRAGG	CA		06/13/2023	8.000	331,760		700,000
100109385	WEST CHESTER	PA		06/13/2023	9.875	1,027,493		1,240,000
100109391	NEW HAVEN	CT		06/13/2023	7.625	333,231		465,000
100109392	N TOPSAIL BEACH	NC		06/13/2023	9.500	588,207		820,000
100109393	SANTA ROSA BEACH	FL		06/13/2023	6.750	1,010,625		1,360,000
100109394	CATHEDRAL CITY	CA		06/13/2023	10.250	287,475		375,000
100109395	LITHONIA	GA		06/13/2023	8.875	235,928		290,000
100109396	HOUSTON	TX		06/13/2023	8.375	461,104		640,000
100109397	(NORTHRIDGE AREA)LOS ANGELES	CA		06/13/2023	7.875	2,036,000		2,500,000
100109571	GLENDORA	CA		06/14/2023	8.999	1,467,161		1,670,000
100109572	KELSO	WA		06/14/2023	8.250	194,486		260,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109573	LEOMINSTER	MA		06/14/2023	8.125	368,136		475,000
100109574	FRESNO	TX		06/14/2023	8.375	257,431		310,000
100109575	GRANADA HILLS AREA LOS ANGELE	CA		06/14/2023	8.999	702,368		910,000
100109576	JACKSONVILLE	FL		06/14/2023	8.499	403,565		605,000
100109577	SARASOTA	FL		06/14/2023	8.499	292,972		372,000
100109578	CITRUS HEIGHTS	CA		06/14/2023	7.750	259,230		555,000
100109579	MIAMI	FL		06/14/2023	8.375	596,258		900,000
100109581	SALINAS	CA		06/14/2023	7.875	591,395		895,000
100109582	CHARLESTOWN	IN		06/14/2023	7.875	313,462		415,000
100109583	PORTER	TX		06/14/2023	8.250	232,427		315,000
100109584	AURORA	IL		06/14/2023	8.999	219,914		265,000
100109585	SALINAS	CA		06/14/2023	7.875	532,108		700,000
100109587	LA FAYETTE	GA		06/14/2023	9.375	280,619		335,000
100109588	HOUSTON	TX		06/14/2023	7.625	186,672		240,000
100109589	TEMECULA	CA		06/14/2023	8.250	979,917		1,500,000
100109590	ADELANTO	CA		06/14/2023	8.999	208,996		330,000
100109591	MIAMI	FL		06/14/2023	7.999	224,955		271,000
100109592	DALLAS	TX		06/14/2023	7.999	341,310		435,000
100109593	GREELEY	CO		06/14/2023	7.999	225,493		301,000
100109594	FORT LAUDERDALE	FL		06/14/2023	10.375	369,149		420,000
100109595	NORFOLK	VA		06/14/2023	9.875	214,688		244,000
100109596	BALTIMORE	MD		06/14/2023	8.125	219,007		300,000
100109600	PETERSBURG	VA		06/14/2023	10.750	134,185		157,000
100109601	SAN ANTONIO	TX		06/14/2023	7.999	132,492		229,000
100109605	MIAMI	FL		06/14/2023	9.375	696,709		825,000
100109606	HACIENDA HEIGHTS	CA		06/14/2023	7.625	1,023,619		1,150,000
100109607	THE VILLAGES	FL		06/14/2023	7.875	612,976		830,000
100109609	GRANADA HILLS	CA		06/14/2023	9.750	878,709		945,000
100109610	BALTIMORE	MD		06/14/2023	8.125	185,640		238,000
100109611	FORT WORTH	TX		06/14/2023	9.999	272,319		300,000
100109612	GREELEY	CO		06/14/2023	8.999	1,242,388		1,362,386
100109614	DAVENPORT	FL		06/14/2023	8.499	340,854		465,000
100109615	CHICAGO	IL		06/14/2023	7.750	249,816		305,000
100109617	ROCKVILLE	MD		06/14/2023	8.999	504,056		615,000
100109618	LOS ANGELES	CA		06/14/2023	8.375	450,376		540,000
100109619	PALM BAY	FL		06/14/2023	9.750	308,388		375,000
100109620	FOUNTAIN VALLEY	CA		06/14/2023	8.875	587,494		815,000
100109621	RIVERSIDE	CA		06/14/2023	7.999	1,027,565		1,600,000
100109622	HOUSTON	TX		06/14/2023	7.875	1,239,985		1,750,000
100109623	MIDDLETOWN	OH		06/14/2023	7.999	158,764		190,000
100109625	LAWRENCEVILLE	GA		06/14/2023	7.875	194,365		270,000
100109626	MAMMOTH LAKES	CA		06/14/2023	8.375	1,461,189		1,770,000
100109627	COLLIERVILLE	TN		06/14/2023	8.999	767,684		845,000
100109628	WIMAUMA	FL		06/14/2023	7.875	221,965		310,000
100109630	NORTH HOLLYWOOD	CA		06/14/2023	8.625	610,316		750,000
100109631	WRIGHT CITY	MO		06/14/2023	9.499	258,222		284,000
100109632	WHITTIER	CA		06/14/2023	8.250	809,530		1,700,000
100109633	PLANO	TX		06/14/2023	7.375	253,603		560,000
100109634	MINERAL WELLS	TX		06/14/2023	8.999	134,805		175,000
100109635	BALTIMORE	MD		06/14/2023	8.999	142,418		175,000
100109636	VERNON	CT		06/14/2023	8.999	251,371		360,000
100109637	FORT LAUDERDALE	FL		06/14/2023	7.375	711,180		875,000
100109638	DELTONA	FL		06/14/2023	8.125	212,667		314,000
100109639	LAUREL	MD		06/14/2023	8.750	281,815		354,500
100109640	HOLIDAY	FL		06/14/2023	7.999	129,978		190,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109641	OAKLAND	CA		06/14/2023	9.999	558,576		621,000
100109642	JURUPA VALLEY	CA		06/14/2023	10.375	671,951		760,000
100109643	MAGNOLIA	TX		06/14/2023	7.250	169,885		263,000
100109644	FAIRBURN	GA		06/14/2023	9.999	352,212		380,000
100109645	TOMBALL	TX		06/14/2023	7.250	185,048		285,000
100109646	COLLEGE PARK	MD		06/14/2023	7.875	134,226		200,000
100109647	FONTANA	CA		06/14/2023	7.250	334,391		750,000
100109648	PANAMA CITY BEACH	FL		06/14/2023	7.999	301,386		375,000
100109649	KENNER	LA		06/14/2023	7.750	181,421		270,000
100109650	ENGLEWOOD	FL		06/14/2023	7.875	270,561		353,000
100109651	SACRAMENTO	CA		06/14/2023	7.625	358,974		438,000
100109652	GLEN BURNIE	MD		06/14/2023	7.750	194,359		355,000
100109653	HAZEL CREST	IL		06/14/2023	8.999	179,675		220,000
100109654	MIAMI	FL		06/14/2023	8.999	1,125,112		1,360,000
100109655	ORLANDO	FL		06/14/2023	6.999	189,279		260,000
100109656	LOS GATOS	CA		06/14/2023	8.999	2,038,457		2,200,000
100109657	HOLLADAY	UT		06/14/2023	7.499	803,458		1,285,000
100109658	ESTERO	FL		06/14/2023	8.375	406,275		490,000
100109659	BALTIMORE	MD		06/14/2023	9.875	133,599		150,000
100109660	OAKLAND PARK	FL		06/14/2023	8.750	791,540		870,000
100109661	EL PASO	TX		06/14/2023	8.875	245,284		270,000
100109662	VACAVILLE	CA		06/14/2023	7.375	611,161		865,000
100109663	HONOLULU	HI		06/14/2023	8.999	136,800		365,000
100109664	PAUMA VALLEY	CA		06/14/2023	7.375	653,511		830,000
100109665	SAFFORD	AZ		06/14/2023	7.999	167,570		260,000
100109666	BLAINE	WA		06/16/2023	7.625	293,140		640,000
100109667	FERNANDINA BEACH	FL		06/16/2023	7.875	388,924		564,000
100109668	ASHEVILLE	NC		06/16/2023	9.125	251,744		323,000
100109669	WINNSBORO	SC		06/16/2023	9.125	98,145		120,000
100109670	SAN ANTONIO	TX		06/16/2023	7.250	150,519		300,000
100109671	MIAMI	FL		06/16/2023	8.625	443,854		530,000
100109672	PALM SPRINGS	CA		06/16/2023	7.375	573,795		800,000
100109674	DEERFIELD BEACH	FL		06/16/2023	7.875	1,053,004		2,500,000
100109675	KANNAPOLIS	NC		06/16/2023	8.625	302,770		369,000
100109676	STOCKTON	CA		06/16/2023	8.875	109,233		215,000
100109677	BLAINE	WA		06/16/2023	8.625	298,969		455,000
100109678	NORTH FORT MYERS	FL		06/16/2023	9.000	939,170		1,025,000
100109679	RANCHO CUCAMONGA	CA		06/16/2023	8.625	745,290		910,000
100109680	SILVERTON	OR		06/16/2023	10.125	293,829		465,000
100109681	MECHANICSBURG	PA		06/16/2023	8.500	162,493		230,000
100109682	BROWNS MILLS	NJ		06/16/2023	9.875	210,949		265,000
100109683	VANCOUVER	WA		06/16/2023	7.875	306,375		400,000
100109684	MESA	AZ		06/16/2023	8.125	258,530		502,000
100109685	EAST HARTFORD	CT		06/16/2023	9.000	257,057		314,000
100109686	CHICAGO	IL		06/16/2023	9.000	223,713		285,000
100109687	GILROY	CA		06/16/2023	7.875	307,500		1,525,000
100109688	MIDLOTHIAN	TX		06/16/2023	7.500	350,484		481,000
100109689	APPLE VALLEY	CA		06/16/2023	8.500	205,000		400,000
100109690	LITTLE ROCK	AR		06/16/2023	10.250	104,743		138,000
100109691	ALISO VIEJO	CA		06/15/2023	7.875	1,004,500		1,400,000
100109692	FRESNO	CA		06/15/2023	7.625	487,200		808,000
100109693	SAN DIEGO	CA		06/15/2023	7.875	358,426		475,000
100109694	TILLAMOOK	OR		06/15/2023	9.250	243,998		320,000
100109695	LAS VEGAS	NV		06/15/2023	7.375	361,080		466,000
100109697	TUSCALOOSA	AL		06/15/2023	9.875	102,134		145,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109698	HOUSTON	TX		06/16/2023	8.500	197,465		255,000
100109699	LAKE FOREST	CA		06/16/2023	7.000	1,446,619		1,783,748
100109700	SAINT CLOUD	FL		06/16/2023	7.375	242,809		410,000
100109701	MIAMI	FL		06/16/2023	7.625	621,621		759,000
100109702	ORINDA	CA		06/16/2023	7.750	1,399,100		1,850,000
100109703	NORTHPORT	AL		06/16/2023	8.000	318,786		440,000
100109704	PARAMUS	NJ		06/16/2023	7.750	1,588,757		1,960,000
100109705	LILBURN	GA		06/16/2023	8.250	208,712		353,000
100109706	SAINT LOUIS	MO		06/16/2023	8.250	342,124		580,000
100109707	EMERALD HILLS	CA		06/16/2023	8.125	1,802,294		2,650,000
100109708	RANCHO CUCAMONGA	CA		06/16/2023	7.750	411,758		575,000
100109709	RANCHO CUCAMONGA	CA		06/16/2023	7.750	353,430		495,000
100109710	BRENTWOOD	CA		06/16/2023	9.375	1,034,473		1,270,930
100109711	SHERMAN OAKS	CA		06/16/2023	7.750	1,159,481		1,416,000
100109712	MIAMI	FL		06/16/2023	8.990	181,722		405,000
100109713	LITLETON	CO		06/16/2023	7.875	1,058,865		1,580,000
100109714	HIGHLAND	CA		06/16/2023	8.500	347,931		490,000
100109715	RYE	NY		06/16/2023	7.625	1,235,105		2,900,000
100109716	PALM DESERT	CA		06/16/2023	7.875	437,041		527,000
100109717	DAVENPORT	FL		06/16/2023	8.625	282,540		340,000
100109718	LOS ANGELES	CA		06/16/2023	7.625	676,335		895,000
100109719	HOUSTON	TX		06/16/2023	7.625	286,777		505,000
100109720	WINDHAM	CT		06/16/2023	9.875	158,749		206,000
100109721	INCLINE VILLAGE	NV		06/16/2023	7.875	2,071,074		4,250,000
100109722	FARMINGTON	NY		06/16/2023	7.875	274,058		331,000
100109723	WILDOMAR	CA		06/16/2023	8.125	992,825		1,400,000
100109724	BRONX	NY		06/16/2023	7.625	562,557		735,000
100109725	JACKSONVILLE	FL		06/16/2023	7.750	507,017		665,000
100109726	NAPLES	FL		06/16/2023	8.625	286,095		370,000
100109727	PLYMOUTH	MA		06/16/2023	7.875	715,440		880,000
100109728	LOS ANGELES	CA		06/16/2023	8.125	1,409,321		1,830,000
100109729	MIAMI BEACH	FL		06/16/2023	7.500	2,831,273		4,300,000
100109730	BRUNSWICK HILLS	OH		06/16/2023	8.625	678,491		873,000
100109731	LANCASTER	SC		06/16/2023	8.250	270,624		640,000
100109732	BAYPORT	NY		06/16/2023	7.750	539,057		750,000
100109733	KENNEWICK	WA		06/16/2023	7.990	410,562		500,000
100109734	MIAMI	FL		06/16/2023	7.500	278,453		665,000
100109735	FAIRVIEW	NJ		06/16/2023	7.625	222,200		340,000
100109736	HONOLULU	HI		06/16/2023	7.500	2,111,712		2,620,000
100109737	DALLAS	TX		06/16/2023	7.500	202,899		303,000
100109738	MARIETTA	GA		06/16/2023	8.500	211,787		310,000
100109739	DETROIT	MI		06/16/2023	7.875	189,394		310,000
100109740	PEMBROKE PINES	FL		06/16/2023	7.625	154,013		250,000
100109741	RENO	NV		06/16/2023	7.625	528,640		640,000
100109742	FONTANA	CA		06/16/2023	8.000	296,721		530,000
100109743	FORT PIERCE	FL		06/16/2023	7.375	1,464,869		2,200,000
100109744	SAN LEANDRO	CA		06/16/2023	7.875	462,164		600,000
100109745	AUSTIN	TX		06/16/2023	7.990	272,566		455,000
100109746	BEVERLY HILLS	CA		06/16/2023	7.625	1,025,000		1,250,000
100109747	FREEPORT	NY		06/16/2023	7.625	386,697		630,000
100109748	SACRAMENTO	CA		06/16/2023	7.750	229,013		320,000
100109749	SEVERNA PARK	MD		06/16/2023	7.250	860,283		1,526,000
100109750	UNIONDALE	NY		06/16/2023	8.875	454,664		588,000
100109751	NAUGATUCK	CT		06/16/2023	7.750	265,233		350,000
100109752	WATERBURY	CT		06/16/2023	8.250	130,512		170,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109753	MACON	GA		06/16/2023	8.875	150,675		210,000
100109754	SANTA MONICA	CA		06/16/2023	7.625	1,955,531		2,750,000
100109755	COLUMBUS	OH		06/16/2023	7.875	272,580		330,000
100109756	CAMARILLO	CA		06/16/2023	7.250	1,605,675		1,975,000
100109757	LOS ANGELES	CA		06/16/2023	7.000	549,180		678,000
100109758	SEATTLE	WA		06/16/2023	8.625	629,246		778,000
100109759	SACRAMENTO	CA		06/16/2023	7.500	800,004		978,000
100109760	HOUSTON	TX		06/16/2023	7.875	246,600		300,000
100109761	TEMPLE CITY	CA		06/16/2023	7.750	1,099,750		1,545,000
100109762	WESTLAKE	OH		06/16/2023	8.250	255,905		460,000
100109763	HERMOSA BEACH	CA		06/16/2023	7.500	4,306,000		6,500,000
100109812	LADSON	SC		06/22/2023	7.883	201,728		300,000
100109813	IRVINGTON	NJ		06/22/2023	7.719	476,858		620,000
100109815	NEWARK	NJ		06/22/2023	7.700	538,657		700,000
100109816	CENTRAL ISLIP	NY		06/22/2023	7.937	367,145		495,000
100109817	ELIZABETH	NJ		06/22/2023	7.380	474,347		625,000
100109818	EAST ORANGE	NJ		06/22/2023	7.400	477,987		620,000
100109819	NEWARK	NJ		06/22/2023	7.750	519,490		675,000
100109820	NEWARK	NJ		06/22/2023	7.750	521,009		675,000
100109821	NEWARK	NJ		06/22/2023	7.750	517,918		675,000
100109822	NEWARK	NJ		06/22/2023	7.750	547,174		715,000
100109823	CROWN POINT	IN		06/22/2023	8.033	157,103		235,000
100109824	CHICAGO	IL		06/22/2023	8.493	100,341		175,000
100109825	GARY	IN		06/22/2023	8.133	90,702		175,000
100109826	CHICAGO	IL		06/22/2023	8.654	223,526		345,000
100109827	LOUISVILLE	KY		06/22/2023	8.298	93,139		135,000
100109828	EWING	NJ		06/22/2023	8.120	141,007		200,000
100109829	AUDUBON	NJ		06/22/2023	8.249	130,120		184,000
100109830	STATEN ISLAND	NY		06/22/2023	7.547	508,305		705,000
100109831	EAST ORANGE	NJ		06/22/2023	7.499	325,276		455,000
100109832	LUBBOCK	TX		06/22/2023	8.414	78,660		108,500
100109833	DETROIT	MI		06/22/2023	9.108	86,567		138,000
100109834	NORTH HOLLYWOOD	CA		06/22/2023	8.550	1,634,490		2,238,850
100109835	NORFOLK	VA		06/22/2023	7.982	92,122		137,000
100109836	DAVENPORT	IA		06/22/2023	8.054	103,350		142,000
100109837	DETROIT	MI		06/22/2023	9.083	81,315		130,000
100109838	MILLVILLE	NJ		06/22/2023	9.008	110,720		133,000
100109839	DOVER TWP	NJ		06/22/2023	7.800	306,539		470,000
100109840	NORTH MIAMI BEACH	FL		06/22/2023	7.833	539,500		850,000
100109841	SAINT LOUIS	MO		06/22/2023	7.918	107,434		148,000
100109842	LAKE WORTH	FL		06/22/2023	8.286	350,369		470,000
100109843	DETROIT	MI		06/22/2023	8.530	156,870		252,000
100109844	BALTIMORE	MD		06/22/2023	7.339	159,167		240,000
100109845	ORLANDO	FL		06/22/2023	7.333	188,608		345,000
100109846	PHILADELPHIA	PA		06/22/2023	8.080	331,467		490,000
100109847	UNIONDALE	NY		06/22/2023	7.200	469,148		626,000
100109848	KINGSTON	PA		06/22/2023	8.714	218,735		280,000
100109849	PHILADELPHIA	PA		06/22/2023	7.874	143,539		230,000
100109850	LANSING	IL		06/22/2023	7.819	159,082		220,000
100109851	INDIANAPOLIS	IN		06/22/2023	8.407	130,267		169,000
100109852	FULTON	MO		06/22/2023	7.209	117,752		154,000
100109853	ORLANDO	FL		06/22/2023	7.783	217,970		327,000
100109855	BRONX	NY		06/22/2023	8.316	734,944		960,000
100109857	WATERBURY	CT		06/22/2023	8.062	290,538		380,000
100109858	CHICAGO	IL		06/22/2023	7.854	190,296		283,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109859	SOUTH FALLSBURG	NY		06/22/2023	7.530	262,297		384,000
100109860	DOLTON	IL		06/22/2023	8.174	131,612		170,000
100109861	WYOMING	MI		06/22/2023	7.843	128,440		190,000
100109862	DORCHESTER	MA		06/22/2023	8.294	674,204		920,000
100109863	BRONX	NY		06/22/2023	8.600	643,074		950,000
100109864	CLEVELAND	OH		06/22/2023	7.669	134,794		195,000
100109865	OKLAHOMA CITY	OK		06/22/2023	7.619	192,035		286,000
100109866	MARYSVILLE	CA		06/22/2023	8.155	231,936		325,000
100109867	OAKLAND	CA		06/22/2023	7.869	327,316		475,000
100109868	HAMPTON TWP	NJ		06/22/2023	8.284	208,472		320,000
100109869	EAST SYRACUSE	NY		06/22/2023	7.918	124,320		160,000
100109870	TOWNSHIP HILLSIDE	NJ		06/22/2023	7.829	519,945		680,000
100109871	MORROW	GA		06/22/2023	7.666	134,488		219,000
100109872	WARREN	NJ		06/22/2023	7.961	126,803		487,000
100109873	NEW ORLEANS	LA		06/22/2023	8.243	169,951		220,000
100109874	BRIDGETON	NJ		06/22/2023	8.574	112,374		135,000
100109875	HOLLAND	MI		06/22/2023	7.558	276,345		372,000
100109876	PHILADELPHIA	PA		06/22/2023	7.604	118,958		145,000
100109877	DOLTON	IL		06/22/2023	7.859	119,563		155,000
100109878	BROOKLYN	NY		06/22/2023	8.250	918,072		1,300,000
100109879	BRENTWOOD	NY		06/22/2023	7.750	295,724		386,000
100109880	NANUET	NY		06/22/2023	7.625	434,496		635,000
100109881	BERWYN	IL		06/22/2023	7.950	251,253		330,000
100109882	KANSAS CITY	MO		06/22/2023	7.974	132,001		171,000
100109883	MORGANTOWN	WV		06/22/2023	7.499	127,899		196,000
100109884	MIAMI BEACH	FL		06/22/2023	7.400	318,169		500,000
100109885	CHICAGO	IL		06/22/2023	7.609	120,488		170,000
100109886	CHICAGO	IL		06/22/2023	7.554	165,106		230,000
100109887	MIAMI BEACH	FL		06/22/2023	7.387	1,360,191		2,645,000
100109888	EASTPOINTE	MI		06/22/2023	8.133	104,479		144,000
100109889	KANSAS CITY	MO		06/22/2023	7.154	170,142		260,000
100109890	WATERBURY	CT		06/22/2023	7.982	204,713		275,000
100109891	COATESVILLE	PA		06/22/2023	7.558	122,580		170,000
100109892	TOBYHANNA	PA		06/22/2023	7.508	182,159		255,000
100109893	EASTLAKE	OH		06/22/2023	7.512	123,869		162,000
100109894	BALTIMORE	MD		06/22/2023	8.508	79,680		128,000
100109895	PLANO	TX		06/22/2023	7.409	154,451		223,000
100109896	PHILADELPHIA	PA		06/22/2023	7.934	295,825		410,000
100109897	PHILADELPHIA	PA		06/22/2023	8.006	170,750		237,000
100109898	BRENTWOOD	NY		06/22/2023	8.050	416,255		620,000
100109899	ATLANTIC CITY	NJ		06/22/2023	7.983	167,243		230,000
100109900	CLEVELAND	OH		06/22/2023	7.600	129,170		210,000
100109901	CLEVELAND	OH		06/22/2023	7.512	115,709		152,000
100109902	LYNWOOD	IL		06/22/2023	8.244	77,945		110,000
100109903	KANSAS CITY	MO		06/22/2023	7.080	150,315		210,000
100109904	BALTIMORE	MD		06/22/2023	7.960	114,947		160,000
100109905	GARY	IN		06/22/2023	7.784	107,120		160,000
100109906	NEW CASTLE	DE		06/22/2023	8.100	151,485		210,000
100109907	ATLANTA	GA		06/22/2023	7.859	205,871		307,500
100109908	GALLOWAY	NJ		06/22/2023	8.449	89,226		125,000
100109909	INDIANAPOLIS	IN		06/22/2023	7.999	77,307		108,000
100109910	ROCKY MOUNT	NC		06/22/2023	8.109	83,159		125,000
100109911	SHIRLEY	NY		06/22/2023	7.804	332,175		430,000
100109912	LAS VEGAS	NV		06/22/2023	7.484	153,694		513,000
100109913	CLEVELAND	OH		06/22/2023	7.984	82,997		125,000

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100109914	EAGLE	ID		06/22/2023	7.516	376,955		580,000
100109915	TRENTON	NJ		06/22/2023	8.199	129,759		180,000
100109916	LAS VEGAS	NV		06/22/2023	7.484	153,694		513,000
100109917	HAMILTON	NJ		06/22/2023	8.299	161,114		223,000
100109918	TRENTON	NJ		06/22/2023	8.199	133,363		185,000
100109919	LANSING	IL		06/22/2023	7.234	135,461		190,000
100109920	BALTIMORE	MD		06/22/2023	8.233	154,950		200,000
100109921	NEW LENOX	IL		06/22/2023	8.349	142,681		185,000
100109923	GLASSBORO	NJ		06/22/2023	7.897	272,783		380,000
100109924	WARETOWN	NJ		06/22/2023	7.924	241,683		360,000
100109925	ATLANTA	GA		06/22/2023	9.174	192,400		370,000
100109926	BROOKLYN	NY		06/22/2023	8.250	764,906		995,000
100109927	EAGLE	ID		06/22/2023	8.008	218,221		325,000
100109928	FULTON	MO		06/22/2023	8.600	135,472		173,500
100109929	BAY HARBOR ISLAND	FL		06/22/2023	7.696	560,133		1,007,000
100109930	MERIDEN	CT		06/22/2023	7.850	192,610		265,000
100109931	PHILADELPHIA	PA		06/22/2023	7.844	165,676		214,000
100109932	KANSAS CITY	MO		06/22/2023	7.458	132,278		161,000
100109933	WEST HAVEN	CT		06/22/2023	8.200	287,318		375,000
100109934	PHILADELPHIA	PA		06/22/2023	7.980	166,644		250,000
100109935	OCEAN VIEW	DE		06/22/2023	8.230	291,722		405,000
100109936	CONROE	TX		06/22/2023	7.484	201,933		271,000
100109937	BROOKLYN	NY		06/22/2023	7.900	786,806		1,025,000
100109938	LAKELAND	FL		06/22/2023	7.904	125,976		175,000
100109939	STATEN ISLAND	NY		06/22/2023	7.644	610,619		850,000
100109940	COATESVILLE	PA		06/22/2023	7.395	172,703		242,000
100109941	RED BANK	NJ		06/22/2023	7.750	430,576		599,000
100109942	MERIDEN	CT		06/22/2023	7.983	177,588		245,000
100109943	RIVIERA BEACH	FL		06/22/2023	8.491	303,212		395,000
100109944	LOPATCONG TOWNSHIP	NJ		06/22/2023	8.288	220,163		285,000
100109945	RIVIERA BEACH	FL		06/22/2023	8.512	260,353		340,000
100109946	TEMPLE	TX		06/22/2023	7.258	165,414		295,000
100109947	BERLIN	NJ		06/22/2023	7.900	223,338		336,000
100109948	CINCINNATI	OH		06/22/2023	8.405	135,630		165,000
100109950	COATESVILLE	PA		06/22/2023	8.108	113,697		175,000
100109952	CHICAGO	IL		06/22/2023	8.224	232,064		320,000
100109955	LANSING	IL		06/22/2023	7.743	104,546		145,000
100109957	FERNDALE	MI		06/22/2023	8.024	159,191		280,000
100109958	LAS VEGAS	NV		06/22/2023	7.224	367,287		650,000
100109959	ATLANTA	GA		06/22/2023	8.112	438,193		645,000
100109960	CONYERS	GA		06/22/2023	8.308	419,783		540,000
100109961	CLEMENTON	NJ		06/22/2023	8.374	110,342		147,000
100109962	COLUMBUS	OH		06/22/2023	8.100	436,602		700,000
100109963	PHOENIX	AZ		06/22/2023	7.883	249,644		304,000
100109964	NEW ALBANY	IN		06/22/2023	7.859	118,052		155,000
100109965	DETROIT	MI		06/22/2023	7.486	222,264		360,000
100109966	PHOENIX	AZ		06/22/2023	8.058	284,853		370,000
100109967	PHOENIX	AZ		06/22/2023	7.775	319,883		424,000
100109968	CLEVELAND	OH		06/22/2023	8.234	101,695		133,000
100109969	PHILADELPHIA	PA		06/22/2023	8.775	154,922		199,000
100109970	MOUNT VERNON	NY		06/22/2023	8.029	713,650		960,000
100109971	BRIDGETON	NJ		06/22/2023	9.003	109,331		140,000
100109972	PHILADELPHIA	PA		06/22/2023	7.604	141,109		172,000
100109973	NEW ALBANY	IN		06/22/2023	7.609	118,517		155,000
100109974	PHILADELPHIA	PA		06/22/2023	8.775	134,415		174,000

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100109976	JACKSONVILLE	FL		06/22/2023	7.869	77,025		122,000
100109977	NAPLES	FL		06/22/2023	7.270	339,492		712,000
100109978	GARY	IN		06/22/2023	7.709	149,102		225,000
100109979	BROOKLYN	NY		06/22/2023	7.359	611,700		1,200,000
100109980	AUDUBON	NJ		06/22/2023	7.294	248,503		375,000
100109981	CHICAGO	IL		06/22/2023	7.933	133,774		185,000
100109982	NEWBURGH	NY		06/22/2023	8.094	237,731		310,000
100109983	BROOKLYN	NY		06/22/2023	8.800	765,673		925,000
100109984	JOHNSTON	RI		06/22/2023	7.572	138,173		225,000
100109985	COLUMBIA	SC		06/22/2023	8.063	122,760		160,000
100109986	LARKSVILLE	PA		06/22/2023	7.609	166,721		235,000
100109988	CEDAR RAPIDS	IA		06/22/2023	8.725	104,375		125,000
100109989	NORCROSS	GA		06/22/2023	7.958	204,999		315,000
100109990	WEST DEPTFORD	NJ		06/22/2023	8.090	210,199		275,000
100109991	WEST HAVERSTRAW	NY		06/22/2023	7.855	448,719		580,000
100109992	LANCASTER	TX		06/22/2023	7.880	258,420		363,000
100109993	HAVERSTRAW	NY		06/22/2023	7.649	439,043		570,000
100109994	HAVERSTRAW	NY		06/22/2023	7.680	383,063		500,000
100109995	HAVERSTRAW	NY		06/22/2023	7.604	390,724		510,000
100109996	FRANKLIN TWP.	NJ		06/22/2023	7.138	147,894		255,000
100109997	LOUISVILLE	KY		06/22/2023	8.750	210,375		275,000
100109998	BALTIMORE	MD		06/22/2023	7.627	123,065		160,000
100109999	TRENTON	NJ		06/22/2023	7.559	133,347		175,000
100110000	ROCHESTER	NY		06/22/2023	8.527	84,665		118,000
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023	7.607	295,247		385,000
100110002	WATERBURY	CT		06/22/2023	8.660	115,662		185,000
100110003	NEW ORLEANS	LA		06/22/2023	8.533	116,463		175,000
100110004	MIDDLE ISLAND	NY		06/22/2023	7.995	312,374		460,000
100110005	SOUTHBURY	CT		06/22/2023	8.438	327,862		489,000
100110006	HEMPSTEAD	NY		06/22/2023	7.800	491,585		680,000
100110007	HUNTINGTON	NY		06/22/2023	7.410	444,043		620,000
100110008	DETROIT	MI		06/22/2023	8.350	134,315		200,000
100110009	GREENVILLE	SC		06/23/2023	8.250	133,089		180,000
100110010	SAN DIEGO	CA		06/23/2023	7.999	860,623		1,056,000
100110012	LEESBURG	VA		06/23/2023	7.874	516,114		640,000
100110013	CATHEDRAL CITY	CA		06/23/2023	8.499	360,667		456,000
100110014	ROCHESTER	MI		06/23/2023	9.250	814,562		1,050,000
100110015	HYPOLUXO	FL		06/23/2023	7.375	153,633		320,000
100110018	GLENDALE	CA		06/23/2023	7.624	1,300,774		1,600,000
100110020	VERO BEACH	FL		06/23/2023	7.749	154,778		300,000
100110021	BALTIMORE	MD		06/23/2023	8.749	310,578		405,000
100110022	PORT SAINT LUCIE	FL		06/23/2023	6.874	408,620		534,000
100110023	CINCINNATI	OH		06/23/2023	11.000	295,182		325,000
100110024	CARLISLE	PA		06/23/2023	7.999	319,396		436,000
100110025	SAN DIEGO	CA		06/23/2023	8.500	772,843		960,000
100110026	PUNTA GORDA	FL		06/23/2023	8.999	262,322		317,000
100110027	CHANDLER	AZ		06/23/2023	9.249	1,479,598		1,950,000
100110028	MIAMI	FL		06/23/2023	7.749	404,745		493,000
100110029	PROSPECT PARK	PA		06/23/2023	7.250	255,181		365,000
100110030	NORTH LAUDERDALE	FL		06/23/2023	7.750	218,186		288,000
100110031	WEST LINN	OR		06/23/2023	7.624	1,416,986		1,910,000
100110032	TAMARAC	FL		06/23/2023	8.624	195,484		302,000
100110033	CUTLER BAY	FL		06/23/2023	8.000	149,175		225,000
100110034	WILLINGBORO	NJ		06/23/2023	9.000	345,073		420,000
100110035	NEWARK	NJ		06/23/2023	8.375	379,903		500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110036	JOSHUA TREE	CA		06/23/2023	9.500	480,831		665,000
100110037	PARKVILLE	MD		06/23/2023	8.249	276,035		347,000
100110038	VERO BEACH	FL		06/23/2023	9.249	180,396		225,000
100110039	VALLEY GLEN	CA		06/23/2023	7.875	665,040		815,000
100110040	FAYETTEVILLE	GA		06/23/2023	7.874	527,384		660,000
100110041	LONGS	SC		06/23/2023	9.500	95,910		197,000
100110042	BALTIMORE	MD		06/23/2023	7.374	198,996		252,000
100110043	TEMPLE HILLS	MD		06/23/2023	8.250	281,942		376,000
100110044	MIAMI	FL		06/23/2023	6.999	399,457		575,000
100110045	ANSONIA	CT		06/23/2023	9.499	290,876		360,000
100110046	OAK BROOK	IL		06/23/2023	8.375	1,864,125		2,300,000
100110047	MIAMI	FL		06/23/2023	7.749	786,347		1,100,000
100110048	DELRAY BEACH	FL		06/23/2023	8.125	1,181,578		1,625,000
100110049	MCALLEN	TX		06/23/2023	7.999	265,195		325,000
100110050	WATERBURY	CT		06/23/2023	8.750	164,233		231,000
100110051	NORTH LAUDERDALE	FL		06/23/2023	7.750	218,590		290,000
100110052	SOUTH OZONE PARK	NY		06/23/2023	7.749	724,471		960,000
100110053	CASTLE ROCK	CO		06/23/2023	7.874	502,794		812,000
100110054	SARASOTA	FL		06/23/2023	7.249	354,796		438,000
100110055	WILLINGBORO	NJ		06/23/2023	8.874	193,469		257,000
100110056	NAPLES	FL		06/23/2023	7.250	182,025		330,000
100110057	YUMA	AZ		06/23/2023	9.375	167,476		210,000
100110058	STOCKTON	CA		06/23/2023	8.124	424,433		570,000
100110059	BRENTWOOD	NY		06/23/2023	7.499	422,083		600,000
100110060	PIKESVILLE	MD		06/23/2023	8.125	275,058		368,000
100110061	CAPE CORAL	FL		06/23/2023	7.875	637,109		950,000
100110062	HOUSTON	TX		06/23/2023	7.625	246,636		306,000
100110063	SILVER SPRING	MD		06/23/2023	7.999	491,828		715,000
100110064	PORT ST LUCIE	FL		06/23/2023	6.999	152,247		451,000
100110065	EAST STROUDSBURG	PA		06/23/2023	8.375	407,988		576,000
100110066	PINECREST	FL		06/23/2023	6.499	3,001,965		5,100,000
100110067	LA BELLE	FL		06/23/2023	8.749	344,097		462,000
100110068	FOLEY	AL		06/23/2023	8.875	259,333		325,000
100110069	BRIDGETON	NJ		06/23/2023	9.375	134,067		190,000
100110071	FOREST HILLS	NY		06/23/2023	7.249	649,587		830,000
100110072	BALTIMORE	MD		06/23/2023	7.749	80,221		130,000
100110073	RANDALLSTOWN	MD		06/23/2023	7.874	257,839		335,000
100110075	BEND	OR		06/23/2023	7.999	411,492		1,050,000
100110076	BUDA	TX		06/23/2023	7.999	286,207		435,000
100110077	WINDSOR	CA		06/23/2023	7.124	827,702		1,090,000
100110078	ORLANDO	FL		06/23/2023	8.875	197,553		275,000
100110079	HAMLIN	NY		06/23/2023	8.749	114,837		173,000
100110080	ORINDA	CA		06/23/2023	7.499	2,087,006		2,915,000
100110081	ARVADA	CO		06/23/2023	6.999	201,996		671,000
100110082	WESTBURY	NY		06/23/2023	7.750	568,890		800,000
100110084	COTO DE CAZA	CA		06/23/2023	7.874	1,300,925		1,580,000
100110085	PHOENIX	AZ		06/23/2023	9.374	333,587		450,000
100110086	SACRAMENTO	CA		06/23/2023	7.624	105,522		275,000
100110087	MALIBU	CA		06/23/2023	7.374	1,520,020		2,150,000
100110088	NORTH MIDDLETOWN	NJ		06/23/2023	9.750	232,560		331,000
100110089	LAWNDALE	CA		06/23/2023	7.500	723,600		900,000
100110090	KENNER	LA		06/23/2023	8.374	282,416		370,000
100110091	PEMBROKE PINES	FL		06/23/2023	8.874	519,168		635,000
100110092	GALVESTON	TX		06/23/2023	7.874	427,699		530,000
100110093	WEST MELBOURNE	FL		06/23/2023	8.624	571,882		703,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110094	GAINESVILLE	VA		06/23/2023	7.125	495,879		744,000
100110095	DISTRICT HEIGHTS	MD		06/23/2023	8.625	222,958		300,000
100110097	PATERSON	NJ		06/23/2023	9.250	384,844		510,000
100110098	ELIZABETH	NJ		06/23/2023	7.749	354,148		620,000
100110099	NEW CUYAMA	CA		06/23/2023	8.250	163,484		200,000
100110100	PALM COAST	FL		06/23/2023	8.999	467,601		545,000
100110101	HOLMES BEACH	FL		06/23/2023	7.374	1,399,603		2,250,000
100110102	GULFPORT	FL		06/23/2023	8.375	258,286		363,000
100110103	PALATINE	IL		06/23/2023	8.750	130,413		160,000
100110104	LAS VEGAS	NV		06/23/2023	7.625	376,871		490,000
100110105	PHOENIX	AZ		06/23/2023	6.625	488,906		645,900
100110106	WYLIE	TX		06/23/2023	7.625	821,996		1,090,000
100110107	LAKELAND	FL		06/23/2023	9.125	258,629		330,000
100110108	DORAL	FL		06/23/2023	6.500	295,838		375,000
100110109	FORT WALTON BEACH	FL		06/23/2023	7.750	185,840		290,000
100110110	INDIO	CA		06/23/2023	7.990	3,172,680		4,500,000
100110111	ALHAMBRA	CA		06/23/2023	9.625	486,527		630,000
100110112	LOS ANGELES	CA		06/23/2023	8.750	429,669		610,000
100110113	MCDONOUGH	GA		06/23/2023	6.990	1,779,448		2,200,000
100110114	INDIO	CA		06/23/2023	7.875	3,412,750		4,900,000
100110115	SAN JOSE	CA		06/23/2023	8.125	1,158,442		1,400,000
100110116	NAPLES	FL		06/23/2023	7.875	610,073		750,000
100110117	GLENDALE	CA		06/23/2023	7.125	1,367,886		1,690,000
100110118	ANTIOCH	CA		06/23/2023	8.000	531,563		700,000
100110119	HOMESTEAD	FL		06/23/2023	7.000	359,813		482,000
100110120	CHATTAHOOCHEE HILLS	GA		06/23/2023	8.500	237,180		315,000
100110122	BAYTOWN	TX		06/23/2023	8.750	167,996		235,000
100110123	LOS CABOS	MEX		06/27/2023	9.630	516,700		866,469
100110124	PLAYAS DE ROSARITO	MEX		06/27/2023	10.060	268,339		412,893
100110125	PUERTO VALLARTA	MEX		06/27/2023	10.010	1,592,000		2,710,823
100110126	RARITAN	NJ		06/29/2023	8.250	404,623		518,000
100110127	HOWELL	NJ		06/29/2023	8.750	228,311		299,000
100110128	SOUTH JORDAN	UT		06/29/2023	8.500	574,201		740,000
100110130	SHAKOPEE	MN		06/29/2023	8.250	174,440		490,000
100110131	MIAMI	FL		06/29/2023	7.875	289,178		405,000
100110132	FORT VALLEY	GA		06/29/2023	9.000	208,462		250,000
100110133	TEMPE	AZ		06/29/2023	9.000	612,124		690,000
100110134	CINCINNATI	OH		06/29/2023	7.875	298,773		360,000
100110135	KISSIMMEE	FL		06/29/2023	7.375	758,316		1,350,000
100110136	LONG POND	PA		06/29/2023	8.500	175,735		211,000
100110137	WINNETKA	IL		06/29/2023	7.625	527,617		800,000
100110138	LOS BANOS	CA		06/29/2023	7.250	371,805		453,000
100110139	LUBBOCK	TX		06/29/2023	7.375	175,812		228,000
100110140	LUBBOCK	TX		06/29/2023	7.375	175,766		228,000
100110141	MIAMI	FL		06/29/2023	8.375	271,566		334,000
100110142	SAINT PETERSBURG	FL		06/29/2023	6.875	817,873		1,150,000
100110143	LUBBOCK	TX		06/29/2023	7.375	175,814		228,000
100110144	LEONARD	TX		06/29/2023	9.000	498,205		560,000
100110145	GILBERT	AZ		06/29/2023	7.875	377,263		600,000
100110146	KISSIMMEE	FL		06/29/2023	6.875	625,334		980,000
100110147	GARDENA	CA		06/29/2023	6.875	488,531		767,000
100110148	LA QUINTA	CA		06/29/2023	8.375	196,784		546,000
100110149	SAINT GEORGE	UT		06/29/2023	7.500	1,152,693		1,929,000
100110150	SCHAUMBURG	IL		06/29/2023	7.125	289,369		385,000
100110151	COTTONWOOD	AZ		06/29/2023	7.875	282,699		363,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110152	MANOR	TX		06/29/2023	7.625	274,276		390,000
100110153	PERRIS	CA		06/29/2023	8.750	564,075		710,000
100110154	AZLE	TX		06/29/2023	7.875	139,109		365,000
100110155	NORTH HOLLYWOOD	CA		06/29/2023	7.625	826,126		1,025,000
100110156	SAN ANTONIO	TX		06/29/2023	8.000	302,392		358,000
100110157	BEAVERTON	OR		06/30/2023	6.999	325,115		430,000
100110158	RAHWAY	NJ		06/30/2023	7.125	320,881		424,000
100110159	LARGO	FL		06/30/2023	6.625	337,980		490,000
100110160	ACWORTH	GA		06/30/2023	5.875	242,304		357,000
100110161	HYDE PARK	UT		06/30/2023	6.500	372,559		538,000
100110162	CHICAGO	IL		06/30/2023	6.500	349,389		540,000
100110163	WILMINGTON	NC		06/30/2023	6.999	270,023		362,000
100110164	NEW CITY	NY		06/30/2023	7.625	529,137		720,000
100110165	LA QUINTA	CA		06/30/2023	6.500	441,945		1,080,000
100110166	MESA	AZ		06/30/2023	6.125	349,108		510,000
100110167	HENDERSONVILLE	NC		06/30/2023	6.999	274,624		358,000
100110168	HYPOLUXO	FL		06/30/2023	7.499	234,952		330,000
100110169	LOS ANGELES	CA		06/30/2023	6.375	439,511		620,000
100110170	TOMS RIVER	NJ		06/30/2023	6.500	245,174		330,000
100110171	CORONA	NY		06/30/2023	7.500	246,218		315,000
100110172	GARFIELD	NJ		06/30/2023	6.500	462,583		621,000
100110173	FLAGSTAFF	AZ		06/30/2023	6.125	273,902		572,000
100110174	SANTA CLARA	CA		06/30/2023	6.375	721,284		1,435,000
100110175	ORLANDO	FL		06/30/2023	5.990	348,217		520,000
100110176	BOCA RATON	FL		06/30/2023	6.500	447,480		605,000
100110177	SAN DIEGO	CA		06/30/2023	6.125	306,438		422,000
100110178	SALT LAKE CITY	UT		06/30/2023	7.125	577,766		765,000
100110179	SAN DIEGO	CA		06/30/2023	5.875	382,481		650,000
100110180	LAKEWOOD	CO		06/30/2023	7.125	408,887		538,500
100110181	MURPHYS	CA		06/30/2023	5.999	323,326		420,000
100110182	BALD HEAD ISLAND	NC		06/30/2023	5.999	576,547		1,006,500
100110183	REDONDO BEACH	CA		06/30/2023	6.500	719,497		1,075,000
100110184	CLERMONT	FL		06/30/2023	7.500	296,761		385,000
100110185	BERKELEY	CA		06/30/2023	7.125	682,444		911,000
100110186	TUCSON	AZ		06/30/2023	7.500	269,721		365,000
100110187	TUCSON	AZ		06/30/2023	7.500	269,721		365,000
100110188	TUCSON	AZ		06/30/2023	7.500	269,721		365,000
100110189	TYBEE ISLAND	GA		06/30/2023	7.250	462,317		670,000
100110190	TUCSON	AZ		06/30/2023	7.500	269,721		365,000
100110191	TROY	MI		06/30/2023	6.999	272,865		360,000
100110192	DURHAM	NC		06/30/2023	6.375	296,239		425,000
100110193	CARY	NC		06/30/2023	6.125	324,196		475,000
100110194	LOS ANGELES	CA		06/30/2023	7.625	765,325		1,055,000
100110195	YUCCA VALLEY	CA		06/30/2023	7.500	306,171		432,000
100110196	ST PETE BEACH	FL		06/30/2023	6.500	714,675		1,020,000
100110197	DURHAM	NC		06/30/2023	6.625	326,045		435,000
100110198	CHANDLER	AZ		06/30/2023	6.625	391,976		500,000
100110199	DURHAM	NC		06/30/2023	6.875	290,980		404,000
100110200	LAWRENCEVILLE	GA		06/30/2023	7.625	321,761		411,000
100110201	LACEY	WA		06/30/2023	6.500	329,644		442,000
100110202	SPARKS	NV		06/30/2023	6.625	237,393		338,000
100110203	LEESBURG	FL		06/30/2023	6.999	281,377		376,000
100110204	WILMINGTON	CA		06/30/2023	6.875	502,339		690,000
100110205	LAKEWAY	TX		06/30/2023	6.375	369,272		500,000
100110206	NEWARK	NJ		06/30/2023	7.625	342,492		455,000

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	2	3					Additional	
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100110207	SAN ANTONIO	TX		06/30/2023	7.125	744,776		981,000
100110208	PORTSMOUTH	RI		06/30/2023	6.500	326,257		440,000
100110209	HARKER HEIGHTS	TX		06/30/2023	7.500	227,765		305,000
100110210	MURRIETA	CA		06/30/2023	6.500	418,719		560,000
100110211	LONG BEACH	CA		06/30/2023	5.624	714,783		1,100,000
100110212	SOUTH JORDAN	UT		06/30/2023	6.999	375,608		500,000
100110213	RENO	NV		06/30/2023	6.625	440,281		588,000
100110214	POWELL	OH		06/30/2023	6.875	232,453		470,000
100110215	OGDEN	UT		06/30/2023	6.999	294,443		380,000
100110216	FARMERS BRANCH	TX		06/30/2023	6.625	260,061		350,000
100110217	YUCCA VALLEY	CA		06/30/2023	7.375	314,282		445,000
100110218	OWINGS MILLS	MD		06/30/2023	6.500	254,210		342,000
100110219	MIAMI	FL		06/30/2023	6.500	652,919		1,100,000
100110220	TEMECULA	CA		06/30/2023	6.500	311,370		610,000
100110221	LINCOLN	CA		06/30/2023	6.500	349,182		467,000
100110222	BROKEN BOW	OK		06/30/2023	7.625	597,702		760,000
100110223	AUSTIN	TX		06/30/2023	6.125	391,450		547,000
100110224	SAN JOSE	CA		06/30/2023	6.999	334,755		1,300,000
100110225	GREENWICH	CT		06/30/2023	6.500	567,255		815,000
100110226	KIRKLAND	WA		06/30/2023	6.375	718,370		1,000,000
100110227	BENTONVILLE	AR		06/30/2023	6.624	238,635		381,000
100110228	MINNEAPOLIS	MN		06/30/2023	7.625	348,315		460,000
100110229	JOHNS ISLAND	SC		06/30/2023	6.624	233,535		300,000
100110230	MOUNTAIN HOUSE	CA		06/30/2023	6.124	718,190		1,075,000
100110231	AUBREY	TX		06/30/2023	6.624	276,740		370,000
100110232	LEBANON	OR		06/30/2023	6.500	292,150		395,000
100110233	KILL DEVIL HILLS	NC		06/30/2023	6.999	518,200		687,000
100110234	HOUSTON	TX		06/30/2023	6.625	229,092		330,000
100110235	CHARLOTTESVILLE	VA		06/30/2023	5.624	307,701		475,000
100110236	GARFIELD	NJ		06/30/2023	6.125	391,674		660,000
100110237	LAS VEGAS	NV		06/30/2023	6.624	380,885		558,000
100110238	OAKLAND	CA		06/30/2023	6.624	515,518		660,000
100110239	LAS VEGAS	NV		06/30/2023	6.624	244,573		340,000
100110240	COLUMBUS	OH		06/30/2023	6.999	310,783		470,000
100110241	ARDEN	NC		06/30/2023	7.375	276,450		355,000
100110242	NOBLESVILLE	IN		06/30/2023	7.375	284,698		379,900
100110243	LAS VEGAS	NV		06/30/2023	6.375	248,993		417,000
100110244	NORTH WILDWOOD	NJ		06/30/2023	5.624	276,373		500,000
100110245	YAKIMA	WA		06/30/2023	6.125	343,825		470,000
100110246	OAK ISLAND	NC		06/30/2023	7.125	386,434		525,000
100110247	ALBUQUERQUE	NM		06/30/2023	6.624	477,965		675,000
100110248	NAPERVILLE	IL		06/30/2023	7.625	235,330		396,000
100110249	ELLENSBURG	WA		06/30/2023	6.125	226,884		685,000
100110250	WHITTIER	CA		06/30/2023	5.875	257,619		771,000
100110251	RAMONA	CA		06/30/2023	6.625	592,662		795,000
100110252	PETALUMA	CA		06/30/2023	7.625	423,048		775,000
100110253	NEW ORLEANS	LA		06/30/2023	6.375	239,742		345,000
100110254	KILL DEVIL HILLS	NC		06/30/2023	7.000	474,893		940,000
100110255	NEWARK	NJ		06/30/2023	6.875	223,349		330,000
100110256	LAKEWOOD	CO		06/30/2023	6.000	332,700		600,000
100110257	PETALUMA	CA		06/30/2023	7.625	420,545		660,000
100110258	MADISONVILLE	TX		06/30/2023	6.625	332,526		540,000
100110259	POCONO PINES	PA		06/30/2023	7.625	621,460		785,000
100110260	HALTOM CITY	TX		06/30/2023	7.125	261,818		330,000
100110261	LANCASTER	PA		06/30/2023	7.625	314,189		412,000

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

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	2	3					Additional	
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100110262	AUSTIN	TX		06/30/2023	7.375	240,629		350,000
100110263	SUGAR MOUNTAIN	NC		06/30/2023	6.624	304,229		450,000
100110264	FLOWER MOUND	TX		06/30/2023	6.125	405,603		551,000
100110265	CASTLE ROCK	WA		06/30/2023	7.125	431,470		575,000
100110266	RICHMOND	VA		06/30/2023	7.625	248,872		330,000
100110267	DELTAVILLE	VA		06/30/2023	7.500	523,423		735,000
100110268	RICHMOND HILL	GA		06/30/2023	7.500	236,574		316,000
100110269	POOLER	GA		06/30/2023	6.990	381,848		510,000
100110270	ROSELAND	VA		06/30/2023	7.125	451,371		615,000
100110271	NAGS HEAD	NC		06/30/2023	7.500	336,349		430,000
100110272	FORT MYERS	FL		06/30/2023	7.625	253,569		365,000
100110273	GARFIELD	NJ		06/30/2023	6.625	473,615		640,000
100110274	NOTTINGHAM	PA		06/30/2023	7.500	233,355		293,000
100110275	HOT SPRINGS	AR		06/30/2023	6.624	355,362		630,000
100110276	HURRICANE	UT		06/30/2023	7.125	348,343		529,000
100110277	HOPATCONG	NJ		06/30/2023	6.500	611,334		875,000
100110278	PAGE	AZ		06/30/2023	7.000	363,453		485,000
100110279	RENTON	WA		06/30/2023	6.125	222,097		300,000
100110280	JACKSONVILLE	FL		06/30/2023	6.499	506,697		645,000
100110281	JACKSON	NJ		06/30/2023	6.990	437,819		580,000
100110282	CHALMETTE	LA		06/30/2023	6.250	240,034		350,000
100110283	HEYBURN	ID		06/30/2023	6.874	427,175		570,000
100110284	DEWEY BEACH	DE		06/30/2023	6.125	718,297		1,200,000
100110285	AUSTIN	TX		06/30/2023	6.499	260,698		350,000
100110286	LOS ANGELES	CA		06/30/2023	6.125	241,869		780,000
100110287	OCEAN ISLE	NC		06/30/2023	6.625	291,479		395,000
100110288	BOSTON	MA		06/30/2023	6.500	872,732		1,275,000
100110289	KISSIMMEE	FL		06/30/2023	7.625	349,772		435,000
100110290	CHARLOTTE	NC		06/30/2023	6.990	251,203		339,000
100110291	MANASSAS	VA		06/30/2023	6.499	379,889		530,000
100110292	PEORIA	AZ		06/30/2023	6.500	311,103		445,000
100110293	CAROLINA BEACH	NC		06/30/2023	7.500	516,971		683,000
100110294	WINDERMERE	FL		06/30/2023	5.990	259,862		525,000
100110295	HAMILTON	MT		06/30/2023	7.000	456,949		750,000
100110296	MARIPOSA	CA		06/30/2023	6.375	329,340		649,000
100110297	BALTIMORE	MD		06/30/2023	6.624	312,076		425,000
100110298	RICHMOND	VA		06/30/2023	7.000	276,388		415,000
100110299	WHITE HALL	MD		06/30/2023	6.990	267,754		383,000
100110300	JACKSON	NJ		06/30/2023	6.625	636,797		850,000
100110301	PETERSBURG	TN		06/30/2023	6.500	269,756		377,000
100110302	BALTIMORE	MD		06/30/2023	6.875	430,922		640,000
100110303	FUQUAY VARINA	NC		06/30/2023	6.125	276,184		400,000
100110304	SAINT PETERS	MO		06/30/2023	7.625	274,790		360,000
100110305	ESTES PARK	CO		06/30/2023	6.875	727,302		1,089,000
100110306	PEORIA	AZ		06/30/2023	6.500	311,103		445,000
100110307	CAMBRIDGE	MA		06/30/2023	6.125	328,307		730,000
100110308	OLDSMAR	FL		06/30/2023	5.750	265,622		395,000
100110309	NASHVILLE	TN		06/30/2023	6.875	284,361		385,000
100110310	LA VERKIN	UT		06/30/2023	6.499	562,102		802,000
100110311	HAMDEN	CT		06/30/2023	6.500	256,224		428,000
100110312	BOYD	TX		06/30/2023	6.624	433,312		577,000
100110313	ELIZABETH CITY	NC		06/30/2023	6.500	261,854		351,000
100110314	LOS ANGELES	CA		06/30/2023	6.625	421,024		535,000
100110315	CLARKSVILLE	TN		06/30/2023	7.000	525,030		700,000
100110316	GREER	SC		06/30/2023	6.500	345,010		440,000

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100110317	FLAGSTAFF	AZ		06/30/2023	6.990	224,929		288,000
100110318	SURF CITY	NC		06/30/2023	6.500	453,001		607,000
100110319	POMONA	CA		06/30/2023	5.990	636,804		1,050,000
100110320	WOOD VILLAGE	OR		06/30/2023	6.624	331,911		750,000
100110321	MESA	AZ		06/30/2023	6.499	241,475		345,000
100110322	ANNA	TX		06/30/2023	7.000	298,258		396,000
100110323	RIVERSIDE	CA		06/30/2023	7.625	305,760		550,000
100110324	CHICAGO	IL		06/30/2023	6.990	319,981		430,000
100110325	MAYWOOD	NJ		06/30/2023	6.990	338,289		550,000
100110326	STUART	FL		06/30/2023	7.250	287,440		378,000
100110327	NASHVILLE	TN		06/30/2023	6.500	322,243		460,000
100110328	NASHVILLE	TN		06/30/2023	6.125	401,341		587,000
100110329	GEORGETOWN	TX		06/30/2023	6.500	264,923		340,000
100110330	PFLUGERVILLE	TX		06/30/2023	6.000	317,092		431,000
100110331	BASTROP	TX		06/30/2023	6.000	448,151		700,000
100110332	CHICAGO	IL		06/30/2023	7.125	527,770		710,000
100110333	PAWTUCKET	RI		06/30/2023	6.125	492,438		716,000
100110334	SAN LEANDRO	CA		06/30/2023	7.250	417,359		625,000
100110335	HOOD RIVER	OR		06/30/2023	6.125	677,816		1,161,000
100110336	CLARKSBURG	MD		06/30/2023	6.624	392,582		575,000
100110337	ELIZABETH	NJ		06/30/2023	7.625	445,119		586,000
100110338	AUSTIN	TX		06/30/2023	6.875	244,708		380,000
100110339	ALLEN	TX		06/30/2023	6.625	242,296		450,000
100110340	CHEYENNE	WY		06/30/2023	6.499	320,542		775,000
100110341	GILBERT	AZ		06/30/2023	7.125	303,252		406,000
100110342	CENTRALIA	WA		06/30/2023	7.625	334,257		540,000
100110343	JOHNS CREEK	GA		06/30/2023	7.125	334,358		446,000
100110344	AUSTIN	TX		06/30/2023	6.125	373,086		512,000
100110345	ATHENS	GA		06/30/2023	6.624	618,973		825,000
100110346	NORTH WALES	PA		06/30/2023	6.990	233,970		313,000
100110347	PHOENIX	AZ		06/30/2023	6.500	384,672		575,000
100110348	OAK ISLAND	NC		06/30/2023	6.625	298,270		408,000
100110349	PERRY HALL	MD		06/30/2023	7.500	437,036		619,000
100110350	BOULDER	CO		06/30/2023	6.500	369,359		560,000
100110351	AUBREY	TX		06/30/2023	5.990	324,317		472,000
100110352	HERNDON	VA		06/30/2023	6.500	326,255		625,000
100110353	WEST PALM BEACH	FL		06/30/2023	7.625	498,418		665,000
100110354	GLEN ST MARY	FL		06/30/2023	7.625	368,483		471,000
100110355	LANSDALE	PA		06/30/2023	7.625	239,942		318,000
100110356	TULARE	CA		06/30/2023	7.125	365,093		465,000
100110357	GARLAND	TX		06/30/2023	6.624	254,960		340,000
100110358	NORTH BAY VILLAGE	FL		06/30/2023	6.625	700,686		1,000,000
100110359	EL CENTRO	CA		06/30/2023	7.500	238,027		303,000
100110360	TROY	MI		06/30/2023	7.000	160,038		350,000
100110361	SACRAMENTO	CA		06/30/2023	7.625	253,527		340,000
100110362	BLUE RIDGE	GA		06/30/2023	7.625	275,671		405,000
100110363	WATAUGA	TX		06/30/2023	7.625	254,789		323,000
100110364	IRVINE	CA		06/30/2023	6.499	241,356		1,200,000
100110365	PALM SPRINGS	CA		06/30/2023	6.490	729,294		1,875,000
100110366	ALEXANDRIA	VA		06/30/2023	6.125	718,813		1,095,000
100110367	SAN FRANCISCO	CA		06/30/2023	6.125	866,630		1,290,000
100110368	BESSEMER CITY	NC		06/30/2023	7.500	246,687		326,000
100110369	THE WOODLANDS	TX		06/30/2023	5.990	419,648		865,000
100110370	ASHBURN	VA		06/30/2023	6.499	401,808		1,030,000
100110371	PALM SPRINGS	CA		06/30/2023	7.500	401,929		532,000

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100110372	AUSTIN	TX		06/30/2023	6.500	286,368		385,000
100110373	NORTH POTOMAC	MD		06/30/2023	6.990	342,505		452,000
100110374	CENTREVILLE	VA		06/30/2023	6.875	289,726		385,000
100110375	SAINT GEORGE	UT		06/30/2023	6.125	629,525		857,000
100110376	MURFREESBORO	TN		06/30/2023	7.125	244,992		425,000
100110377	DENVER	CO		06/30/2023	5.990	229,557		435,000
100110378	EAGLE MOUNTAIN	UT		06/30/2023	7.500	321,527		425,000
100110379	PLATTE CITY	MO		06/30/2023	7.625	268,216		352,000
100110380	SPANAWAY	WA		06/30/2023	6.375	421,580		575,000
100110381	DICKINSON	TX		06/30/2023	7.500	273,345		340,000
100110382	AZUSA	CA		06/30/2023	7.125	510,175		715,000
100110383	FAYETTEVILLE	AR		06/30/2023	6.125	227,001		390,000
100110384	WEST ORANGE	NJ		06/30/2023	6.625	277,756		375,000
100110385	WOODSTOCK	GA		06/30/2023	6.624	261,109		350,000
100110386	FAYETTEVILLE	AR		06/30/2023	7.500	255,192		355,000
100110387	LEMON GROVE	CA		06/30/2023	6.490	321,158		704,000
100110388	LOUISBURG	KS		06/30/2023	7.125	505,388		674,000
100110389	CORONA	CA		06/30/2023	6.499	587,917		839,000
100110390	MIAMI	FL		06/30/2023	7.625	468,173		605,000
100110391	LAS VEGAS	NV		06/30/2023	7.125	616,653		983,000
100110392	GULF SHORES	AL		06/30/2023	7.375	260,783		347,000
100110393	AUBREY	TX		06/30/2023	6.499	237,533		322,000
100110394	SARASOTA	FL		06/30/2023	7.125	523,643		755,000
100110395	AUBREY	TX		06/30/2023	6.000	316,263		442,000
100110396	MYRTLE BEACH	SC		06/30/2023	7.625	267,192		450,000
100110397	ATLANTA	GA		06/30/2023	6.375	611,720		880,000
100110398	LOS ANGELES	CA		06/30/2023	6.125	506,976		875,000
100110399	PROVO	UT		06/30/2023	6.625	342,941		550,000
100110400	SAN DIEGO	CA		06/30/2023	7.625	442,408		830,000
100110401	DANVILLE	IN		06/30/2023	7.625	243,279		330,000
100110402	BELLEVILLE	NJ		06/30/2023	6.499	372,009		620,000
100110403	PASADENA	CA		06/30/2023	6.990	858,011		1,215,000
100110404	SPRING CITY	PA		06/30/2023	6.125	294,476		420,000
100110405	SAN TAN VALLEY	AZ		06/30/2023	6.499	304,682		412,000
100110406	GLORIETA	NM		06/30/2023	6.625	484,968		650,000
100110407	DURHAM	NC		06/30/2023	6.625	324,264		440,000
100110408	FOLSOM	CA		06/30/2023	7.500	671,732		945,000
100110409	SUWANEE	GA		06/30/2023	5.375	300,442		453,000
100110410	TARPON SPRINGS	FL		06/30/2023	7.125	341,820		530,000
100110411	NEWTON	NC		06/30/2023	7.625	397,606		555,000
100110412	KISSIMMEE	FL		06/30/2023	6.625	409,681		552,000
100110413	PHOENIX	AZ		06/30/2023	6.625	526,625		710,000
100110414	BEND	OR		06/30/2023	6.125	706,561		1,200,000
100110415	MCKINNEY	TX		06/30/2023	6.125	360,814		523,000
100110416	HINGHAM	MA		06/30/2023	7.125	337,071		478,000
100110417	ENGLEWOOD	CO		06/30/2023	7.500	414,785		551,000
100110418	NAPLES	FL		06/30/2023	7.625	382,201		505,000
100110419	MAYWOOD	IL		06/30/2023	7.625	230,056		315,000
100110420	THE WOODLANDS	TX		06/30/2023	6.625	319,118		465,000
100110421	GEORGETOWN	TX		06/30/2023	6.375	303,794		440,000
100110422	CENTERTON	AR		06/30/2023	6.375	237,628		310,000
100110423	BROOKSVILLE	FL		06/30/2023	6.990	305,224		763,000
100110424	FERNANDINA BEACH	FL		06/30/2023	6.500	289,112		490,000
100110425	HOLMES BEACH	FL		06/30/2023	5.875	465,490		940,000
100110426	LAGUNA NIGUEL	CA		06/30/2023	6.625	420,790		845,000

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100110427	SAN JUAN CAPISTRANO	CA		06/30/2023	7.625	617,259		1,120,322
100110428	MORENO VALLEY	CA		06/30/2023	7.125	423,835		611,000
100110429	PHILADELPHIA	PA		06/30/2023	6.625	284,373		386,000
100110430	SAN ANTONIO	TX		06/30/2023	6.500	260,503		350,000
100110431	BRIGANTINE	NJ		06/30/2023	6.125	302,881		900,000
100110432	BONITA SPRINGS	FL		06/30/2023	7.125	261,041		515,000
100110433	TEGA CAY	SC		06/30/2023	6.624	463,432		680,000
100110434	TILLAMOOK	OR		06/30/2023	7.240	448,192		645,000
100110435	LAS VEGAS	NV		06/30/2023	7.625	321,672		420,000
100110436	JOHNSTON	RI		06/30/2023	7.625	318,226		420,000
100110437	OGDEN	UT		06/30/2023	7.250	309,361		480,000
100110438	ROSHARON	TX		06/30/2023	4.990	219,319		317,000
100110439	SCOTTSDALE	AZ		06/30/2023	7.625	580,404		770,000
100110440	DENTON	TX		06/30/2023	6.000	238,131		360,000
100110441	ROSHARON	TX		06/30/2023	5.500	214,039		285,000
100110442	ROSHARON	TX		06/30/2023	5.500	213,284		304,000
100110443	SHERMAN	TX		06/30/2023	7.625	260,434		335,000
100110444	ALAMEDA	CA		06/30/2023	6.875	825,515		1,476,000
100110445	DES MOINES	WA		06/30/2023	6.500	407,266		545,000
100110446	LOS ANGELES	CA		06/30/2023	7.625	552,548		725,000
100110447	CASTAIC	CA		06/30/2023	6.499	727,873		1,252,000
100110448	DENTON	TX		06/30/2023	4.990	270,972		391,000
100110449	SOMERVILLE	NJ		06/30/2023	6.625	413,247		560,000
100110450	FLOWERMOUND	TX		06/30/2023	5.625	285,985		490,000
100110451	POWELL	OH		06/30/2023	7.500	458,497		601,000
100110452	SPRING	TX		06/30/2023	7.625	451,855		630,000
100110453	PORT ORANGE	FL		06/30/2023	7.500	278,745		350,000
100110454	COMMERCE CITY	CO		06/30/2023	5.875	311,472		431,000
100110455	BENTONVILLE	AR		06/30/2023	6.875	527,276		750,000
100110456	WASHINGTON	DC		06/30/2023	7.375	536,478		710,000
100110457	WINNABOW	NC		06/30/2023	7.375	253,766		355,000
100110458	KYLE	TX		06/30/2023	6.125	273,990		388,000
100110459	MAGNOLIA	TX		06/30/2023	6.375	267,066		352,000
100110460	WEST DES MOINES	IA		06/30/2023	6.990	318,112		422,000
100110461	HAWTHORNE	CA		06/30/2023	7.375	443,606		725,000
100110462	WASHINGTON	DC		06/30/2023	7.125	387,922		493,000
100110463	GARDENA	CA		06/30/2023	7.375	409,953		670,000
100110464	FREDERICK	CO		06/30/2023	6.624	231,996		695,000
100110465	CHARLOTTE	NC		06/30/2023	6.625	254,393		343,000
100110466	JOHNS ISLAND	SC		06/30/2023	6.625	280,995		465,000
100110467	HENDERSONVILLE	TN		06/30/2023	6.125	273,691		465,000
100110468	LEHI	UT		06/30/2023	6.125	400,536		581,000
100110469	FALLS CHURCH	VA		06/30/2023	6.625	614,429		1,220,000
100110470	ASHEVILLE	NC		06/30/2023	7.125	250,195		385,000
100110471	LEHI	UT		06/30/2023	6.125	408,152		590,000
100110472	FULLERTON	CA		06/30/2023	6.125	302,893		550,000
100110473	HENDERSON	NV		06/30/2023	6.625	234,637		414,000
100110474	ORLANDO	FL		06/30/2023	6.625	250,049		335,000
100110475	SAN ANTONIO	TX		06/30/2023	7.125	228,465		305,000
100110476	SAN ANTONIO	TX		06/30/2023	7.375	346,739		496,000
100110477	KRUM	TX		06/30/2023	7.500	302,997		646,000
100110478	WINTER PARK	FL		06/30/2023	7.125	306,104		650,000
100110479	TOMS RIVER	NJ		06/30/2023	7.625	523,539		675,000
100110480	MODESTO	CA		06/30/2023	7.125	295,369		550,000
100110481	PORTLAND	OR		06/30/2023	6.625	434,448		585,000

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100110482	FT WORTH	TX		06/30/2023	7.625	410,079		650,000
100110483	SAINT IGNATIUS	MT		06/30/2023	7.375	660,967		1,105,000
100110484	KINGSTON	TN		06/30/2023	7.375	511,775		850,000
100110485	GRANBURY	TX		06/30/2023	7.125	337,668		450,000
100110486	LIBERTY HILL	TX		06/30/2023	5.875	256,809		390,000
100110487	BANGOR	ME		06/30/2023	7.500	305,197		405,000
100110488	KLAMATH FALLS	OR		06/30/2023	7.500	256,373		325,000
100110489	GREENWICH	CT		06/30/2023	7.625	337,203		420,000
100110490	CHARLOTTE	NC		06/30/2023	7.500	724,026		948,000
100110491	ROWLAND HEIGHTS	CA		06/30/2023	6.624	441,836		645,000
100110492	ADELANTO	CA		06/30/2023	7.500	237,541		330,000
100110493	BEAUFORT	NC		06/30/2023	7.625	424,541		559,000
100110494	MARANA	AZ		06/30/2023	6.624	262,452		352,000
100110495	PITTSBURGH	PA		06/30/2023	6.625	269,913		415,000
100110496	BEAUFORT	NC		06/30/2023	6.000	267,894		447,000
100110497	POMONA	CA		06/30/2023	6.625	306,349		410,000
100110498	HINGHAM	MA		06/30/2023	6.125	371,863		1,000,000
100110499	FARMINGTON	UT		06/30/2023	7.500	518,958		680,000
100110500	SUWANEE	GA		06/30/2023	6.875	459,707		619,000
100110501	SARASOTA	FL		06/30/2023	6.375	468,330		880,000
100110502	JACKSONVILLE	FL		06/30/2023	6.500	244,932		357,000
100110503	CAPE CORAL	FL		06/30/2023	7.500	449,899		565,000
100110504	LUTZ	FL		06/30/2023	7.125	315,124		396,000
100110505	MODESTO	CA		06/30/2023	7.625	380,966		580,000
100110506	SAN DIEGO	CA		06/30/2023	6.990	290,647		420,000
100110507	HENDERSON	NV		06/30/2023	4.990	223,867		340,000
100110508	LOWELL	MA		06/30/2023	7.375	569,826		800,000
100110509	TOMS RIVER	NJ		06/30/2023	7.125	281,011		375,000
100110510	KYLE	TX		06/30/2023	5.125	247,757		350,000
100110511	HERRIMAN	UT		06/30/2023	5.875	313,044		465,000
100110512	GALVESTON	TX		06/30/2023	7.625	354,917		599,000
100110513	WASILLA	AK		06/30/2023	7.500	598,753		800,000
100110514	FRESNO	CA		06/30/2023	5.375	303,666		526,000
100110515	RANCHO MISSION VIEJO	CA		06/30/2023	4.875	380,378		810,000
100110516	TUCSON	AZ		06/30/2023	5.990	238,214		347,000
100110517	COMMERCE CITY	CO		06/30/2023	5.990	240,886		550,000
100110518	HUTCHINSON ISLAND	FL		06/30/2023	6.125	252,649		523,000
100110519	BELMONT	MA		06/30/2023	6.125	840,910		1,284,000
100110520	CHULA VISTA	CA		06/30/2023	5.990	345,515		975,000
100110521	SARASOTA	FL		06/30/2023	6.000	292,743		425,000
100110522	ISSAQUAH	WA		06/30/2023	6.500	697,635		1,194,000
100110523	WAKE FOREST	NC		06/30/2023	6.250	232,369		318,000
100110524	KISSIMMEE	FL		06/30/2023	7.625	306,208		407,000
100110525	JUSTIN	TX		06/30/2023	6.625	266,474		413,000
100110526	SURPRISE	AZ		06/30/2023	7.625	382,413		475,000
100110527	CARROLLTON	TX		06/30/2023	6.625	233,367		388,000
100110528	SAN FRANCISCO	CA		06/30/2023	6.625	1,018,743		1,700,000
100110529	NEWINGTON	CT		06/30/2023	7.500	231,835		324,000
100110530	LONG BEACH	CA		06/30/2023	6.624	397,161		1,015,000
100110531	IDAHO FALLS	ID		06/30/2023	7.625	495,394		725,000
100110532	DAVENPORT	FL		06/30/2023	7.000	283,241		375,000
100110533	CAREFREE	AZ		06/30/2023	6.624	731,523		1,750,000
100110534	COLLINGSWOOD	NJ		06/30/2023	7.625	266,741		340,000
100110535	MONROE	WA		06/30/2023	6.125	241,800		485,000
100110536	KISSIMMEE	FL		06/30/2023	6.875	240,696		320,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110537	FAIRFAX	IA		06/30/2023	6.375	304,915		545,000
100110538	LANCASTER	CA		06/30/2023	6.500	274,032		377,000
100110539	METAIRIE	LA		06/30/2023	7.375	634,307		860,000
100110540	BOZEMAN	MT		06/30/2023	6.500	450,020		1,150,000
100110541	PRESCOTT	AZ		06/30/2023	7.125	242,186		488,000
100110542	CAROLINA BEACH	NC		06/30/2023	7.375	371,173		900,000
100110543	SAINT AUGUSTINE	FL		06/30/2023	7.625	265,468		335,000
100110544	HOSCHTON	GA		06/30/2023	5.875	229,299		386,000
100110545	WESLEY CHAPEL	FL		06/30/2023	7.625	268,320		334,990
100110546	GLASSBORO	NJ		06/30/2023	7.625	253,908		337,000
100110547	SAINT AUGUSTINE	FL		06/30/2023	5.625	251,133		372,000
100110548	MANTECA	CA		06/30/2023	7.625	413,592		557,000
100110549	SAINT AUGUSTINE	FL		06/30/2023	6.250	227,812		344,800
100110550	SAINT AUGUSTINE	FL		06/30/2023	5.990	242,949		340,000
100110551	ROSHARON	TX		06/30/2023	4.990	214,795		317,000
100110552	ROSHARON	TX		06/30/2023	4.990	215,738		308,000
100110553	PENNSBURG	PA		06/30/2023	5.750	240,087		333,500
100110554	SAINT AUGUSTINE	FL		06/30/2023	5.990	238,344		335,000
100110555	TUCSON	AZ		06/30/2023	7.125	278,506		381,000
100110556	PORT SAINT JOE	FL		06/30/2023	5.125	237,865		550,000
100110557	MOUND	MN		06/30/2023	6.990	329,744		464,000
100110558	UHLAND	TX		06/30/2023	6.500	245,489		368,000
100110559	FORT WORTH	TX		06/30/2023	5.750	233,607		345,000
100110560	ROSHARON	TX		06/30/2023	4.990	213,098		308,000
100110561	SMYRNA	GA		06/30/2023	7.625	358,253		475,000
100110562	DUNWOODY	GA		06/30/2023	6.624	262,682		380,000
100110563	LAKELAND	FL		06/30/2023	7.125	254,466		336,000
100110564	KENNESAW	GA		06/30/2023	7.625	312,287		388,000
100110565	EAST POINT	GA		06/30/2023	6.990	242,233		314,000
100110566	DURANGO	CO		06/30/2023	6.625	537,262		775,000
100110567	CRESTVIEW	FL		06/30/2023	6.990	235,856		299,000
100110568	DRAPER	UT		06/30/2023	5.990	346,851		480,000
100110569	MIAMI	FL		06/30/2023	7.125	567,734		755,000
100110570	HARRISBURG	NC		06/30/2023	7.625	322,013		400,000
100110571	BRADENTON	FL		06/30/2023	7.500	327,826		422,000
100110572	FOLSOM	CA		06/30/2023	6.499	312,572		565,000
100110573	MARIETTA	GA		06/30/2023	7.500	570,589		712,000
100110574	PASADENA	CA		06/30/2023	5.875	451,121		990,000
100110575	CHARLOTTE	NC		06/30/2023	6.500	251,939		345,000
100110576	FORT MYERS	FL		06/30/2023	6.500	408,447		554,000
100110577	LAS VEGAS	NV		06/30/2023	7.250	236,027		310,000
100110578	SPARKS	NV		06/30/2023	7.375	318,832		400,000
100110579	VINELAND	NJ		06/30/2023	6.625	238,798		320,000
100110580	PHILADELPHIA	PA		06/30/2023	7.500	245,993		330,000
100110581	WILLS POINT	TX		06/30/2023	7.500	426,921		542,000
100110582	NEW FAIRVIEW	TX		06/30/2023	7.625	436,896		596,000
100110583	STILLWATER	OK		06/30/2023	6.625	278,450		380,000
100110584	OAK ISLAND	NC		06/30/2023	7.625	349,235		464,000
100110585	DAVENPORT	FL		06/30/2023	6.624	393,982		530,000
100110586	VICTORVILLE	CA		06/30/2023	7.250	252,663		360,000
100110587	WOONSOCKET	RI		06/30/2023	7.625	338,846		460,000
100110588	CANONSBURG	PA		06/30/2023	6.500	248,973		364,000
100110589	PHOENIX	AZ		06/30/2023	6.490	726,926		1,075,000
100110590	MOUNT JULIET	TN		06/30/2023	6.625	339,884		450,000
100110591	SAN ANTONIO	TX		06/30/2023	7.000	227,929		315,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110592	SAN ANTONIO	TX		06/30/2023	6.990	230,966		329,000
100110593	PROSPER	TX		06/30/2023	6.624	655,111		890,000
100110594	SURPRISE	AZ		06/30/2023	5.990	284,223		469,000
100110595	INLET BEACH	FL		06/30/2023	6.499	548,774		1,900,000
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023	7.625	391,302		515,000
100110597	MIAMI	FL		06/30/2023	7.625	451,001		650,000
100110598	SOUTH PADRE ISLAND	TX		06/30/2023	5.875	246,491		400,000
100110599	LIBERTY HILL	TX		06/30/2023	7.625	276,854		368,000
100110600	CHARLESTON	SC		06/30/2023	7.250	300,303		425,000
100110601	VANCOUVER	WA		06/30/2023	6.875	314,500		417,000
100110602	ENGLEWOOD	FL		06/30/2023	6.000	246,245		825,000
100110603	GULFPORT	FL		06/30/2023	7.625	310,807		395,000
100110604	SUNLAND	CA		06/30/2023	6.625	351,509		780,000
100110605	KNOXVILLE	TN		06/30/2023	7.625	280,342		353,000
100110606	QUEEN CREEK	AZ		06/30/2023	7.500	430,175		636,000
100110607	METAIRIE	LA		06/30/2023	6.625	245,115		380,000
100110608	LAUDERHILL	FL		06/30/2023	7.500	324,713		406,000
100110609	KISSIMMEE	FL		06/30/2023	5.990	324,918		545,000
100110610	LOWELL	MA		06/30/2023	6.000	420,989		585,000
100110611	PILOT POINT	TX		06/30/2023	6.500	540,781		730,000
100110612	DAVENPORT	FL		06/30/2023	6.625	382,088		534,000
100110613	ENGLEWOOD	FL		06/30/2023	7.625	288,909		383,000
100110614	NEW OXFORD	PA		06/30/2023	6.624	452,879		648,000
100110615	CEDAR PARK	TX		06/30/2023	6.625	379,015		508,000
100110616	GRANTS PASS	OR		06/30/2023	7.625	364,241		525,000
100110617	SURPRISE	AZ		06/30/2023	7.625	255,717		475,000
100110618	MODESTO	CA		06/30/2023	7.625	287,288		426,000
100110619	CAMERON	NC		06/30/2023	6.500	256,781		360,000
100110620	ALMOND	NC		06/30/2023	7.500	353,418		477,000
100110621	RIO RANCHO	NM		06/30/2023	6.125	222,960		290,000
100110622	SUN CITY WEST	AZ		06/30/2023	7.625	348,761		465,000
100110623	SPRING	TX		06/30/2023	6.625	490,562		655,000
100110624	NASHVILLE	TN		06/30/2023	5.625	475,650		852,000
100110625	LOS ANGELES	CA		06/30/2023	6.624	1,400,502		2,550,000
100110626	LAKEWOOD	NJ		06/30/2023	7.625	528,344		700,000
100110627	HOUSTON	TX		06/30/2023	6.875	232,282		335,000
100110628	SEVIERVILLE	TN		06/30/2023	7.625	732,104		1,030,000
100110629	BOGART	GA		06/30/2023	6.750	225,376		300,000
100110630	FORT WORTH	TX		06/30/2023	6.250	232,657		328,000
100110631	NEWARK	CA		06/30/2023	6.875	731,605		1,090,000
100110632	CHANDLER	AZ		06/30/2023	7.125	327,752		439,000
100110633	SUN CITY WEST	AZ		06/30/2023	7.625	362,264		450,000
100110634	CHINO HILLS	CA		06/30/2023	6.625	728,711		1,100,000
100110635	KEIZER	OR		06/30/2023	7.500	262,087		372,000
100110636	PHOENIX	AZ		06/30/2023	7.500	235,187		322,000
100110637	MESA	AZ		06/30/2023	7.125	406,890		545,000
100110638	ORLANDO	FL		06/30/2023	7.625	297,176		420,000
100110639	VIENNA	VA		06/30/2023	6.625	391,340		573,000
100110640	BURBANK	CA		06/30/2023	6.500	402,660		1,300,000
100110641	LAS VEGAS	NV		06/30/2023	7.625	249,065		327,000
100110642	LONG BRANCH	NJ		06/30/2023	6.999	454,883		614,000
100110643	FLEMINGTON	NJ		06/30/2023	7.500	391,816		515,000
100110644	SAN MARCOS	CA		06/30/2023	6.500	366,756		765,000
100110645	AVONDALE	PA		06/30/2023	7.250	238,055		315,000
100110646	ANCHORAGE	AK		06/30/2023	5.875	445,489		615,000

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100110647	JACKSONVILLE	FL		06/30/2023	7.500	303,275		537,000
100110648	CHICAGO	IL		06/30/2023	7.625	591,864		775,000
100110649	ROUND ROCK	TX		06/30/2023	7.125	269,392		360,000
100110650	ATLANTA	GA		06/30/2023	6.624	276,842		380,000
100110651	SAMMAMISH	WA		06/30/2023	6.490	704,209		1,050,000
100110652	CRYSTAL BEACH	TX		06/30/2023	6.625	455,752		622,000
100110653	THE COLONY	TX		06/30/2023	7.125	248,408		382,000
100110654	CLERMONT	FL		06/30/2023	7.625	324,358		422,000
100110655	LARGO	FL		06/30/2023	7.250	265,866		376,000
100110656	WESTMINSTER	CO		06/30/2023	6.500	313,989		460,000
100110657	SHERMAN	TX		06/30/2023	7.125	253,062		360,000
100110658	RIDGEFIELD	WA		06/30/2023	5.900	364,966		485,000
100110659	HENRICO	VA		06/30/2023	7.000	299,476		395,000
100110660	MIAMI	FL		06/30/2023	6.990	464,084		620,000
100110661	RIDGEFIELD	WA		06/30/2023	5.900	364,966		485,000
100110662	FORT COLLINS	CO		06/30/2023	6.499	596,095		851,000
100110663	N TOPSAIL BEACH	NC		06/30/2023	7.625	543,480		765,000
100110664	PRINEVILLE	OR		06/30/2023	5.990	308,021		405,000
100110665	WINSTON SALEM	NC		06/30/2023	6.500	274,731		415,000
100110666	GARNER	NC		06/30/2023	7.125	240,500		340,000
100110667	PRINEVILLE	OR		06/30/2023	5.990	307,211		405,000
100110668	MIAMI	FL		06/30/2023	7.625	413,861		540,000
100110669	PRINEVILLE	OR		06/30/2023	5.990	307,211		410,000
100110670	CHARLESTOWN	MA		06/30/2023	6.625	399,559		600,000
100110671	QUINCY	MA		06/30/2023	6.000	391,905		540,000
100110672	ROSEMEAD	CA		06/30/2023	6.624	601,578		1,000,000
100110673	NORTH MYRTLE BEACH	SC		06/30/2023	7.250	310,145		410,000
100110674	TUCSON	AZ		06/30/2023	7.125	273,040		405,000
100110675	MANOR	TX		06/30/2023	6.624	253,358		345,000
100110676	WHITE PLAINS	NY		06/30/2023	5.990	326,420		680,000
100110677	WAYNE	NJ		06/30/2023	6.624	510,739		650,000
100110678	CLIFTON	NJ		06/30/2023	7.250	528,554		700,000
100110679	POOLER	GA		06/30/2023	6.875	269,413		360,000
100110680	DUBLIN	OH		06/30/2023	6.125	249,616		407,000
100110681	SPRING CITY	TN		06/30/2023	7.625	252,699		362,000
100110777	DARTFORD	NLD		06/28/2023	6.640	170,380		460,000
100110778	Amsterdam	NLD		06/28/2023	6.300	11,732		2,932
100110779	Amsterdam	NLD		06/28/2023	6.100	158,047		39,501
100110780	Amsterdam	NLD		06/28/2023	6.150	130,969		32,733
100110781	Amsterdam	NLD		06/28/2023	5.100	1,011,078		252,698
100110782	Amsterdam	NLD		06/28/2023	5.300	9,604		2,400
100110783	Amsterdam	NLD		06/28/2023	6.220	611,187		152,753
100110784	Amsterdam	NLD		06/28/2023	6.300	130,969		32,733
100110785	Amsterdam	NLD		06/28/2023	5.460	87,312		21,822
100110786	Amsterdam	NLD		06/28/2023	5.090	407,662		101,887
100110787	Amsterdam	NLD		06/28/2023	6.400	4,366		1,091
100110788	Amsterdam	NLD		06/28/2023	6.150	152,797		38,180
100110789	Amsterdam	NLD		06/28/2023	6.150	87,312		21,818
100110790	Amsterdam	NLD		06/28/2023	6.400	130,969		32,733
100110791	Amsterdam	NLD		06/28/2023	6.450	11,307		2,826
100110792	Amsterdam	NLD		06/28/2023	6.220	489,823		122,421
100110793	Amsterdam	NLD		06/28/2023	4.660	113,506		28,368
100110794	Amsterdam	NLD		06/28/2023	6.260	681,037		170,211
100110795	Amsterdam	NLD		06/28/2023	6.200	122,237		30,551
100110796	Amsterdam	NLD		06/28/2023	6.300	176,808		44,192

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110797	Amsterdam	NLD.		06/28/2023	5.300	406,003		101,472
100110798	Amsterdam	NLD.		06/28/2023	6.500	986,630		246,588
100110799	Amsterdam	NLD.		06/28/2023	6.100	395,525		98,853
100110800	Amsterdam	NLD.		06/28/2023	6.300	6,548		1,637
100110801	Amsterdam	NLD.		06/28/2023	6.250	87,312		21,822
100110802	Amsterdam	NLD.		06/28/2023	6.200	86,190		21,542
100110803	Amsterdam	NLD.		06/28/2023	5.630	107,394		26,841
100110804	Amsterdam	NLD.		06/28/2023	6.100	377,190		94,271
100110805	Amsterdam	NLD.		06/28/2023	6.450	169,604		42,389
100110806	Amsterdam	NLD.		06/28/2023	6.100	162,838		40,698
100110807	Amsterdam	NLD.		06/28/2023	6.300	392,906		98,199
100110808	Amsterdam	NLD.		06/28/2023	5.360	229,806		57,435
100110809	Amsterdam	NLD.		06/28/2023	6.200	293,370		73,322
100110810	EVANSTON	IL.		06/29/2023	4.375	6,118		285,000
100110813	CLAIRTON	PA.		06/29/2023	5.500	30,197		68,000
100110814	MERCED	CA.		06/29/2023	4.750	5,604		384,900
100110815	HOUSTON	TX.		06/29/2023	7.500	129,546		286,680
100110817	LAS VEGAS	NV.		06/29/2023	4.125	119,381		335,000
100110819	ASHLAND	OH.		06/29/2023	4.000	38,228		85,000
100110820	HAMPTON	VA.		06/29/2023	11.220	162,887		178,000
100110821	WESLEY CHAPEL	FL.		06/29/2023	4.625	159,226		368,000
100110823	MIAMI GARDENS	FL.		06/29/2023	3.250	130,061		400,000
100110824	HOUSTON	TX.		06/29/2023	5.000	38,575		110,000
100110827	CINCINNATI	OH.		06/29/2023	8.000	75,313		162,000
100110828	YOUNGSVILLE	LA.		06/29/2023	7.500	8,384		142,000
100110829	LITHONIA	GA.		06/29/2023	4.500	124,899		271,000
100110830	TAYLOR	MI.		06/29/2023	5.250	43,008		75,000
100110832	MAGNOLIA	TX.		06/29/2023	11.375	6,285		189,000
100110834	PHILADELPHIA	PA.		06/29/2023	11.244	16,044		125,000
100110836	GAINESVILLE	FL.		06/29/2023	4.375	69,805		208,000
100110837	MATTOON	IL.		06/29/2023	2.000	46,130		112,000
100110838	RIVERDALE	IL.		06/29/2023	2.000	38,993		120,000
100110839	ST. LOUIS	MO.		06/29/2023	9.950	17,404		30,000
100110840	N LAUDERDALE	FL.		06/29/2023	4.250	128,798		242,000
100110841	PORT ARTHUR	TX.		06/29/2023	4.500	32,363		130,000
100110842	TAYLORSVILLE	NC.		06/29/2023	9.950	68,741		155,000
100110843	GRIFFIN	GA.		06/29/2023	10.250	60,333		225,000
100110844	TALLADEGA	AL.		06/29/2023	10.840	66,145		71,000
100110846	MONTGOMERY	AL.		06/29/2023	8.496	54,883		55,000
100110848	MILWAUKEE	WI.		06/29/2023	5.224	81,001		120,000
100110849	WARNER ROBINS	GA.		06/29/2023	9.504	101,087		166,000
100110850	HOLLISTER	MO.		06/29/2023	9.896	81,973		164,000
100110851	BOX SPRINGS	GA.		06/29/2023	3.750	30,450		90,500
100110852	GREENSBORO	NC.		06/29/2023	5.500	57,866		272,000
100110853	PHILADELPHIA	PA.		06/29/2023	3.175	20,603		65,000
100110855	WILLOW SPRING	NC.		06/29/2023	6.000	71,590		280,000
100110856	CHESTERFIELD	SC.		06/29/2023	8.480	6,124		91,000
100110857	MUSKEGON	MI.		06/29/2023	2.304	14,883		85,000
100110859	ECORSE	MI.		06/29/2023	8.170	23,841		50,000
100110860	TENNILLE	GA.		06/29/2023	9.984	85,613		135,000
100110861	PLANT CITY	FL.		06/29/2023	6.820	147,778		287,000
100110863	MEMPHIS	TN.		06/29/2023	11.600	68,063		138,840
100110864	CONNEAUT	OH.		06/29/2023	2.500	16,223		67,000
100110866	CORAL SPRINGS	FL.		06/29/2023	7.375	11,331		150,000
100110867	CARSON	VA.		06/29/2023	8.000	94,691		162,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110868	WAYNESVILLE	GA		06/29/2023	8.736	24,343		131,000
100110870	LEESSUMMIT	MO		06/29/2023	9.840	153,645		325,000
100110871	ATHENS	GA		06/29/2023	5.000	23,622		169,000
100110872	COLUMBIA	SC		06/29/2023	11.244	56,968		95,000
100110873	HOUSTON	TX		06/29/2023	9.125	33,774		180,000
100110874	CHANDLER	AZ		06/29/2023	5.750	199,163		390,000
100110876	SAINT LOUIS	MO		06/29/2023	6.408	58,870		66,000
100110878	SHELBY	AL		06/29/2023	5.784	59,716		176,900
100110879	POUGHKEEPSIE	NY		06/29/2023	7.490	266,936		364,000
100110880	SAINTLOUIS	MO		06/29/2023	8.875	45,590		85,000
100110882	CHICAGO	IL		06/29/2023	5.000	114,109		295,000
100110883	TALLAHASSEE	FL		06/29/2023	11.250	16,886		145,000
100110885	CELORON	NY		06/29/2023	10.491	30,231		113,000
100110886	HEATHSVILLE	VA		06/29/2023	7.250	6,061		89,000
100110888	OGEMA	WI		06/29/2023	6.750	57,858		130,000
100110889	DEWITT	NE		06/29/2023	13.383	21,310		30,000
100110890	ACWORTH	GA		06/29/2023	8.000	120,515		345,900
100110891	OAK FOREST	IL		06/29/2023	3.500	198,599		310,000
100110893	GRIFTON	NC		06/29/2023	11.990	55,432		110,000
100110894	KENTON	DE		06/29/2023	8.280	83,669		250,000
100110895	ASHEVILLE	NC		06/29/2023	8.570	9,599		200,000
100110897	SALEM	NJ		06/29/2023	9.990	163,315		189,500
100110898	MAXTON	NC		06/29/2023	12.000	44,578		329,000
100110899	FRIENDSHIP	TN		06/29/2023	9.750	34,705		65,000
100110901	LADY LAKE	FL		06/29/2023	7.500	9,475		207,900
100110902	MIDVILLE	GA		06/29/2023	9.990	56,615		130,000
100110904	PALMDALE	CA		06/29/2023	8.510	33,229		489,000
100110905	GAINESVILLE	GA		06/29/2023	10.670	38,716		185,000
100110906	NEWARK	OH		06/29/2023	12.440	75,465		76,000
100110907	MAIDENROCK	WI		06/29/2023	7.000	102,301		112,200
100110908	ELON COLLEGE	NC		06/29/2023	7.500	65,169		105,000
100110910	TUSCALOOSA	AL		06/29/2023	7.625	87,826		405,000
100110911	TOLEDO	OH		06/29/2023	8.500	10,585		69,000
100110912	ALBANY	GA		06/29/2023	10.500	44,364		60,000
100110914	DOUGLASVILLE	GA		06/29/2023	7.249	41,023		232,900
100110915	AVERILL PARK	NY		06/29/2023	7.940	168		275,000
100110916	MONTGOMERY	AL		06/29/2023	8.490	60,919		135,000
100110918	CONNEAUT	OH		06/29/2023	7.980	15,414		26,000
100110919	ELKHART	IN		06/29/2023	9.990	86,248		95,000
100110920	ALTOONA	AL		06/29/2023	8.990	33,012		115,000
100110922	IRWIN	PA		06/29/2023	8.689	78,936		56,000
100110923	ROCK HILL	SC		06/29/2023	6.500	18,990		194,900
100110924	LAGRANGE	GA		06/29/2023	6.000	70,613		105,000
100110925	HAWLEY	PA		06/29/2023	9.240	165,756		285,000
100110927	DILLWYN	VA		06/29/2023	10.000	60,718		184,000
100110928	COLUMBIA	MO		06/29/2023	6.000	121,273		182,000
100110929	SANGER	CA		06/29/2023	8.050	52,587		302,500
100110930	SAN BERNARDINO	CA		06/29/2023	5.000	109,177		401,000
100110932	SAN JUAN CAPISTRANO	CA		06/29/2023	6.500	503,443		900,000
100110933	GREEN COVE SP	FL		06/29/2023	8.040	38,394		105,000
100110934	OCEANSIDE	CA		06/29/2023	6.500	309,858		770,000
100110935	FORT LAUDERDALE	FL		06/29/2023	6.000	138,139		315,000
100110936	SAVANNAH	GA		06/29/2023	14.890	14,709		215,000
100110937	BENSON	AZ		06/29/2023	6.000	34,400		65,000
100110938	SAINT CLAIR	PA		06/29/2023	8.200	21,896		68,000

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100110939	PORT HURON	MI		06/29/2023	5.750	13,814		122,900
100110940	MORENO VALLEY	CA		06/29/2023	6.500	177,269		441,000
100110941	CONROE	TX		06/29/2023	5.750	29,401		158,000
100110942	OCEANSIDE	CA		06/29/2023	6.500	314,990		800,000
100110943	STUARTS DRAFT	VA		06/29/2023	11.294	48,955		245,000
100110944	CLOVIS	NM		06/29/2023	7.380	70,822		146,000
100110945	LEBANON	VA		06/29/2023	5.000	12,218		67,500
100110949	BETHEL PARK	PA		06/29/2023	7.000	147,982		195,000
100110950	YELM	WA		06/29/2023	4.870	52,921		383,000
100110951	PALMDALE	CA		06/29/2023	5.770	231,109		515,000
100110952	CALEXICO	CA		06/29/2023	8.080	35,553		335,000
100110955	HAMPTON	VA		06/29/2023	7.500	90,917		200,000
100110956	WAXHAW	NC		06/29/2023	3.125	53,835		429,000
100110957	DEARBORN HTS	MI		06/29/2023	6.000	119,826		203,500
100110958	NORTH AUGUSTA	SC		06/29/2023	9.520	44,297		138,000
100110961	COLUMBUS	OH		06/29/2023	5.000	42,146		185,000
100110962	HOLLIDAYSBURG	PA		06/29/2023	6.000	9,155		109,000
100110964	SOUTHAMPTON	PA		06/29/2023	5.000	136,819		305,000
100110965	ROUND ROCK	TX		06/29/2023	8.550	91,226		474,000
100110966	LAWRENCEVILLE	GA		06/29/2023	4.750	48,244		165,000
100110969	NAUGATUCK	CT		06/29/2023	7.750	55,572		262,000
100110970	SALISBURY	NC		06/29/2023	11.300	19,955		175,000
100110971	BALL GROUND	GA		06/29/2023	5.490	73,508		260,000
100110972	TAYLOR	MI		06/29/2023	8.435	97,922		134,700
100110973	PITTSBURGH	PA		06/29/2023	7.700	53,728		132,000
100110976	WARNER ROBINS	GA		06/29/2023	8.379	17,896		180,000
100110977	DOWNERS GROVE	IL		06/29/2023	5.750	217,762		382,000
100110979	CHAPPELLS	SC		06/29/2023	12.250	42,704		155,000
100110980	CEDAR HILL	TX		06/29/2023	6.000	153,398		695,000
100110981	PLYMOUTH MEETING	PA		06/29/2023	6.000	107,996		300,000
100110982	PASO ROBLES	CA		06/29/2023	6.000	190,331		619,000
100110983	HIALEAH	FL		06/29/2023	3.500	63,274		440,000
100110984	DULUTH	GA		06/29/2023	6.000	133,073		425,000
100110986	JERSEY CITY	NJ		06/29/2023	6.640	57,642		650,000
100110987	BROOKSVILLE	FL		06/29/2023	7.500	15,659		210,000
100110989	DAVENPORT	FL		06/29/2023	6.500	134,601		286,000
100110991	JANESVILLE	WI		06/29/2023	6.500	37,388		147,000
100110992	FRANKLIN	KY		06/29/2023	6.230	46,505		82,000
100110994	OKLAHOMA CITY	OK		06/29/2023	9.250	59,491		104,000
100110995	WOODBRIDGE	VA		06/29/2023	6.500	254,912		590,000
100110996	HOUSTON	TX		06/29/2023	6.625	9,480		200,000
100110997	DENVER	CO		06/29/2023	3.125	186,888		450,000
100110998	CANOGA PARK	CA		06/29/2023	4.375	2,093		460,000
100110999	ALVIN	TX		06/29/2023	6.750	68,172		205,000
100111000	EAST SAINT LOUIS	IL		06/29/2023	4.900	21,416		65,000
100111001	OVIEDO	FL		06/29/2023	4.000	136,327		335,000
100111002	ANDERSON	IN		06/29/2023	9.950	76,955		181,000
100111003	NATHALIE	VA		06/29/2023	8.330	25,338		78,000
100111005	HAMPTON	VA		06/29/2023	11.000	115,426		219,000
100111006	LEXINGTON	MO		06/29/2023	7.375	10,675		97,000
100111007	WICHITA	KS		06/29/2023	8.000	10,976		120,000
100111008	PALMETTO	FL		06/29/2023	6.000	110,164		320,000
100111009	WAPELLO	IA		06/29/2023	8.650	52,176		78,900
100111010	CLERMONT	FL		06/29/2023	4.000	128,496		330,000
100111011	RICHMOND	MO		06/29/2023	7.375	16,288		119,000

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100111012	CLEVELAND	OH		06/29/2023	7.850	36,442		60,000
100111013	RNCHO CUCAMONGA	CA		06/29/2023	7.140	97,913		565,000
100111014	CORINTH	ME		06/29/2023	7.875	56,232		130,000
100111015	WAUKEGAN	IL		06/29/2023	4.500	97,371		172,000
100111016	SAN ANGELO	TX		06/29/2023	10.000	42,843		182,000
100111017	MESA	AZ		06/29/2023	6.500	148,790		425,000
100111018	PHOENIX	AZ		06/29/2023	6.875	50,071		255,000
100111019	CATHEDRAL CITY	CA		06/29/2023	6.500	148,899		214,900
100111021	SOUTHEAST	NY		06/29/2023	5.990	32,330		425,000
100111022	SAN FRANCISCO	CA		06/29/2023	3.000	16,448		1,230,000
100111024	TAYLOR	MI		06/29/2023	8.860	55,127		120,000
100111026	ABERDEEN	WA		06/29/2023	7.700	47,468		450,000
100111027	DETROIT	MI		06/29/2023	7.250	43,770		245,000
100111028	WHITE OAK	PA		06/29/2023	7.150	62,862		155,000
100111030	OAKLAND	CA		06/29/2023	7.875	115,084		790,000
100111032	TULSA	OK		06/29/2023	7.000	11,403		177,000
100111033	BUXTON	ME		06/29/2023	6.000	7,856		375,000
100111034	MOUNT MORRIS	MI		06/29/2023	7.091	40,607		115,000
100111036	HOBART	IN		06/29/2023	6.250	18,962		36,589
100111038	LITHONIA	GA		06/29/2023	7.250	51,689		223,000
100111039	SALINEVILLE	OH		06/29/2023	5.500	41,774		80,000
100111040	LANSING	MI		06/29/2023	4.000	55,746		130,000
100111041	ROCK CITY	IL		06/29/2023	4.125	134,217		268,500
100111042	LA PUENTE	CA		06/29/2023	6.500	289,422		735,000
100111043	SACRAMENTO	CA		06/29/2023	4.750	66,834		390,000
100111044	BALTIMORE	MD		06/29/2023	11.800	98,369		85,000
100111045	WEST BERLIN	NJ		06/29/2023	6.000	152,621		199,000
100111047	SADDLE BROOK	NJ		06/29/2023	5.500	255,978		600,000
100111048	OVERLAND PARK	KS		06/29/2023	6.500	84,459		295,000
100111049	MOUNT ARLINGTON	NJ		06/29/2023	6.000	317,453		495,000
100111050	MINERVA	NY		06/29/2023	4.625	77,851		139,000
100111051	OCEAN GROVE	NJ		06/29/2023	5.500	289,302		675,000
100111052	DALLAS	TX		06/29/2023	6.000	65,711		220,000
100111053	COHOES	NY		06/29/2023	6.000	98,941		185,000
100111055	SAINT ALBANS	NY		06/29/2023	4.875	301,487		630,000
100111056	BRADENTON	FL		06/29/2023	4.000	75,403		215,000
100111058	MADISON	AL		06/29/2023	6.750	52,018		230,000
100111059	SAN ANTONIO	TX		06/29/2023	7.750	36,812		220,000
100111061	PORTSMOUTH	VA		06/29/2023	2.000	12,475		112,000
100111063	MEMPHIS	TN		06/29/2023	8.250	32,479		104,000
100111064	WILDWOOD	NJ		06/29/2023	3.375	58,833		425,000
100111066	STATEN ISLAND	NY		06/29/2023	4.080	141,585		490,000
100111067	WEST BEND	WI		06/29/2023	11.980	106,966		195,000
100111068	LOS ANGELES	CA		06/29/2023	3.375	240,903		741,500
100111069	SANTA MARIA	CA		06/29/2023	4.620	233,056		437,500
100111071	CROSS	SC		06/29/2023	4.950	29,692		260,000
100111073	BUFFALO	NY		06/29/2023	5.375	37,648		100,000
100111074	DALY CITY	CA		06/29/2023	4.375	475,800		1,305,000
100111075	HAVERHILL	MA		06/29/2023	3.500	164,903		370,000
100111076	LAKE FOREST	CA		06/29/2023	6.226	477,585		1,250,000
100111077	JACKSONVILLE	FL		06/29/2023	10.250	137,432		170,000
100111079	COLUMBUA	OH		06/29/2023	4.490	88,692		235,000
100111080	RIVERSIDE	CA		06/29/2023	6.500	200,088		444,000
100111083	HESPERIA	CA		06/29/2023	6.250	179,469		385,000
100111084	EL PASO	TX		06/29/2023	5.490	80,467		310,000

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100111086	WOODRUFF	SC		06/29/2023	10.250	34,917		230,000
100111087	ALEXANDRIA	IN		06/29/2023	9.450	27,763		139,000
100111088	PHOENIX	AZ		06/29/2023	5.950	31,730		319,000
100111089	MARIETTA	GA		06/29/2023	7.350	406,374		541,000
100111090	EL MIRAGE	AZ		06/29/2023	6.950	97,712		260,000
100111091	ROXBURY	CT		06/29/2023	5.440	244,033		330,000
100111092	LAURIUM	MI		06/29/2023	8.730	39,273		75,000
100111094	SHERMAN OAKS	CA		06/29/2023	6.500	547,960		1,700,000
100111095	SAVANNAH	GA		06/29/2023	6.590	99,713		239,933
100111097	CORPUS CHRISTI	TX		06/29/2023	11.250	79,460		130,000
100111098	OXNARD	CA		06/29/2023	3.750	169,212		639,000
100111099	BLOOMINGTON	CA		06/29/2023	6.108	94,589		456,000
100111100	FRAKES	KY		06/29/2023	9.450	70,650		50,000
100111101	HOSTETTER	PA		06/29/2023	7.000	60,977		98,000
100111102	LIMA	OH		06/29/2023	8.500	44,521		68,700
100111103	TIMMONSVILLE	SC		06/29/2023	10.710	49,490		140,000
100111104	THE COLONY	TX		06/29/2023	10.740	73,443		320,000
100111106	NEW HAVEN	MI		06/29/2023	8.000	94,816		200,000
100111107	MILLVILLE	NJ		06/29/2023	5.990	95,680		155,000
100111108	CHERRY CREEK	NY		06/29/2023	9.319	51,389		129,000
100111110	SCRANTON	PA		06/29/2023	7.790	53,314		63,000
100111112	NEW HAVEN	CT		06/29/2023	2.000	132,609		290,000
100111113	DOLTON	IL		06/29/2023	4.875	76,746		117,000
100111114	ORLANDO	FL		06/29/2023	4.250	97,814		320,000
100111115	CLEVELAND	NC		06/29/2023	5.000	37,467		95,000
100111117	CRYSTAL LAKE	IL		06/29/2023	2.714	140,841		250,000
100111118	ANAHEIM	CA		06/29/2023	7.500	416,459		950,000
100111119	RANCHO CUCAMONGA	CA		06/29/2023	3.750	310,749		710,000
100111121	PINE HILL	NJ		06/29/2023	2.000	111,098		255,000
100111122	THOMASTON	CT		06/29/2023	3.000	100,213		185,000
100111123	LOXAHATCHEE	FL		06/29/2023	3.000	180,425		570,000
100111124	ROSELLE	NJ		06/29/2023	3.233	118,288		373,000
100111126	HIGHLANDS RANCH	CO		06/29/2023	4.110	134,728		640,000
100111127	MUSCLE SHOALS	AL		06/29/2023	9.978	27,593		119,000
100111131	STOCKTON	CA		06/29/2023	9.440	82,620		375,000
100111133	MURPHYSBORO	IL		06/29/2023	9.420	9,250		43,000
100111134	TUSCALOOSA	AL		06/29/2023	11.798	9,059		95,000
100111135	CHICAGO	IL		06/29/2023	5.125	154,019		222,000
100111136	ROME	GA		06/29/2023	4.240	28,339		77,000
100111138	RIGBY	ID		06/29/2023	6.816	50,228		270,000
100111140	DOVER	DE		06/29/2023	4.125	104,388		340,000
100111141	WINDSOR LOCKS	CT		06/29/2023	4.000	103,379		230,000
100111143	TAHLEQUAH	OK		06/29/2023	8.250	9,312		128,000
100111144	CEDAR GROVE	NJ		06/29/2023	3.875	237,562		550,000
100111147	BETHLEHEM	PA		06/29/2023	5.599	34,440		171,000
100111148	MEMPHIS	TN		06/29/2023	11.780	13,531		48,000
100111153	JACKSONVILLE	NC		06/29/2023	8.820	88,601		110,000
100111155	CHASE MILLS	NY		06/29/2023	3.900	42,985		175,000
100111156	DESTREHAN	LA		06/29/2023	4.190	43,879		195,000
100111157	MEMPHIS	TN		06/29/2023	7.375	54,381		70,717
100111158	MACON	GA		06/29/2023	5.500	19,639		50,000
100111159	ERIE	PA		06/29/2023	7.125	59,060		52,000
100111160	ALLENTOWN	PA		06/29/2023	5.500	23,583		187,000
100111161	BIRMINGHAM	AL		06/29/2023	5.000	44,087		65,500
100111162	HONESDALE	PA		06/29/2023	5.500	44,071		185,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100111163	MEMPHIS	TN		06/29/2023	3.750	55,029		144,000
100111166	ADAMS	MN		06/29/2023	4.375	204,012		420,000
100111167	BOYNE CITY	MI		06/29/2023	4.375	119,500		270,000
100111168	GARDNERVILLE	NV		06/29/2023	4.000	185,611		680,000
100111169	CANTON	MI		06/29/2023	4.000	76,590		176,000
100111170	UNIVERSITY PARK	IL		06/29/2023	2.000	57,858		218,000
100111171	ELYRIA	OH		06/29/2023	3.500	46,531		120,000
100111172	OWINGS MILLS	MD		06/29/2023	4.625	271,856		475,000
100111173	JACKSON	TN		06/29/2023	5.000	55,809		190,000
100111174	ELKTON	MD		06/29/2023	4.750	92,653		174,548
100111178	ELMWOOD PARK	IL		06/29/2023	5.000	187,919		312,000
100111179	MCCOOLE	MD		06/29/2023	4.000	75,397		185,000
100111180	RENTON	WA		06/29/2023	3.625	182,152		750,000
100111182	EASTON	PA		06/29/2023	4.625	73,540		147,000
100111183	HOLLYWOOD	FL		06/29/2023	4.375	214,588		650,000
100111184	CHICAGO	IL		06/29/2023	7.000	67,687		105,000
100111185	WIXOM	MI		06/29/2023	4.000	78,931		231,000
100111186	HAINES CITY	FL		06/29/2023	4.625	128,913		288,000
100111189	TAYLORS	SC		06/29/2023	4.625	78,412		245,000
100111190	LAS VEGAS	NV		06/29/2023	3.500	133,940		320,000
100111191	WAPPINGERS FALLS	NY		06/29/2023	4.750	106,495		165,000
100111192	LYNBROOK	NY		06/29/2023	3.500	202,920		535,000
100111193	SPRINGFIELD	PA		06/29/2023	4.000	144,395		325,000
100111194	SANFORD	FL		06/29/2023	3.375	125,291		272,000
100111196	MIAMI	FL		06/29/2023	4.000	117,016		340,000
100111197	JOLIET	IL		06/29/2023	3.000	99,378		250,000
100111198	WARREN	MI		06/29/2023	5.375	80,260		170,000
100111199	CAMBY	IN		06/29/2023	5.500	33,503		235,500
100111200	TOLLESON	AZ		06/29/2023	5.250	70,510		378,000
100111201	DAVISON	MI		06/29/2023	4.500	124,431		270,000
100111202	MARSHALLTOWN	IA		06/29/2023	4.625	53,370		110,000
100111203	SACRAMENTO	CA		06/29/2023	5.990	30,510		410,000
100111204	HASBROUCK HEIGHTS	NJ		06/29/2023	5.990	41,985		640,000
100111205	NEW ORLEANS	LA		06/29/2023	5.875	30,948		440,000
100111206	CHICAGO	IL		06/29/2023	4.000	120,758		400,000
100111207	KATY	TX		06/29/2023	5.730	55,571		259,487
100111208	SANTA MARIA	CA		06/29/2023	5.750	12,481		700,000
100111209	PLAINS	MT		06/29/2023	4.500	128,193		400,000
100111210	ORANGE	CA		06/29/2023	5.970	24,187		920,000
100111213	AURORA	IN		06/29/2023	5.750	21,080		170,000
100111214	KATY	TX		06/29/2023	5.900	31,282		282,000
100111215	NORTH PALM BEACH	FL		06/29/2023	5.975	42,455		428,000
100111217	PETALUMA	CA		06/29/2023	5.540	24,442		560,000
100111218	DRUMMONDS	TN		06/29/2023	5.500	39,238		170,000
100111219	TERRELL	TX		06/29/2023	3.750	47,246		250,000
100111220	COMPTON	CA		06/29/2023	5.680	11,042		560,000
100111221	PHOENIX	AZ		06/29/2023	5.340	33,318		295,000
100111222	FAIRFAX	VA		06/29/2023	5.510	27,772		780,000
100111223	READING	MI		06/29/2023	5.375	46,105		150,000
100111224	RICHMOND	CA		06/29/2023	5.730	43,627		815,000
100111226	ANTIOCH	CA		06/29/2023	5.850	36,387		425,000
100111227	CLEARWATER	FL		06/29/2023	5.330	13,831		410,000
100111228	SIMI VALLEY	CA		06/29/2023	5.860	83,404		770,000
100111229	EVERETT	WA		06/29/2023	5.710	28,168		630,000
100111230	CALEXICO	CA		06/29/2023	4.625	113,502		325,000

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100111232	SUN CITY WEST	AZ		06/29/2023	5.280	37,469		313,000
100111233	BRYN MAWR	PA		06/29/2023	5.660	46,591		332,000
100111234	DELRAY BEACH	FL		06/29/2023	5.430	17,488		204,752
100111235	BELLEVUE	WA		06/29/2023	5.430	26,041		450,000
100111236	PATERSON	NJ		06/29/2023	5.750	178,137		325,000
100111237	NORTHRIDGE	CA		06/29/2023	5.540	21,531		855,000
100111239	WEST DES MOINES	IA		06/29/2023	4.375	165,794		324,000
100111240	ASBURY PARK	NJ		06/29/2023	5.350	32,230		355,000
100111241	BOCA RATON	FL		06/29/2023	5.900	31,461		520,000
100111242	SOUTHBURY	CT		06/29/2023	5.740	41,204		235,000
100111243	HOUSTON	TX		06/29/2023	5.800	24,938		170,000
100111244	OCEANSIDE	CA		06/29/2023	5.970	18,549		695,000
100111245	TUCSON	AZ		06/29/2023	5.750	23,453		300,000
100111246	COLUMBIA	MD		06/29/2023	5.990	27,753		310,000
100111247	THORNTON	CO		06/29/2023	5.550	22,166		395,000
100111248	CLEVELAND	OH		06/29/2023	5.875	21,652		192,000
100111251	KENOSHA	WI		06/29/2023	11.125	138,405		127,000
100111253	COLUMBUS	OH		06/29/2023	9.500	23,537		108,000
100111254	GRACEVILLE	FL		06/29/2023	9.150	103,929		135,000
100111255	CHICAGO HEIGHTS	IL		06/29/2023	10.750	108,930		100,000
100111256	INDIANAPOLIS	IN		06/29/2023	7.625	46,049		248,000
100111257	PETERSBURG	IN		06/29/2023	9.400	71,486		132,000
100111258	DALLAS	TX		06/29/2023	8.210	6,852		315,000
100111261	YAKIMA	WA		06/29/2023	7.050	27,455		310,000
100111262	ANNISTON	AL		06/29/2023	8.850	44,731		131,823
100111263	CHULA VISTA	CA		06/29/2023	6.500	265,822		640,000
100111264	HEMET	CA		06/29/2023	7.740	31,348		314,000
100111265	PARK RIDGE	IL		06/29/2023	3.875	86,180		455,000
100111267	CLINTON	SC		06/29/2023	9.750	26,821		125,000
100111268	BRIDGETON	MO		06/29/2023	7.100	147,386		230,000
100111269	SAVANNAH	GA		06/29/2023	7.500	42,271		265,000
100111270	ATLANTA	GA		06/29/2023	6.500	43,308		160,000
100111271	WEST LIBERTY	KY		06/29/2023	4.875	50,529		87,500
100111272	SHAKOPEE	MN		06/29/2023	3.000	102,157		370,000
100111273	KALAMAZOO	MI		06/29/2023	11.500	50,513		130,500
100111275	NEWBURGH HEIGHTS	OH		06/29/2023	7.250	42,104		144,000
100111276	TROY	AL		06/29/2023	8.510	50,162		128,900
100111277	GREENWOOD	SC		06/29/2023	7.000	90,228		182,000
100111278	KANSAS CITY	MO		06/29/2023	7.125	56,543		90,000
100111280	CHICAGO	IL		06/29/2023	8.000	2,238		279,000
100111281	PHILADELPHIA	PA		06/29/2023	3.875	26,142		125,000
100111282	PITTSBURGH	PA		06/29/2023	12.500	33,571		70,000
100111285	DIX HILLS	NY		06/29/2023	6.125	869,924		910,000
100111287	LAKE SUZY	FL		06/29/2023	4.750	25,226		145,000
100111290	CONCORD	CA		06/29/2023	7.175	243,127		760,000
100111291	LOS ANGELES	CA		06/29/2023	5.625	59,868		1,400,000
100111292	LITTLE ROCK	AR		06/29/2023	8.600	71,638		115,000
100111294	JACKSONVILLE	FL		06/29/2023	6.500	141,153		215,000
100111295	FALLBROOK	CA		06/29/2023	6.250	116,786		685,000
100111297	YOUNGSTOWN	OH		06/29/2023	6.430	41,676		45,000
100111299	CHULA VISTA	CA		06/29/2023	6.500	315,664		715,000
100111301	BRIDGEPORT	CT		06/29/2023	5.625	118,682		75,000
100111302	MCALLEN	TX		06/29/2023	11.250	125,484		205,000
100111303	WHEELING	WV		06/29/2023	13.500	21,508		35,073
100111304	MARTINSBURG	WV		06/29/2023	4.250	209,320		407,540

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100111305	PORT HURON	MI		06/29/2023	6.500	85,569		215,000
100111308	FORT LAUDERDALE	FL		06/29/2023	6.250	76,612		275,000
100111310	FRANKLIN	VA		06/29/2023	8.250	76,121		130,000
100111311	RED SPRINGS	NC		06/29/2023	12.400	26,374		55,000
100111312	BLUFFTON	SC		06/29/2023	7.100	171,462		400,000
100111314	CHAPMAN	NE		06/29/2023	5.375	44,749		83,000
100111315	TUSCALOOSA	AL		06/29/2023	11.300	38,383		60,000
100111316	CHICAGO	IL		06/29/2023	4.340	124,392		675,000
100111317	CAMDENTON	MO		06/29/2023	10.375	189,592		300,000
100111318	SANDSTONE	WV		06/29/2023	11.875	17,726		66,000
100111319	BALTIMORE	MD		06/29/2023	11.250	123,549		182,500
100111320	MONTAGUE	NJ		06/29/2023	9.050	41,472		135,000
100111321	OCALA	FL		06/29/2023	7.616	46,430		185,000
100111323	SCRANTON	PA		06/29/2023	9.813	77,573		76,000
100111324	DREXEL HILL	PA		06/29/2023	3.000	87,267		238,500
100111325	MUSKOGEE	OK		06/29/2023	10.750	66,684		56,000
100111326	MOORESVILLE	NC		06/29/2023	6.250	41,096		430,000
100111327	RICHTON PARK	IL		06/29/2023	2.000	112,211		310,000
100111330	DECATUR	IL		06/29/2023	6.080	99,029		113,900
100111331	TUCSON	AZ		06/29/2023	4.125	75,371		183,000
100111332	LEVITTOWN	PA		06/29/2023	6.750	141,841		345,000
100111333	POMPANO BEACH	FL		06/29/2023	4.000	101,985		319,000
100111334	MAPLE GROVE	MN		06/29/2023	4.125	104,846		260,000
100111335	PORT RICHEY	FL		06/29/2023	7.950	29,716		209,000
100111336	KANNAPOLIS	NC		06/29/2023	12.125	53,618		190,000
100111339	NORTH MIAMI	FL		06/29/2023	6.500	120,825		216,000
100111341	MOBILE	AL		06/29/2023	4.375	13,258		140,375
100111342	TULARE	CA		06/29/2023	6.500	116,780		195,000
100111343	SAINT LOUIS	MO		06/29/2023	10.020	22,396		85,000
100111344	CORAL GABLES	FL		06/29/2023	6.250	284,316		1,350,000
100111346	CATONSVILLE	MD		06/29/2023	6.000	181,950		340,000
100111347	LAKEWOOD	WA		06/29/2023	4.500	247,894		632,500
100111349	EMERSON	NJ		06/29/2023	7.125	221,933		830,000
100111351	CHICAGO	IL		06/29/2023	4.625	62,690		240,000
100111353	RANDOLPH	AL		06/29/2023	8.480	18,128		100,200
100111355	PINEVILLE	NC		06/29/2023	7.900	12,874		335,000
100111357	BENSON	AZ		06/29/2023	8.340	29,951		175,000
100111358	SAN JOSE	CA		06/29/2023	6.382	183,643		528,000
100111360	LYNWOOD	IL		06/29/2023	5.875	152,595		213,000
100111361	GREENWOOD	IN		06/29/2023	8.500	83,338		163,000
100111363	HAYWARD	CA		06/29/2023	6.720	242,382		987,000
100111364	BROOKFIELD	WI		06/29/2023	10.375	280,077		415,000
100111366	ROCKY MOUNT	VA		06/29/2023	8.000	16,561		82,000
100111367	LIVERPOOL	PA		06/29/2023	7.500	134,974		179,900
100111369	DOYLESTOWN	PA		06/29/2023	7.650	65,339		700,000
100111370	MIAMI	FL		06/29/2023	6.760	236,764		619,000
100111373	KANSAS CITY	MO		06/29/2023	6.490	53,283		100,000
100111374	ASTORIA	NY		06/29/2023	9.386	74,144		860,000
100111375	DETROIT	MI		06/29/2023	9.640	44,455		80,000
100111376	CHARLOTTE	NC		06/29/2023	6.375	8,323		275,000
100111377	PITCAIRA	PA		06/29/2023	8.625	12,233		60,000
100111381	SHELLMAN	GA		06/29/2023	8.799	61,258		121,000
100111382	NORTHRIDGE	CA		06/29/2023	6.500	812,410		2,100,000
100111384	PROSPECT PARK	NJ		06/29/2023	6.000	249,545		396,000
100111385	BIRMINGHAM	AL		06/29/2023	11.875	73,772		105,310

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100111388	DELRAY BEACH	FL		06/29/2023	6.500	182,650		360,000
100111390	FREEDOM	PA		06/29/2023	6.500	91,809		135,900
100111391	STOCKTON	CA		06/29/2023	6.227	124,623		425,000
100111392	PATERSON	NJ		06/29/2023	5.500	290,460		390,000
100111393	STREAMWOOD	IL		06/29/2023	8.854	222,025		274,000
100111394	DAYTON	OH		06/29/2023	6.000	178,875		440,000
100111396	MONTGOMERY	AL		06/29/2023	7.500	50,997		50,000
100111397	PHOENIX	AZ		06/29/2023	5.900	152,945		345,000
100111398	IRVINE	CA		06/29/2023	4.625	459,179		1,700,000
100111399	MEMPHIS	TN		06/29/2023	4.375	94,327		260,000
100111407	CHICAGO	IL		06/29/2023	3.750	23,515		70,000
100111408	REDFORD	MI		06/29/2023	2.750	59,736		150,000
100111409	ANDOVER	MN		06/29/2023	3.990	166,739		576,000
100111411	GARFIELD	NJ		06/29/2023	2.875	168,292		780,000
100111412	PENSACOLA	FL		06/29/2023	4.830	125,536		335,000
100111414	JESUP	GA		06/29/2023	3.990	61,205		128,000
100111415	AUBURN	ME		06/29/2023	4.625	67,654		225,000
100111418	NEWPORT NEWS	VA		06/29/2023	2.875	93,742		240,000
100111419	REEDSVILLE	WI		06/29/2023	4.625	145,627		329,000
100111420	KILLINGWORTH	CT		06/29/2023	2.750	118,340		250,000
100111423	NEWPORT NEWS	VA		06/29/2023	2.875	36,539		100,000
100111425	MANHASSET	NY		06/29/2023	4.910	233,526		1,550,000
100111426	STEVENSON RANCH	CA		06/29/2023	4.750	459,496		1,215,000
100111429	VALLEY STREAM	NY		06/29/2023	4.610	100,045		531,000
100111430	ALPHARETTA	GA		06/29/2023	3.875	115,440		456,000
100111433	ELIZABETHTOWN	NC		06/29/2023	4.875	54,495		99,000
100111434	YPSILANTI	MI		06/29/2023	4.750	58,658		205,000
100111435	POMPANO BEACH	FL		06/29/2023	4.750	152,269		390,000
100111437	COVINGTON	GA		06/29/2023	4.750	310,447		552,000
100111439	MC LEANSVILLE	NC		06/29/2023	3.990	83,672		330,000
100111441	ROME	GA		06/29/2023	4.250	77,839		370,000
100111443	WASHINGTON	DC		06/29/2023	3.125	83,202		192,000
100111444	CLEVELAND	OH		06/29/2023	2.875	40,182		249,900
100111445	KNOXVILLE	TN		06/29/2023	4.990	131,314		330,500
100111446	CLEVELAND	OH		06/29/2023	2.875	38,589		315,000
100111448	BALTIMORE	MD		06/29/2023	3.125	109,065		270,000
100111449	SPARKS	NV		06/29/2023	4.875	179,919		600,000
100111451	TEMPLE HILLS	MD		06/29/2023	4.750	210,727		452,000
100111452	LOWELL	MI		06/29/2023	2.875	61,831		320,000
100111453	CENTREVILLE	VA		06/29/2023	2.875	99,062		290,000
100111455	SAN DIEGO	CA		06/29/2023	2.875	167,729		645,000
100111457	PORTSMOUTH	VA		06/29/2023	2.750	89,557		200,000
100111458	HALLANDALE	FL		06/29/2023	2.875	125,257		370,000
100111459	MEMPHIS	TN		06/29/2023	2.875	91,735		394,000
100111461	KENOSHA	WI		06/29/2023	2.875	74,320		176,000
100111462	LEAWOOD	KS		06/29/2023	4.250	256,970		650,000
100111465	VACAVILLE	CA		06/29/2023	2.750	213,688		570,000
100111466	JUNCTION CITY	KS		06/29/2023	3.125	80,285		162,000
100111467	ASHLAND	OR		06/29/2023	2.875	152,097		510,000
100111469	FAIRVIEW	OR		06/29/2023	2.875	231,946		440,000
100111470	MESA	AZ		06/29/2023	4.140	108,677		490,000
100111471	SUTTER CREEK	CA		06/29/2023	2.875	159,510		350,000
100111474	RIVERSIDE	CA		06/29/2023	5.000	160,726		525,000
100111475	STAMFORD	CT		06/29/2023	4.250	66,637		204,000
100111476	ARLINGTON	TX		06/29/2023	3.440	138,770		390,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100111478	FORT WASHINGTON	MD		06/29/2023	4.375	117,763		647,000
100111479	SOMERSET	NJ		06/29/2023	3.625	162,474		365,000
100111480	BRONX	NY		06/29/2023	5.750	304,862		2,450,000
100111481	KATY	TX		06/29/2023	4.125	58,538		245,000
100111482	EUCLID	OH		06/29/2023	3.750	53,672		145,000
100111483	SUMTER	SC		06/29/2023	2.875	96,607		270,000
100111484	HOUSTON	TX		06/29/2023	2.875	81,728		330,000
100111485	WINDSOR LOCKS	CT		06/29/2023	4.375	83,574		182,000
100111488	WATERFORD	WI		06/29/2023	3.875	186,841		470,000
100111490	ENGLEWOOD	NJ		06/29/2023	4.875	243,685		626,000
100111491	JAMAICA	NY		06/29/2023	2.875	280,079		1,050,000
100111492	DENVER	CO		06/29/2023	3.990	112,334		555,000
100111494	LA JOLLA	CA		06/29/2023	2.875	185,373		715,000
100111496	STONE MOUNTAIN	GA		06/29/2023	4.990	65,086		290,000
100111499	LADERA RANCH	CA		06/29/2023	2.875	104,737		580,000
100111502	CRYSTAL BEACH	FL		06/29/2023	4.375	185,121		508,000
100111505	MIAMI	FL		06/29/2023	2.875	81,753		165,000
100111506	STONE MOUNTAIN	GA		06/29/2023	2.875	32,453		151,000
100111507	AUSTIN	TX		06/29/2023	2.875	147,411		725,000
100111508	KAUNAKAKAI	HI		06/29/2023	2.875	121,917		250,000
100111509	STANDISH	ME		06/29/2023	3.375	146,303		425,000
100111510	YOUNGSTOWN	OH		06/29/2023	3.750	35,934		75,000
100111512	RIVERSIDE	CA		06/29/2023	3.875	156,671		570,000
100111514	NORMAN PARK	GA		06/29/2023	7.750	5,886		55,000
100111515	CHICAGO	IL		06/29/2023	2.875	162,523		350,000
100111516	MIAMI	FL		06/29/2023	7.125	49,843		490,000
100111517	BEDMINSTER	NJ		06/29/2023	4.345	129,205		300,000
100111518	MONTGOMERY	AL		06/29/2023	4.500	36,476		160,000
100111519	SPRING ARBOR	MI		06/29/2023	6.625	11,608		235,000
100111520	FREETOWN	IN		06/29/2023	7.250	13,008		230,000
100111523	HARTSFIELD	GA		06/29/2023	6.625	27,693		103,000
100111524	ETHEL	LA		06/29/2023	4.375	149,775		340,000
100111525	ROCKWELL	NC		06/29/2023	7.750	34,648		215,000
100111526	LENOIR	NC		06/29/2023	7.250	36,043		129,000
100111527	OPA LOCKA	FL		06/29/2023	7.500	65,580		361,000
100111528	BELLINGHAM	WA		06/29/2023	4.750	250,841		750,000
100111529	SAN DIEGO	CA		06/29/2023	4.750	351,400		1,020,000
100111530	FREDERICK	MD		06/29/2023	2.875	55,694		355,000
100111531	DECATUR	GA		06/29/2023	4.375	92,316		265,000
100111532	FAIRHAVEN	MA		06/29/2023	3.990	117,928		395,000
100111535	CUMMING	GA		06/29/2023	6.625	36,426		230,000
100111537	BROCKVILLE	OH		06/29/2023	7.500	17,140		100,000
100111538	UNIONVILLE	NY		06/29/2023	8.210	97,319		490,000
100111539	ASHBURNHAM	MA		06/29/2023	7.000	76,898		310,000
100111541	PHILADELPHIA	PA		06/29/2023	7.000	23,879		130,000
100111542	VIRGINIA BEACH	VA		06/29/2023	6.500	34,996		211,000
100111543	PHILADELPHIA	PA		06/29/2023	7.000	26,842		135,000
100111544	LAWRENCEVILLE	GA		06/29/2023	2.000	74,785		330,000
100111545	MEMPHIS	TN		06/29/2023	6.375	114,054		305,000
100111546	RIDGEWOOD	NY		06/29/2023	6.935	150,146		670,000
100111547	COLUMBUS	OH		06/29/2023	4.625	31,761		65,000
100111548	BOWIE	MD		06/29/2023	3.750	216,638		630,000
100111549	MEMPHIS	TN		06/29/2023	4.625	38,514		91,900
100111550	VINELAND	NJ		06/29/2023	6.108	96,519		350,000
100111551	LORAIN	OH		06/29/2023	6.500	27,154		69,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100111553	SPRINGFIELD	MA		06/29/2023	3.875	37,230		215,000
100111554	JAMAICA	NY		06/29/2023	2.875	86,224		790,000
100111555	FORT LAUDERDALE	FL		06/29/2023	4.875	33,969		333,000
100111556	NEW ORLEANS	LA		06/29/2023	4.125	115,696		273,000
100111557	DOUGLASVILLE	GA		06/29/2023	4.625	85,854		285,000
100111559	MARLTON	NJ		06/29/2023	5.872	53,257		371,900
100111560	BROKEN ARROW	OK		06/29/2023	7.375	41,049		145,000
100111562	BAYTOWN	TX		06/29/2023	6.500	61,294		245,000
100111563	JACKSONVILLE	FL		06/29/2023	6.500	40,974		160,000
100111565	LITHONIA	GA		06/29/2023	4.000	70,221		232,000
100111566	JACKSONVILLE	NC		06/29/2023	4.750	51,691		135,000
100111569	AUSTELL	GA		06/29/2023	4.000	78,854		280,000
100111570	LANCASTER	TX		06/29/2023	3.750	81,372		372,000
100111571	OLD LYME	CT		06/29/2023	2.875	123,490		425,000
100111572	CLARE	MI		06/29/2023	5.729	9,500		75,000
100111573	REX	GA		06/29/2023	4.625	81,756		220,000
100111574	COVINGTON	GA		06/29/2023	4.250	80,080		312,000
100111575	UNION CITY	GA		06/29/2023	4.500	70,232		245,000
100111577	BRASELTON	GA		06/29/2023	3.875	84,524		365,000
100111580	STRATFORD	CT		06/29/2023	2.875	47,674		280,000
100111582	PEACHLAND	NC		06/29/2023	7.500	22,804		159,000
100111584	WHITESBORO	NJ		06/29/2023	6.375	98,631		240,000
100111585	NEWTON	NJ		06/29/2023	3.000	37,773		222,900
100111588	HACKENSACK	NJ		06/29/2023	6.245	157,963		430,000
100111591	ATLANTA	GA		06/29/2023	3.625	57,369		180,000
100111593	RICHMOND	VA		06/29/2023	2.875	125,319		545,000
100111594	PRINCETON	NJ		06/29/2023	7.156	240,430		625,900
100111596	BROWNS MILLS	NJ		06/29/2023	7.497	93,141		325,000
100111598	MIAMI	FL		06/29/2023	5.750	66,480		348,000
100111599	AKRON	OH		06/29/2023	7.259	50,079		80,000
100111601	WICHITA FALLS	TX		06/29/2023	6.901	32,387		65,000
100111603	BESSEMER	AL		06/29/2023	4.125	88,577		200,000
100111604	LANCASTER	OH		06/29/2023	6.400	69,190		198,880
100111605	GRANTS	NM		06/29/2023	7.433	30,825		100,000
100111606	ORLANDO	FL		06/29/2023	5.250	87,398		225,000
100111607	FAYETTEVILLE	GA		06/29/2023	4.000	79,358		250,000
100111610	BIRMINGHAM	AL		06/29/2023	5.000	449,785		890,000
100111612	GRANTS	NM		06/29/2023	7.233	28,193		65,000
100111613	SAINT ALBANS	ME		06/29/2023	4.000	64,306		145,000
100111614	PENSACOLA	FL		06/29/2023	3.750	25,111		220,000
100111615	SALISBURY	NC		06/29/2023	9.800	93,745		187,000
100111616	MOUNT CARMEL	PA		06/29/2023	6.071	8,438		62,900
100111617	ROGERS	AR		06/29/2023	8.375	45,996		220,000
100111618	PORTLAND	OR		06/29/2023	4.000	287,360		550,000
100111619	TRENTON	NJ		06/29/2023	3.625	44,237		115,000
100111620	COVINGTON	KY		06/29/2023	4.500	44,768		89,900
100111621	PLANT CITY	FL		06/29/2023	6.125	139,074		295,000
100111623	HOMESTEAD	FL		06/29/2023	4.125	151,053		436,000
100111624	GARY	IN		06/29/2023	9.750	40,181		26,600
100111625	CHICAGO HEIGHTS	IL		06/29/2023	4.000	80,006		189,900
100111626	LEXINGTON PARK	MD		06/29/2023	4.688	249,139		495,000
100111630	GOSHEN	IN		06/29/2023	4.500	65,527		180,000
100111631	ATLANTA	GA		06/29/2023	4.000	162,101		420,000
100111633	PHILADELPHIA	PA		06/29/2023	4.000	69,764		110,000
100111635	WEST EDMESTON	NY		06/29/2023	8.000	75,969		113,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100111637	SEVERN	MD		06/29/2023	2.500	195,998		285,000
100111638	LAKE WALES	FL		06/29/2023	5.500	32,310		242,000
100111639	SHREVEPORT	LA		06/29/2023	9.850	29,748		32,000
100111640	HAMBURG	NY		06/29/2023	2.500	73,032		165,000
100111642	LEESBURG	FL		06/29/2023	4.120	18,167		135,000
100111644	WEST MEMPHIS	AR		06/29/2023	5.875	51,961		56,000
100111645	RICHMOND	VA		06/29/2023	6.750	125,831		276,000
100111646	WASHINGTON	DC		06/29/2023	5.000	125,061		433,000
100111648	MIAMI	FL		06/29/2023	2.375	212,846		530,000
100111652	CORONA	CA		06/29/2023	1.125	808,788		1,760,000
100111653	MACON	GA		06/29/2023	6.734	46,891		113,900
100111656	NEW MARKET	AL		06/29/2023	5.000	81,251		210,000
100111657	SAINT LOUIS	MO		06/29/2023	6.175	47,559		70,000
100111658	GOODYEAR	AZ		06/29/2023	6.625	69,365		392,000
100111659	DAYTON	OH		06/29/2023	7.000	35,442		57,000
100111662	BOGALUSA	LA		06/29/2023	7.125	52,313		100,000
100111664	TAMPA	FL		06/29/2023	6.875	61,611		400,000
100111665	JOHNSTON	RI		06/29/2023	4.000	111,082		325,000
100111668	HARTVILLE	OH		06/29/2023	7.375	113,771		249,900
100111670	LAS VEGAS	NV		06/29/2023	6.375	128,909		350,000
100111672	HOUSTON	TX		06/29/2023	6.625	63,491		220,000
100111673	BIG SPRING	TX		06/29/2023	7.500	180,667		335,000
100111674	UTICA	MI		06/29/2023	7.250	110,400		265,900
100111675	LA HABRA	CA		06/29/2023	5.750	16,987		600,000
100111677	PARAMOUNT	CA		06/29/2023	6.875	314,371		680,000
100111678	REHOBOTH BEACH	DE		06/29/2023	6.875	151,930		350,000
100111679	ROCKFORD	IL		06/29/2023	6.875	35,178		90,000
100111680	DISTRICT HEIGHTS	MD		06/29/2023	7.625	122,566		375,000
100111681	JEWETT CITY	CT		06/29/2023	7.000	118,512		255,000
100111683	DETROIT	MI		06/29/2023	7.000	37,635		54,000
100111684	PLANT CITY	FL		06/29/2023	6.250	89,520		285,000
100111685	LIMA	OH		06/29/2023	8.000	26,586		75,000
100111688	MIAMI	FL		06/29/2023	5.375	216,796		920,000
100111691	DEVON	PA		06/29/2023	2.875	19,149		187,000
100111693	LANCASTER	SC		06/29/2023	6.500	29,395		164,000
100111694	STILLMAN VALLEY	IL		06/29/2023	8.250	114,557		275,000
100111696	SACRAMENTO	CA		06/29/2023	3.750	149,969		365,000
100111697	MIAMI	FL		06/29/2023	7.125	44,440		410,000
100111700	NEWMARKET	NH		06/29/2023	4.625	101,487		240,000
100111701	MILWAUKEE	WI		06/29/2023	3.500	60,677		131,000
100111702	HESPERIA	CA		06/29/2023	6.875	79,811		465,000
100111705	WOODBRIDGE	VA		06/29/2023	4.375	157,364		410,000
100111707	OSAGE BEACH	MO		06/29/2023	2.875	80,720		283,000
100111708	WILMINGTON	NC		06/29/2023	7.125	57,744		225,000
100111710	READING	PA		06/29/2023	7.250	48,631		126,000
100111711	LEVITTOWN	PA		06/29/2023	7.000	123,002		295,000
100111712	UPPER DARBY	PA		06/29/2023	7.125	72,682		145,000
100111713	FORT LAUDERDALE	FL		06/29/2023	7.875	61,787		345,000
100111715	NEWNAN	GA		06/29/2023	7.625	15,113		304,000
100111716	JACKSON	WI		06/29/2023	7.750	178,173		320,000
100111717	FAIRVIEW	OK		06/29/2023	7.500	21,442		35,000
100111719	BROCKTON	MA		06/29/2023	4.625	132,067		610,000
100111720	CHICAGO	IL		06/29/2023	3.625	138,674		270,000
100111723	WILMINGTON	DE		06/29/2023	4.000	113,785		254,000
100111726	RICHMOND HILL	GA		06/29/2023	6.375	76,453		420,000

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100111728	MEMPHIS	TN		06/29/2023	7.625	51,825		115,000
100111730	CHARLOTTE	NC		06/29/2023	6.750	6,908		240,000
100111734	LANCASTER	CA		06/29/2023	2.875	119,900		360,000
100111735	RICHMOND	VA		06/29/2023	6.875	77,063		188,000
100111738	MOROCCO	IN		06/29/2023	7.500	63,796		125,900
100111739	ARGYLE	NY		06/29/2023	7.000	50,711		95,000
100111740	STATEN ISLAND	NY		06/29/2023	5.000	264,852		587,900
100111741	PRAIRIEVILLE	LA		06/29/2023	3.750	235,804		453,000
100111742	MIAMI	FL		06/29/2023	6.875	192,700		545,000
100111743	SPOKANE	WA		06/29/2023	3.625	83,777		430,000
100111745	SEATTLE	WA		06/29/2023	2.875	111,181		560,000
100111746	FAIRFIELD	AL		06/29/2023	4.375	40,718		89,900
100111747	FOUNTAIN INN	SC		06/29/2023	7.000	72,085		230,000
100111749	EAGLE SPRINGS	NC		06/29/2023	6.875	70,455		212,000
100111750	WYNCOTE	PA		06/29/2023	2.875	110,659		400,000
100111751	WILDOMAR	CA		06/29/2023	6.625	154,518		360,000
100111752	FREMONT	CA		06/29/2023	2.875	208,117		677,000
100111753	MELVINDALE	MI		06/29/2023	6.875	66,157		70,000
100111754	DETROIT	MI		06/29/2023	7.125	29,978		66,500
100111755	KEARNEY	NE		06/29/2023	4.500	47,169		100,000
100111756	CHICAGO	IL		06/29/2023	8.500	140,630		340,000
100111757	BALTIMORE	MD		06/29/2023	3.875	56,781		130,000
100111758	REDFORD	MI		06/29/2023	7.875	16,132		55,000
100111759	FORT LAUDERDALE	FL		06/29/2023	7.500	92,825		245,000
100111765	NOVI	MI		06/29/2023	6.750	180,848		535,000
100111766	TEMPERANCE	MI		06/29/2023	6.875	80,040		185,000
100111767	SILVER SPRING	MD		06/29/2023	4.250	206,122		520,000
100111768	HOUSTON	TX		06/29/2023	2.875	49,731		232,000
100111770	TUCSON	AZ		06/29/2023	2.875	103,101		375,000
100111772	OPA LOCKA	FL		06/29/2023	4.250	242,514		470,000
100111774	GYPSUM	CO		06/29/2023	5.250	129,035		525,000
100111775	BENZONIA	MI		06/29/2023	7.250	127,533		300,000
100111776	LEXINGTON	NY		06/29/2023	3.875	183,795		260,000
100111777	LAS VEGAS	NV		06/29/2023	5.250	26,378		155,000
100111778	BATON ROUGE	LA		06/29/2023	4.000	109,137		185,000
100111780	HIALEAH	FL		06/29/2023	3.000	275,014		570,000
100111783	STERLING	IL		06/29/2023	7.375	39,458		75,000
100111784	MIAMI	FL		06/29/2023	6.875	180,199		505,000
100111785	LAS VEGAS	NV		06/29/2023	3.625	144,824		370,000
100111787	RYDAL	GA		06/29/2023	7.000	107,915		350,000
100111789	TRUCKEE	CA		06/29/2023	6.500	218,538		775,000
100111790	FRANKFORT	IL		06/29/2023	6.750	40,283		240,000
100111791	PHOENIX	AZ		06/29/2023	6.875	71,069		275,000
100111792	TEMPLE HILLS	MD		06/29/2023	6.250	171,637		415,000
100111793	CLEVELAND	OH		06/29/2023	8.750	41,040		85,000
100111796	MILWAUKEE	WI		06/29/2023	4.625	67,898		138,000
100111797	BRIERFIELD	AL		06/29/2023	6.875	125,648		295,000
100111799	PINE PLAINS	NY		06/29/2023	6.875	33,845		365,000
100111801	SAN ANTONIO	TX		06/29/2023	6.750	65,498		232,000
100111802	WICHITA	KS		06/29/2023	8.625	15,360		60,000
100111803	TOLEDO	OH		06/29/2023	7.250	18,916		33,000
100111804	LITHONIA	GA		06/29/2023	2.750	47,258		117,000
100111807	NEWBURGH	NY		06/29/2023	2.875	137,158		285,000
100111809	INDIO	CA		06/29/2023	6.300	227,480		600,000
100111810	SAINT SIMONS ISLAND	GA		06/29/2023	7.750	74,083		540,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100111811	LONGWOOD	FL		06/29/2023	6.500	96,543		280,000
100111814	WASHINGTON	IN		06/29/2023	7.625	47,710		120,000
100111815	FAYETTEVILLE	GA		06/29/2023	4.000	96,540		365,000
100111816	EVANS CITY	PA		06/29/2023	6.250	45,535		189,900
100111820	DODGE CITY	KS		06/29/2023	7.580	39,303		75,000
100111821	GOSHEN	NY		06/29/2023	2.875	162,335		475,000
100111822	PLANO	IL		06/29/2023	6.875	53,641		120,000
100111824	CHATSWORTH	CA		06/29/2023	2.875	86,485		535,000
100111825	HUNTINGTON	NY		06/29/2023	3.875	229,678		455,000
100111827	LEVITTOWN	NY		06/29/2023	6.875	236,237		660,000
100111828	LINDEN	NJ		06/29/2023	4.375	112,077		220,000
100111830	NEWNAN	GA		06/29/2023	6.375	77,712		338,000
100111831	CHARLOTTE	NC		06/29/2023	7.750	82,132		290,000
100111832	RAVENNA	OH		06/29/2023	7.250	80,769		190,000
100111834	VALLEY STREAM	NY		06/29/2023	7.000	201,795		520,000
100111838	GRAND RAPIDS	MI		06/29/2023	4.375	59,584		169,000
100111840	LIVONIA	MI		06/29/2023	6.375	187,042		440,000
100111844	BARRINGTON	IL		06/29/2023	6.000	150,828		230,000
100111845	SPRINGFIELD GARDENS	NY		06/29/2023	6.875	304,077		640,000
100111846	LOS BANOS	CA		06/29/2023	2.875	182,419		480,000
100111847	SAN BERNARDINO	CA		06/29/2023	5.000	11,416		455,000
100111848	ROCKWOOD	PA		06/29/2023	2.875	19,429		148,000
100111850	NEVADA	MO		06/29/2023	6.750	18,580		75,000
100111851	LINCOLN PARK	MI		06/29/2023	2.875	45,601		102,500
100111852	RIDGEFIELD PARK	NJ		06/29/2023	4.125	339,487		615,000
100111855	MUNSTER	IN		06/29/2023	3.500	95,868		200,000
100111858	BRICK	NJ		06/29/2023	2.875	181,736		430,000
100111860	HENRICO	VA		06/29/2023	6.750	166,583		345,000
100111861	MANASSAS	VA		06/29/2023	6.250	84,428		279,000
100111862	WARREN	MI		06/29/2023	6.875	45,364		80,000
100111863	GREENVILLE	AL		06/29/2023	5.000	40,358		75,000
100111864	PHOENIX	AZ		06/29/2023	6.875	61,468		420,000
100111865	GUTTENBERG	NJ		06/29/2023	6.125	189,800		665,000
100111866	SAINT LOUIS	MO		06/29/2023	3.250	62,264		277,000
100111873	AMERICUS	GA		06/29/2023	3.625	179,635		264,000
100111876	SNEADS	FL		06/29/2023	7.625	51,614		149,900
100111877	MASSILLON	OH		06/29/2023	7.250	34,949		51,900
100111878	EL PASO	TX		06/29/2023	5.375	73,996		185,000
100111879	SPRINGDALE	AR		06/29/2023	6.625	149,537		283,000
100111880	HIGH POINT	NC		06/29/2023	7.500	40,913		120,000
100111881	GREENWOOD	SC		06/29/2023	6.625	20,375		162,000
100111882	MARCUS HOOK	PA		06/29/2023	3.625	105,113		257,000
100111885	MYRTLE BEACH	SC		06/29/2023	2.875	113,571		340,000
100111886	HAGERSTOWN	MD		06/29/2023	2.750	39,764		300,000
100111887	JEFFERSON	NC		06/29/2023	6.750	115,542		212,000
100111889	LAS VEGAS	NV		06/29/2023	3.625	38,971		340,000
100111890	SOLDIERS GROVE	WI		06/29/2023	3.875	54,392		252,900
100111891	SULPHUR	LA		06/29/2023	5.500	44,274		229,000
100111892	LAUREL	MD		06/29/2023	4.875	119,722		208,000
100111893	POTTSTOWN	PA		06/29/2023	4.625	146,227		340,000
100111894	DES MOINES	IA		06/29/2023	4.375	70,578		215,000
100111895	MISSION	KS		06/29/2023	4.000	75,191		280,000
100111896	CHATTANOOGA	TN		06/29/2023	4.250	109,454		290,000
100111897	HARRISBURG	PA		06/29/2023	5.125	87,451		199,000
100111901	NAPERVILLE	IL		06/29/2023	3.625	203,806		600,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100111902	EL PASO	TX		06/29/2023	4.375	37,420		150,000
100111905	TELFORD	PA		06/29/2023	4.500	93,383		267,000
100111906	MILFORD	MA		06/29/2023	4.625	148,679		360,000
100111908	SAINT MICHAELS	MD		06/29/2023	4.875	134,701		320,000
100111909	SAINT PETERS	MO		06/29/2023	4.750	165,582		440,000
100111910	LOXAHATCHEE	FL		06/29/2023	4.750	58,612		514,000
100111911	LINDALE	TX		06/29/2023	5.375	75,357		237,000
100111912	HENRICO	VA		06/29/2023	5.375	112,867		290,000
100111913	GAINESVILLE	TX		06/29/2023	4.875	122,629		425,000
100111915	BRONX	NY		06/29/2023	4.375	165,168		594,000
100111917	PFLUGERVILLE	TX		06/29/2023	5.500	93,570		490,000
100111919	WHEATON	IL		06/29/2023	5.250	161,605		360,000
100111920	AURORA	IL		06/29/2023	5.500	126,406		335,000
100111923	CONCORD	NC		06/29/2023	4.500	62,102		210,000
100111925	HAVERTOWN	PA		06/29/2023	4.250	203,582		410,000
100111926	RUPERT	ID		06/29/2023	5.500	29,617		193,400
100111928	VISALIA	CA		06/29/2023	5.875	125,887		340,000
100111930	FEDERALSBURG	MD		06/29/2023	4.500	131,284		245,000
100111933	HUGO	MN		06/29/2023	4.000	131,757		365,000
100111938	MIDDLE RIVER	MD		06/29/2023	3.625	174,488		395,000
100111939	JACKSONVILLE	FL		06/29/2023	4.125	53,892		244,000
100111940	ORANGE CITY	FL		06/29/2023	4.875	112,877		283,000
100111941	UPPER DARBY	PA		06/29/2023	4.125	37,349		102,000
100111944	PORTLAND	OR		06/29/2023	3.875	172,195		385,000
100111945	NEWNAN	GA		06/29/2023	2.000	68,877		250,900
100111946	MCDONOUGH	GA		06/29/2023	4.125	158,447		545,000
100111947	UPPER MARLBORO	MD		06/29/2023	5.875	158,140		355,000
100111948	WINTER GARDEN	FL		06/29/2023	4.000	224,270		652,500
100111949	STUART	FL		06/29/2023	3.500	135,607		410,000
100111950	LITHONIA	GA		06/29/2023	5.875	49,452		272,000
100111951	CALERA	AL		06/29/2023	4.875	76,284		207,000
100111952	TOBYHANNA	PA		06/29/2023	4.125	86,778		452,000
100111955	MARSHALL	MO		06/29/2023	5.875	58,676		150,000
100111957	WEBSTER	MA		06/29/2023	5.125	111,943		365,000
100111958	SAYLORSBURG	PA		06/29/2023	5.875	50,577		284,000
100111959	CHANDLER	AZ		06/29/2023	4.500	61,863		380,000
100111960	SENOIA	GA		06/29/2023	3.875	67,482		186,900
100111961	PIQUA	OH		06/29/2023	3.750	31,292		70,000
100111962	HANOVER	PA		06/29/2023	4.625	49,074		135,000
100111963	GREER	SC		06/29/2023	4.750	118,934		325,000
100111965	WEST PALM BEACH	FL		06/29/2023	3.625	107,389		230,000
100111966	MANDEVILLE	LA		06/29/2023	2.875	59,431		151,000
100111968	DECATUR	GA		06/29/2023	4.375	64,133		195,000
100111970	HANSON	MA		06/29/2023	5.750	41,557		550,000
100111971	VENTURA	CA		06/29/2023	2.875	132,860		369,000
100111972	KANNAPOLIS	NC		06/29/2023	5.000	50,946		218,000
100111973	GLENDALE	CA		06/29/2023	3.250	225,245		530,000
100111974	SAN DIEGO	CA		06/29/2023	2.750	292,148		1,055,000
100111975	PEARSON	GA		06/29/2023	3.750	35,849		140,000
100111976	HOUSTON	TX		06/29/2023	4.625	78,316		230,000
100111978	SEATTLE	WA		06/29/2023	3.875	289,235		700,000
100111980	SAN MARCOS	CA		06/29/2023	7.625	115,040		915,000
100111983	JAMAICA	NY		06/29/2023	4.000	278,579		650,000
100111984	ABILENE	TX		06/29/2023	3.990	110,852		198,500
100111985	BRENTWOOD	TN		06/29/2023	3.750	252,381		560,000

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100111987	ROCKAWAY BEACH	OR		06/29/2023	3.875	340,728		910,000
100111989	BURRILLVILLE	RI		06/29/2023	5.375	75,094		339,900
100111991	BUFFALO	NY		06/29/2023	4.250	121,032		225,000
100111993	RENO	NV		06/29/2023	3.615	136,159		337,000
100111994	ATLANTA	GA		06/29/2023	3.750	48,537		280,000
100111996	BISBEE	AZ		06/29/2023	3.990	117,479		255,000
100111997	ALLEN	TX		06/29/2023	4.500	169,718		421,000
100111998	BOISE	ID		06/29/2023	3.990	410,560		849,000
100111999	NORRISTOWN	PA		06/29/2023	4.500	100,093		265,000
100112001	FORT WORTH	TX		06/29/2023	6.860	63,337		270,000
100112004	OCEANSIDE	CA		06/29/2023	3.990	219,775		490,000
100112005	SAINT LOUIS	MO		06/29/2023	4.500	89,491		172,000
100112006	ARLINGTON	TX		06/29/2023	4.125	78,895		300,000
100112007	STATEN ISLAND	NY		06/29/2023	3.875	117,737		600,000
100112009	CHERRYVILLE	NC		06/29/2023	7.250	26,300		184,000
100112011	GRAND JUNCTION	CO		06/29/2023	6.875	65,554		240,000
100112012	JACKSON	NJ		06/29/2023	4.000	232,036		670,000
100112014	FOLEY	AL		06/29/2023	4.625	118,175		250,000
100112019	LEXINGTON	TN		06/29/2023	7.375	56,834		93,900
100112020	OLATHE	KS		06/29/2023	4.125	166,696		380,000
100112021	ALBUQUERQUE	NM		06/29/2023	2.875	96,256		250,000
100112022	COPPERAS COVE	TX		06/29/2023	6.875	51,315		145,000
100112025	SEATTLE	WA		06/29/2023	2.875	177,227		775,000
100112026	CHERRY HILL	NJ		06/29/2023	3.750	287,521		425,000
100112027	FORT MILL	SC		06/29/2023	6.500	279,221		844,900
100112028	RACINE	WI		06/29/2023	4.375	112,306		230,000
100112029	ATCO	NJ		06/29/2023	4.625	200,256		310,000
100112030	PORTAGE	PA		06/29/2023	7.125	13,115		75,000
100112031	BURLESON	TX		06/29/2023	2.875	89,941		350,000
100112032	MILWAUKEE	WI		06/29/2023	3.250	80,343		172,000
100112033	NAZARETH	PA		06/29/2023	6.875	78,703		169,000
100112034	CITRUS HEIGHTS	CA		06/29/2023	2.875	187,121		550,000
100112035	CYPRESS	TX		06/29/2023	5.750	38,161		570,000
100112037	PORT CHESTER	NY		06/29/2023	2.875	230,072		500,000
100112038	GLEN BURNIE	MD		06/29/2023	2.750	145,316		332,000
100112039	STAUNTON	VA		06/29/2023	6.500	138,322		199,000
100112041	RICHARDSON	TX		06/29/2023	6.500	159,290		550,000
100112043	WEST SPRINGFIELD	MA		06/29/2023	6.750	84,462		200,000
100112044	MILWAUKEE	WI		06/29/2023	2.875	65,173		141,000
100112045	BROOKLYN	NY		06/29/2023	2.875	179,356		575,000
100112047	LAKELAND	FL		06/29/2023	3.500	7,545		240,000
100112048	SKOKIE	IL		06/29/2023	4.750	102,569		159,500
100112049	PHILADELPHIA	PA		06/29/2023	3.750	48,521		160,000
100112051	CEDAR PARK	TX		06/29/2023	6.750	119,184		400,000
100112052	DADEVILLE	AL		06/29/2023	8.875	44,616		115,000
100112053	LANSING	MI		06/29/2023	6.750	52,607		78,000
100112057	ORANGE PARK	FL		06/29/2023	6.500	117,526		270,000
100112058	HARVEY	LA		06/29/2023	7.250	100,513		166,000
100112061	REISTERSTOWN	MD		06/29/2023	2.875	41,887		170,000
100112063	HANSON	MA		06/29/2023	3.750	184,034		480,000
100112064	MIAMI	FL		06/29/2023	6.625	111,771		164,000
100112065	GEORGETOWN	TX		06/29/2023	6.875	20,338		350,000
100112066	ROCKAWAY PARK	NY		06/29/2023	2.875	227,759		880,000
100112067	ATLANTA	GA		06/29/2023	2.875	149,727		345,000
100112069	HACKETTSTOWN	NJ		06/29/2023	4.125	271,262		465,000

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100112071	HARDINSBURG	KY		06/29/2023	7.495	35,180		121,000
100112074	DICKINSON	TX		06/29/2023	6.375	177,854		327,000
100112075	TOPEKA	KS		06/29/2023	3.750	40,193		84,000
100112076	KIRBYVILLE	MO		06/29/2023	4.250	235,933		520,000
100112078	CHICAGO	IL		06/29/2023	6.000	41,067		200,000
100112080	ELMER	NJ		06/29/2023	7.500	160,015		320,000
100112081	HAMMOND	IN		06/29/2023	4.125	49,974		110,000
100112082	POUGHKEEPSIE	NY		06/29/2023	3.125	157,923		360,000
100112083	BROOKLYN	NY		06/29/2023	6.875	217,755		1,613,000
100112084	LAKE ALFRED	FL		06/29/2023	6.625	59,831		400,000
100112086	HANOVER	PA		06/29/2023	7.500	102,976		239,000
100112087	MAMMOTH LAKES	CA		06/29/2023	2.875	266,197		815,000
100112088	SUGAR LAND	TX		06/29/2023	6.250	121,859		217,000
100112090	SOUTH BEND	IN		06/29/2023	6.625	78,650		230,000
100112091	INDIANAPOLIS	IN		06/29/2023	3.625	95,422		252,000
100112092	NAPERVILLE	IL		06/29/2023	3.500	313,931		575,000
100112093	OVERLAND PARK	KS		06/29/2023	6.500	119,445		310,000
100112094	LAS VEGAS	NV		06/29/2023	3.375	9,487		420,000
100112096	HOUSTON	TX		06/29/2023	7.875	50,583		155,000
100112097	LINDENHURST	NY		06/29/2023	6.375	167,159		500,000
100112100	COLUMBIANA	AL		06/29/2023	4.000	78,479		205,600
100112101	HOUSTON	TX		06/29/2023	4.375	85,721		235,000
100112102	BRIDGEPORT	CT		06/29/2023	4.125	110,618		370,000
100112103	BESSEMER	AL		06/29/2023	3.625	126,352		330,000
100112104	ROLLING MEADOWS	IL		06/29/2023	7.250	98,695		135,000
100112105	SAINT MARYS	GA		06/29/2023	5.000	192,360		255,000
100112106	CALDWELL	ID		06/29/2023	7.125	66,310		335,000
100112107	SMYRNA	DE		06/29/2023	4.125	201,196		550,000
100112108	VINELAND	NJ		06/29/2023	4.000	102,210		200,000
100112111	BELLEVUE	NE		06/29/2023	7.250	72,253		170,000
100112114	PORT JERVIS	NY		06/29/2023	3.125	81,389		195,000
100112115	COLUMBIA CITY	IN		06/29/2023	7.000	50,028		103,000
100112117	RHOME	TX		06/29/2023	7.750	103,700		257,000
100112118	NEW KENSINGTON	PA		06/29/2023	6.625	34,209		155,000
100112119	KINGWOOD	TX		06/29/2023	7.125	112,438		275,000
100112120	WILLIAMSBURG	OH		06/29/2023	7.125	72,811		145,000
100112122	FONDA	NY		06/29/2023	6.875	149,447		347,500
100112123	LAKELAND	FL		06/29/2023	6.875	352,725		560,000
100112124	LEAVENWORTH	KS		06/29/2023	7.375	73,922		167,000
100112126	GREENSBORO	NC		06/29/2023	7.375	88,520		199,000
100112127	HAMPDEN	ME		06/29/2023	4.500	84,435		188,700
100112128	SHAWNEE	OK		06/29/2023	7.625	56,775		146,500
100112129	FAYETTEVILLE	NC		06/29/2023	6.625	59,444		133,900
100112130	TAMPA	FL		06/29/2023	3.875	67,297		246,000
100112131	SAVANNAH	GA		06/29/2023	10.500	87,752		160,000
100112132	MIAMI	FL		06/29/2023	4.125	88,151		485,000
100112133	JACKSONVILLE	FL		06/29/2023	4.125	284,712		550,000
100112134	MEXICO	MO		06/29/2023	1.000	12,372		82,500
100112135	PHILADELPHIA	PA		06/29/2023	2.000	99,394		255,000
100112137	MINERAL	VA		06/29/2023	4.625	112,250		265,000
100112139	SCHENECTADY	NY		06/29/2023	5.000	70,405		155,000
100112140	LANSING	MI		06/29/2023	6.125	22,531		140,000
100112142	LA MARQUE	TX		06/29/2023	1.000	58,265		195,000
100112143	JUSTIN	TX		06/29/2023	2.000	49,944		315,000
100112144	COEUR DALENE	ID		06/29/2023	4.750	71,077		390,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112145	WATERBURY	CT		06/29/2023	1.000	10,997		240,000
100112148	ATLANTA	GA		06/29/2023	1.000	52,818		235,000
100112149	WESLEY CHAPEL	FL		06/29/2023	1.000	79,824		280,000
100112153	BRADFORD	NH		06/29/2023	5.875	136,170		314,000
100112155	MIAMI	FL		06/29/2023	4.000	135,270		385,000
100112156	SAINT CLOUD	FL		06/29/2023	4.875	181,098		457,000
100112159	NAPA	CA		06/29/2023	6.250	6,048		822,000
100112160	PALM BAY	FL		06/29/2023	4.125	95,156		317,000
100112162	ROOSEVELT	NY		06/29/2023	5.875	150,438		462,000
100112163	HOUSTON	TX		06/29/2023	5.500	86,577		210,000
100112164	CASSELBERRY	FL		06/29/2023	4.375	98,109		235,000
100112166	TAVERNIER	FL		06/29/2023	6.375	144,347		799,900
100112168	KIRKLAND	WA		06/29/2023	3.500	154,902		1,050,000
100112171	ORLANDO	FL		06/29/2023	4.625	96,424		265,000
100112173	VICTORIA	TX		06/29/2023	5.500	238,445		430,000
100112174	GERMANTOWN	TN		06/29/2023	8.390	73,015		344,296
100112175	ORLANDO	FL		06/29/2023	4.875	182,245		445,000
100112176	SHELTON	CT		06/29/2023	5.500	95,261		255,000
100112177	MIDLOTHIAN	VA		06/29/2023	5.000	157,410		399,000
100112179	FAYETTEVILLE	GA		06/29/2023	7.375	221,275		325,000
100112180	JACKSONVILLE	FL		06/29/2023	4.750	96,127		250,000
100112181	WARSAW	MO		06/29/2023	6.000	20,230		334,000
100112183	QUINCY	FL		06/29/2023	3.625	47,363		249,840
100112184	GREENCASTLE	PA		06/29/2023	7.000	76,244		275,000
100112185	RIVERVIEW	FL		06/29/2023	6.000	191,573		441,900
100112187	MIAMI	FL		06/29/2023	6.000	90,531		645,000
100112188	BROOKLYN	NY		06/29/2023	5.000	97,412		745,000
100112189	LAUREL	IN		06/29/2023	6.550	8,081		192,000
100112190	WOODSTOCK	GA		06/29/2023	8.000	112,133		325,200
100112191	COTTAGE GROVE	MN		06/29/2023	5.000	149,597		347,500
100112195	LAWRENCE	KS		06/29/2023	5.000	75,396		173,000
100112196	CHICAGO	IL		06/29/2023	6.000	119,603		292,000
100112199	STANWOOD	WA		06/29/2023	5.000	73,743		422,000
100112200	MARYLAND HEIG	MO		06/29/2023	6.000	97,201		210,000
100112201	MIDDLETOWN	DE		06/29/2023	3.500	195,385		525,000
100112202	MONCKS CORNER	SC		06/29/2023	6.000	63,015		230,000
100112203	SAINT CHARLES	MO		06/29/2023	9.125	167,209		580,000
100112204	MONTGOMERY	AL		06/29/2023	5.000	54,071		145,000
100112205	HARTSELLE	AL		06/29/2023	5.000	42,806		135,000
100112206	SOUTH ELGIN	IL		06/29/2023	5.000	228,078		550,000
100112207	MARIETTA	OH		06/29/2023	5.870	120,285		245,000
100112208	WETMORE	MI		06/29/2023	3.875	16,589		124,500
100112211	CLOVER	SC		06/29/2023	4.000	72,684		282,000
100112212	CHICAGO	IL		06/29/2023	6.250	168,775		235,000
100112213	LAWRENCEVILLE	GA		06/29/2023	3.576	126,144		330,000
100112217	BALTIMORE	MD		06/29/2023	5.500	34,895		245,000
100112218	BINGHAMTON	NY		06/29/2023	5.566	24,822		130,000
100112219	EL PASO	TX		06/29/2023	5.686	52,024		148,000
100112222	LEXINGTON	GA		06/29/2023	5.500	60,682		165,500
100112223	CHULA VISTA	CA		06/29/2023	4.625	315,813		850,000
100112225	WILLINGBORO	NJ		06/29/2023	4.000	85,458		245,000
100112226	PHOENIX	IL		06/29/2023	3.875	15,375		65,000
100112227	GILBERT	AZ		06/29/2023	4.720	198,700		685,000
100112228	STATEN ISLAND	NY		06/29/2023	4.690	235,528		650,000
100112229	SUWANEE	GA		06/29/2023	4.375	172,312		495,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112234	NASHVILLE	TN		06/29/2023	5.000	121,528		545,000
100112235	SONOMA	CA		06/29/2023	4.500	231,092		700,000
100112236	MIDDLETOWN	OH		06/29/2023	6.750	36,701		112,000
100112237	WAUKESHA	WI		06/29/2023	4.625	139,820		250,000
100112238	MARINGOUIN	LA		06/29/2023	4.819	76,388		145,000
100112239	BROWNSVILLE	PA		06/29/2023	4.999	68,471		135,000
100112241	TUCSON	AZ		06/29/2023	8.316	33,316		125,000
100112242	LINDENWOLD	NJ		06/29/2023	2.000	62,123		220,000
100112243	EVERETT	WA		06/29/2023	2.875	153,453		550,000
100112246	MARIETTA	GA		06/29/2023	5.375	197,971		390,000
100112247	LA MARQUE	TX		06/29/2023	3.000	125,833		270,000
100112248	SACRAMENTO	CA		06/29/2023	2.875	156,336		575,000
100112249	BRONX	NY		06/29/2023	2.875	362,198		730,000
100112250	KANSAS CITY	MO		06/29/2023	4.750	108,628		195,000
100112251	MOUNTLAKE TERRACE	WA		06/29/2023	4.875	228,455		830,000
100112252	WEST CHESTER	PA		06/29/2023	2.875	192,526		356,000
100112254	CORVALLIS	OR		06/29/2023	2.875	170,466		375,000
100112255	BELDENVILLE	WI		06/29/2023	3.000	239,734		790,000
100112256	RENTON	WA		06/29/2023	4.750	298,900		950,000
100112257	STURGEON LAKE	MN		06/29/2023	2.875	94,939		258,500
100112259	METHUEN	MA		06/29/2023	4.500	330,540		525,000
100112260	BUSH	LA		06/29/2023	5.250	113,515		275,000
100112262	BOLINGBROOK	IL		06/29/2023	2.875	177,915		435,000
100112264	EL MIRAGE	AZ		06/29/2023	5.750	159,600		400,000
100112265	ARLINGTON HEIGHTS	IL		06/29/2023	2.875	53,853		140,000
100112266	SPRINGBORO	OH		06/29/2023	5.125	301,347		510,000
100112267	CASPER	WY		06/29/2023	4.250	109,455		218,000
100112269	SANTA ANA	CA		06/29/2023	2.875	422,980		1,250,000
100112271	RESTON	VA		06/29/2023	2.875	74,442		435,000
100112273	HOLLYWOOD	SC		06/29/2023	5.125	100,690		270,000
100112274	SCARBOROUGH	ME		06/29/2023	2.875	164,014		515,000
100112277	FRESNO	CA		06/29/2023	3.500	13,116		225,000
100112278	SOUTH HAMILTON	MA		06/29/2023	5.875	381,564		975,000
100112279	RICHMOND	TX		06/29/2023	2.875	260,900		660,000
100112281	WOODLAND PARK	CO		06/29/2023	3.875	65,766		440,000
100112282	SHREWSBURY	MA		06/29/2023	2.750	236,633		510,000
100112284	KING CITY	CA		06/29/2023	6.375	115,103		410,000
100112285	WASHINGTON	DC		06/29/2023	2.875	177,296		718,000
100112288	PHOENIX	AZ		06/29/2023	6.750	87,935		315,000
100112289	MIDDLE RIVER	MD		06/29/2023	5.750	157,600		300,000
100112291	STATEN ISLAND	NY		06/29/2023	2.875	396,068		1,084,000
100112292	WALDORF	MD		06/29/2023	6.875	279,947		500,000
100112293	SABINAL	TX		06/29/2023	2.875	40,813		151,000
100112294	MILWAUKEE	WI		06/29/2023	5.875	48,028		75,000
100112296	ALEXANDRIA	VA		06/29/2023	2.875	126,675		265,000
100112297	BALTIMORE	MD		06/29/2023	7.000	69,747		145,000
100112298	BRISTOW	OK		06/29/2023	8.375	56,120		101,000
100112299	SPRING	TX		06/29/2023	7.750	118,894		245,000
100112301	BOWIE	MD		06/29/2023	3.875	302,452		450,000
100112302	ODENTON	MD		06/29/2023	4.000	224,117		380,000
100112303	RIVERDALE	GA		06/29/2023	2.875	71,139		220,000
100112304	CENTRAL ISLIP	NY		06/29/2023	4.000	285,699		415,000
100112305	BALTIMORE	MD		06/29/2023	6.625	64,716		87,000
100112306	AURORA	CO		06/29/2023	2.875	71,298		440,000
100112307	MEMPHIS	TN		06/29/2023	6.750	140,845		270,000

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100112309	LOCKPORT	NY		06/29/2023	6.940	58,304		195,000
100112311	LAKE PANASOFFKEE	FL		06/29/2023	6.500	74,907		565,000
100112312	LITTLE ROCK	AR		06/29/2023	8.000	49,230		60,000
100112313	HUTCHINSON	KS		06/29/2023	4.250	14,933		39,900
100112318	BLOOMINGTON	IL		06/29/2023	6.720	53,782		83,000
100112319	POWER	MT		06/29/2023	8.625	137,734		305,000
100112322	MIAMI	FL		06/29/2023	2.875	91,542		630,000
100112323	CINCINNATI	OH		06/29/2023	6.250	83,913		220,000
100112324	HAWLEY	PA		06/29/2023	7.375	116,748		260,000
100112326	BOSSIER CITY	LA		06/29/2023	3.000	76,993		193,000
100112327	COTTAGE GROVE	MN		06/29/2023	6.750	114,050		255,000
100112328	LINWOOD	NJ		06/29/2023	4.625	126,279		255,000
100112331	GONZALES	TX		06/29/2023	7.375	57,783		145,000
100112332	DAYTONA BEACH	FL		06/29/2023	6.875	98,846		235,000
100112333	KAUKAUNA	WI		06/29/2023	6.750	352,726		642,000
100112335	FERNDALE	MI		06/29/2023	6.750	146,711		220,000
100112336	MIAMI	FL		06/29/2023	6.625	72,507		500,000
100112339	KANSAS CITY	MO		06/29/2023	2.875	67,255		215,000
100112340	LEOMINSTER	MA		06/29/2023	7.750	145,757		395,000
100112341	MILTON	FL		06/29/2023	6.750	100,169		243,000
100112342	ANSON	ME		06/29/2023	7.000	36,710		85,000
100112343	HOUSTON	TX		06/29/2023	7.250	103,895		255,000
100112345	ORLANDO	FL		06/29/2023	6.750	80,559		135,000
100112346	CUMMING	GA		06/29/2023	3.375	107,714		495,000
100112347	CORAM	NY		06/29/2023	2.875	207,082		520,000
100112348	GILBERT	PA		06/29/2023	4.500	204,268		275,000
100112350	DESERT HOT SPRINGS	CA		06/29/2023	2.875	94,128		426,600
100112351	JACKSONVILLE	FL		06/29/2023	7.000	79,702		235,000
100112353	ATHENS	GA		06/29/2023	3.750	103,588		265,000
100112355	FALLBROOK	CA		06/29/2023	6.250	224,640		715,000
100112357	EL PASO	TX		06/29/2023	7.750	56,976		157,000
100112361	REDFORD	MI		06/29/2023	6.990	66,880		160,000
100112362	SPOKANE	WA		06/29/2023	4.125	116,659		375,000
100112363	WOODBRIDGE	VA		06/29/2023	7.000	157,387		330,000
100112364	EGG HARBOR TOWNSHIP	NJ		06/29/2023	3.375	184,716		400,000
100112365	DAYTONA BEACH	FL		06/29/2023	8.250	43,585		190,000
100112366	MERCER	PA		06/29/2023	6.875	45,745		145,000
100112368	WEST HELENA	AR		06/29/2023	7.375	45,668		57,000
100112369	GRETNA	LA		06/29/2023	6.750	29,398		195,000
100112370	ELK MOUND	WI		06/29/2023	7.000	58,329		170,000
100112371	COLLEGE PLACE	WA		06/29/2023	6.500	84,588		218,000
100112373	FISHKILL	NY		06/29/2023	2.750	223,113		460,000
100112374	EL PASO	TX		06/29/2023	6.500	21,098		195,000
100112375	LAWSON	MO		06/29/2023	6.790	12,208		208,000
100112379	PHILADELPHIA	PA		06/29/2023	6.500	47,883		115,000
100112380	SHREVEPORT	LA		06/29/2023	9.032	85,433		143,500
100112381	STEVENS POINT	WI		06/29/2023	8.750	45,408		160,000
100112383	SKOKIE	IL		06/29/2023	2.750	203,918		340,000
100112384	MCDONOUGH	GA		06/29/2023	5.500	97,764		297,000
100112385	RICHMOND	KY		06/29/2023	7.490	31,762		130,000
100112387	OAKLAND	CA		06/29/2023	6.000	67,643		610,000
100112388	LAFAYETTE	LA		06/29/2023	4.150	50,192		127,000
100112389	MORRISON	TN		06/29/2023	7.999	127,146		390,000
100112390	ITASCA	IL		06/29/2023	5.500	117,258		210,000
100112391	CHICAGO	IL		06/29/2023	4.500	101,302		215,000

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100112392	SUITLAND	MD		06/29/2023	6.000	75,685		227,000
100112398	SOUTH LYON	MI		06/29/2023	5.125	18,949		163,000
100112399	RICHMOND	TX		06/29/2023	10.250	90,113		310,000
100112400	HEMPSTEAD	NY		06/29/2023	4.500	343,945		510,000
100112402	HESPERIA	CA		06/29/2023	5.500	118,933		314,000
100112405	BUFORD	GA		06/29/2023	6.000	158,485		430,000
100112406	SANFORD	FL		06/29/2023	4.000	122,021		485,000
100112407	HIGHLAND	IL		06/29/2023	6.750	104,948		127,500
100112408	OMAHA	NE		06/29/2023	6.640	26,838		210,000
100112410	WYANDANCH	NY		06/29/2023	6.875	107,195		335,000
100112412	TRENTON	NJ		06/29/2023	6.125	55,849		155,000
100112413	MCDONOUGH	GA		06/29/2023	4.500	560,760		1,060,000
100112415	OLD BRIDGE	NJ		06/29/2023	5.750	247,244		325,000
100112417	HILLSBORO	MO		06/29/2023	4.500	14,622		132,600
100112419	TRENTON	NJ		06/29/2023	6.750	155,356		195,000
100112421	ALEXANDRIA	OH		06/29/2023	5.125	85,555		430,000
100112422	ORLANDO	FL		06/29/2023	5.125	76,726		325,000
100112425	LOS ANGELES	CA		06/29/2023	5.000	226,611		990,000
100112426	COATESVILLE	PA		06/29/2023	6.000	93,236		80,000
100112428	POLK CITY	FL		06/29/2023	3.875	74,913		188,000
100112429	LAS VEGAS	NV		06/29/2023	4.500	97,903		450,000
100112430	FARMINGTON	MI		06/29/2023	3.875	155,563		510,000
100112431	FISKDALE	MA		06/29/2023	5.000	131,692		275,000
100112432	MEMPHIS	TN		06/29/2023	4.625	92,895		270,936
100112433	TUJUNGA	CA		06/29/2023	4.625	97,468		975,000
100112434	CEDAR RAPIDS	IA		06/29/2023	3.125	83,983		260,000
100112435	NORTH BERGEN	NJ		06/29/2023	4.250	313,095		620,000
100112436	EDGEWOOD	MD		06/29/2023	4.500	62,253		240,000
100112437	TEMPLE	TX		06/29/2023	3.750	52,016		194,000
100112439	WINSTON SALEM	NC		06/29/2023	3.125	33,738		172,000
100112440	HAVERTOWN	PA		06/29/2023	4.875	147,980		280,000
100112441	DUNDALK	MD		06/29/2023	5.875	89,183		325,000
100112442	HAM LAKE	MN		06/29/2023	4.625	229,735		499,900
100112444	WEST COVINA	CA		06/29/2023	3.875	125,697		750,000
100112445	COLLINSVILLE	IL		06/29/2023	4.000	73,465		205,000
100112446	SANTA MONICA	CA		06/29/2023	5.125	443,148		2,765,000
100112447	SPRINGFIELD	OH		06/29/2023	4.000	38,628		173,000
100112448	SADDLE BROOK	NJ		06/29/2023	5.250	309,835		670,000
100112449	CHESHIRE	CT		06/29/2023	3.875	112,055		300,000
100112453	BELLEROSE	NY		06/29/2023	4.375	228,012		654,000
100112454	CHICAGO	IL		06/29/2023	5.750	130,145		280,000
100112455	OTIS ORCHARDS	WA		06/29/2023	5.000	121,151		505,000
100112456	CINCINNATI	OH		06/29/2023	4.875	48,201		177,000
100112457	HAVRE	MT		06/29/2023	5.125	90,601		247,000
100112458	EAST AMHERST	NY		06/29/2023	5.250	137,157		480,000
100112459	ELBERTON	GA		06/29/2023	4.000	107,497		291,000
100112460	CLATSKANIE	OR		06/29/2023	4.000	95,269		390,000
100112461	DAYTONA BEACH	FL		06/29/2023	4.625	143,419		452,000
100112464	STANTON	CA		06/29/2023	3.625	172,019		620,000
100112465	MONTGOMERY	AL		06/29/2023	4.750	48,021		226,000
100112466	RENO	NV		06/29/2023	4.875	79,971		350,000
100112467	PAHRUMP	NV		06/29/2023	4.000	115,896		329,900
100112469	EL DORADO	CA		06/29/2023	4.625	248,223		525,000
100112470	FALL RIVER	MA		06/29/2023	5.875	179,427		405,000
100112472	LITTLESTOWN	PA		06/29/2023	4.625	138,781		275,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112473	PHILADELPHIA	PA		06/29/2023	4.125	54,776		183,000
100112475	ALGONQUIN	IL		06/29/2023	4.125	157,559		290,000
100112476	CHINO VALLEY	AZ		06/29/2023	5.500	145,755		845,000
100112478	COLUMBIA	TN		06/29/2023	4.625	77,510		375,000
100112480	WATERVILLE	OH		06/29/2023	4.625	109,739		263,000
100112481	GLENDALE HEIGHTS	IL		06/29/2023	4.125	89,815		260,000
100112483	RANDALLSTOWN	MD		06/29/2023	4.125	117,322		259,972
100112484	SAINT LOUIS	MO		06/29/2023	4.000	40,523		145,000
100112485	LILBURN	GA		06/29/2023	5.375	36,041		290,000
100112487	HIGHLAND MILLS	NY		06/29/2023	5.750	200,102		632,000
100112488	RIVER EDGE	NJ		06/29/2023	5.750	141,996		730,000
100112490	PHILADELPHIA	PA		06/29/2023	5.875	43,077		250,000
100112491	ROMEOVILLE	IL		06/29/2023	4.000	58,182		196,000
100112492	JAMAICA	NY		06/29/2023	4.875	223,839		1,330,000
100112493	MANSFIELD	MA		06/29/2023	5.500	170,006		580,000
100112494	ELGIN	IL		06/29/2023	4.625	122,822		265,000
100112496	FOREST PARK	GA		06/29/2023	4.875	30,650		130,000
100112497	KANSAS CITY	MO		06/29/2023	4.750	17,362		150,000
100112498	VERONA	PA		06/29/2023	5.875	19,583		68,000
100112499	KANSAS CITY	KS		06/29/2023	5.250	54,075		160,000
100112500	MIAMI	FL		06/29/2023	4.625	30,136		457,000
100112502	LAKE ORION	MI		06/29/2023	3.625	85,053		286,000
100112504	RIVERTON	IA		06/29/2023	4.750	33,807		120,000
100112505	TAMPA	FL		06/29/2023	4.120	63,534		350,000
100112506	CLEVELAND	OH		06/29/2023	4.000	103,581		250,000
100112509	DOWNS	IL		06/29/2023	4.125	90,490		125,000
100112510	CROUSE	NC		06/29/2023	3.500	31,679		325,000
100112511	COLUMBIA	SC		06/29/2023	4.125	62,827		228,000
100112512	SPRING CITY	PA		06/29/2023	4.875	70,189		236,000
100112513	OLD ORCHARD BEACH	ME		06/29/2023	5.375	156,365		400,000
100112514	BALDWIN	GA		06/29/2023	4.250	194,184		454,000
100112515	LA GRANGE	IL		06/29/2023	4.625	16,608		118,000
100112517	MISSOURI CITY	TX		06/29/2023	4.375	48,624		295,000
100112518	SHIRLEY	NY		06/29/2023	5.000	129,717		400,500
100112520	BALTIMORE	MD		06/29/2023	3.875	22,692		90,000
100112521	PHILADELPHIA	PA		06/29/2023	4.125	30,972		88,000
100112522	BALTIMORE	MD		06/29/2023	5.500	70,874		160,000
100112524	NEW BOSTON	NH		06/29/2023	4.990	248,374		668,000
100112525	GILFORD	NH		06/29/2023	3.500	211,109		535,000
100112528	LA PORTE	IN		06/29/2023	4.375	88,081		174,500
100112529	ALLENTOWN	PA		06/29/2023	7.750	16,069		150,000
100112530	NORTH MIAMI BEACH	FL		06/29/2023	6.375	51,437		190,000
100112531	LOUISVILLE	KY		06/29/2023	2.500	110,371		385,000
100112532	VIRGINIA BEACH	VA		06/29/2023	4.250	79,229		184,000
100112533	PORTLAND	OR		06/29/2023	5.125	136,286		535,000
100112534	ESTILL SPRINGS	TN		06/29/2023	3.000	64,905		320,000
100112536	MENTOR	OH		06/29/2023	5.500	95,805		185,000
100112542	GAITHERSBURG	MD		06/29/2023	5.725	100,927		475,000
100112544	WEST FRANKFORT	IL		06/29/2023	7.000	69,201		122,500
100112545	ELKMONT	AL		06/29/2023	6.617	28,433		160,000
100112547	MOUNT VERNON	NY		06/29/2023	5.711	148,098		460,000
100112548	HAVANA	FL		06/29/2023	6.375	72,345		180,000
100112551	CLEVELAND	OH		06/29/2023	5.892	51,333		120,000
100112552	GONZALES	LA		06/29/2023	7.162	103,774		208,000
100112553	PINE BLUFF	AR		06/29/2023	7.245	10,451		18,000

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100112554	GASTONIA	NC		06/29/2023	6.875	37,591		289,000
100112555	TARBORO	NC		06/29/2023	3.000	47,544		129,000
100112557	FRANKFORT	IN		06/29/2023	4.625	42,846		122,500
100112558	MANTECA	CA		06/29/2023	7.500	169,295		485,000
100112559	RED LION	PA		06/29/2023	4.000	122,822		298,000
100112560	LITHONIA	GA		06/29/2023	3.500	97,067		264,000
100112561	NEW KENT	VA		06/29/2023	2.875	55,454		220,000
100112563	RANDALLSTOWN	MD		06/29/2023	5.125	132,984		225,000
100112564	BOSTON	MA		06/29/2023	7.000	182,170		1,115,000
100112566	HERINGTON	KS		06/29/2023	7.625	26,028		32,000
100112567	KOKOMO	IN		06/29/2023	6.875	27,982		65,000
100112568	BOWIE	MD		06/29/2023	4.000	166,795		310,000
100112570	ORANGE PARK	FL		06/29/2023	6.875	157,374		370,000
100112571	MOUNT LAUREL	NJ		06/29/2023	3.750	133,884		310,000
100112573	INDEPENDENCE	IA		06/29/2023	6.875	35,495		95,000
100112575	NOGALES	AZ		06/29/2023	4.000	4,161		205,000
100112577	GRAY	ME		06/29/2023	3.625	130,702		320,000
100112579	PHILADELPHIA	PA		06/29/2023	8.700	55,928		240,000
100112581	WARNER ROBINS	GA		06/29/2023	7.000	40,493		97,500
100112583	BUSHKILL	PA		06/29/2023	4.000	125,525		283,000
100112584	HESPERIA	CA		06/29/2023	2.875	110,195		405,000
100112585	KULPMONT	PA		06/29/2023	8.267	16,135		62,000
100112587	TURBEVILLE	SC		06/29/2023	3.125	80,542		163,000
100112588	GUYTON	GA		06/29/2023	4.000	38,269		75,000
100112590	CUMBERLAND	MD		06/29/2023	7.250	46,760		61,900
100112591	LAURINBURG	NC		06/29/2023	7.250	39,709		108,000
100112593	BALTIMORE	MD		06/29/2023	6.669	73,355		165,000
100112595	MOUNT LAUREL	NJ		06/29/2023	2.875	102,277		431,000
100112596	MIAMI	FL		06/29/2023	3.500	104,518		220,000
100112597	RICHMOND	VA		06/29/2023	4.250	33,664		352,000
100112598	BAKERSFIELD	CA		06/29/2023	6.500	85,852		259,500
100112599	PHILADELPHIA	PA		06/29/2023	3.875	54,453		190,000
100112601	THE WOODLANDS	TX		06/29/2023	7.750	66,565		365,000
100112602	COLUMBIA	KY		06/29/2023	5.000	75,570		110,000
100112604	DEER PARK	NY		06/29/2023	4.125	183,683		545,000
100112607	YUMA	AZ		06/29/2023	6.125	11,098		193,000
100112608	YUCCA VALLEY	CA		06/29/2023	3.875	183,003		615,000
100112609	WILLISTON	VT		06/29/2023	6.250	174,334		382,000
100112611	GASTONIA	NC		06/29/2023	6.875	124,433		375,000
100112612	YUMA	AZ		06/29/2023	6.250	28,558		189,000
100112613	BELGRADE	ME		06/29/2023	8.114	58,901		190,000
100112615	LANCASTER	PA		06/29/2023	2.875	53,374		195,000
100112617	HOUMA	LA		06/29/2023	4.625	110,025		195,000
100112621	BALTIMORE	MD		06/29/2023	7.014	38,925		70,000
100112622	LANCASTER	PA		06/29/2023	6.750	64,311		150,000
100112623	WOODBRIDGE	VA		06/29/2023	8.000	189,653		480,000
100112624	MARION	VA		06/29/2023	2.875	41,511		134,000
100112625	COLUMBIA	SC		06/29/2023	6.375	130,506		280,000
100112626	MONTROSE	MI		06/29/2023	6.673	47,964		133,000
100112627	CONROE	TX		06/29/2023	6.875	112,622		249,900
100112628	OKLAHOMA CITY	OK		06/29/2023	8.625	95,396		220,000
100112630	IRVINE	CA		06/29/2023	4.250	244,886		565,000
100112632	ALEXANDRIA	VA		06/29/2023	2.875	229,048		640,000
100112633	MIDLAND	TX		06/29/2023	7.250	63,289		279,900
100112634	GRAY	GA		06/29/2023	5.000	118,752		215,000

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100112635	WARREN	MI		06/29/2023	4.250	36,603		130,000
100112636	DALTON	GA		06/29/2023	3.500	69,038		169,000
100112637	NEOSHO	MO		06/29/2023	6.875	98,162		169,000
100112639	HARRISBURG	PA		06/29/2023	4.625	24,276		56,900
100112640	DALLAS	TX		06/29/2023	5.750	43,621		155,000
100112641	CALEDONIA	MO		06/29/2023	7.125	82,680		175,000
100112643	BATON ROUGE	LA		06/29/2023	6.625	39,531		41,500
100112644	RINGWOOD	NJ		06/29/2023	3.000	174,510		385,000
100112645	HOUSTON	TX		06/29/2023	7.625	76,080		175,000
100112646	FRANKLIN	OH		06/29/2023	3.500	53,454		235,000
100112648	PALM SPRINGS	CA		06/29/2023	8.500	142,259		390,000
100112649	WARNER ROBINS	GA		06/29/2023	6.375	69,859		160,000
100112650	WINSTON SALEM	NC		06/29/2023	7.513	49,966		104,000
100112651	INDIANA	PA		06/29/2023	7.375	71,648		155,000
100112652	YUMA	AZ		06/29/2023	6.750	36,968		222,000
100112654	SPRINGFIELD	VT		06/29/2023	4.000	84,003		155,000
100112656	NEWPORT NEWS	VA		06/29/2023	4.625	95,569		175,000
100112659	ROCKVILLE	MD		06/29/2023	6.295	239,083		460,000
100112662	PITTSBURGH	PA		06/29/2023	6.272	50,323		171,000
100112664	HIGHLANDS	NJ		06/29/2023	6.325	191,173		420,000
100112665	GREENVILLE	GA		06/29/2023	8.875	37,664		87,000
100112666	WALDEN	NY		06/29/2023	3.500	126,745		385,000
100112668	MILWAUKEE	WI		06/29/2023	4.750	47,729		109,000
100112669	WINGATE	NC		06/29/2023	7.875	37,112		182,000
100112670	CHAMBERSBURG	PA		06/29/2023	4.250	99,094		220,000
100112671	CHARLESTON	SC		06/29/2023	3.500	115,390		375,000
100112672	CLEVELAND	OH		06/29/2023	5.000	52,687		142,000
100112676	SPOTSYLVANIA	VA		06/29/2023	4.625	190,690		300,000
100112677	LAKE ARIEL	PA		06/29/2023	6.625	89,572		380,000
100112678	DESERT HOT SPRINGS	CA		06/29/2023	4.750	155,811		360,000
100112679	THOROFARE	NJ		06/29/2023	3.472	106,912		205,000
100112680	DANIA BEACH	FL		06/29/2023	4.000	123,268		320,000
100112681	MANASSAS	VA		06/29/2023	7.600	143,887		370,000
100112682	ALTAMONTE SPRINGS	FL		06/29/2023	2.875	79,157		163,000
100112683	LITTLE FALLS	NY		06/29/2023	3.875	26,667		85,000
100112684	FAIRVIEW	PA		06/29/2023	6.050	163,494		248,000
100112685	HAMPTON	VA		06/29/2023	7.515	64,082		90,000
100112686	HAMPTON	VA		06/29/2023	9.765	63,334		94,000
100112688	SAN LUIS	AZ		06/29/2023	5.375	4,658		230,000
100112689	BOWIE	MD		06/29/2023	4.250	232,208		444,000
100112690	MILWAUKEE	WI		06/29/2023	3.625	110,164		250,000
100112691	TROUTMAN	NC		06/29/2023	7.066	99,586		235,000
100112693	SEAGROVE	NC		06/29/2023	4.250	14,091		160,000
100112694	HOLLYWOOD	FL		06/29/2023	4.500	9,415		450,000
100112695	ST PETERS	MO		06/29/2023	4.000	48,088		125,000
100112697	MONTGOMERY	AL		06/29/2023	2.875	53,977		300,000
100112698	BRADENTON	FL		06/29/2023	4.625	114,703		427,500
100112699	MONTVILLE	NJ		06/29/2023	6.250	489,394		825,000
100112700	LEXINGTON	SC		06/29/2023	4.750	58,350		216,000
100112701	BRANDYWINE	MD		06/29/2023	4.000	139,209		389,000
100112702	NEWPORT NEWS	VA		06/29/2023	4.625	104,096		170,000
100112703	FORDYCE	AR		06/29/2023	6.000	11,151		50,000
100112704	RUTLAND	VT		06/29/2023	5.859	70,234		79,900
100112705	UKIAH	CA		06/29/2023	5.375	118,131		575,000
100112709	SAN LUIS	AZ		06/29/2023	2.875	54,732		239,000

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100112710	BERKELEY HEIGHTS	NJ		06/29/2023	2.875	251,459		940,000
100112713	GAINESVILLE	GA		06/29/2023	2.875	124,575		315,000
100112716	TOMBALL	TX		06/29/2023	4.500	282,371		630,000
100112717	SYLMAR	CA		06/29/2023	2.875	169,338		611,000
100112718	SANTA ANA	CA		06/29/2023	2.875	241,325		845,000
100112719	PIERMONT	NY		06/29/2023	3.375	187,061		300,000
100112720	FOLSOM	CA		06/29/2023	2.875	222,913		810,000
100112722	INDIAN TRAIL	NC		06/29/2023	2.875	160,430		530,000
100112723	LADERA RANCH	CA		06/29/2023	3.875	258,522		790,000
100112724	DELAWARE	OH		06/29/2023	3.750	271,626		659,900
100112726	MARIETTA	GA		06/29/2023	4.125	50,164		255,000
100112727	ANTIOCH	CA		06/29/2023	2.875	219,626		765,000
100112729	SAINT GEORGE	SC		06/29/2023	7.250	4,540		260,000
100112731	ST LOUIS	MO		06/29/2023	7.375	312,000		350,000
100112732	STRONGSVILLE	OH		06/29/2023	5.000	88,332		225,000
100112734	COTATI	CA		06/29/2023	7.125	217,428		700,000
100112735	BOISE	ID		06/29/2023	5.500	101,213		672,000
100112736	MALDEN	MA		06/29/2023	5.750	64,014		429,000
100112737	BOISE	ID		06/29/2023	5.250	69,996		395,000
100112738	HYDE PARK	MA		06/29/2023	6.375	30,755		430,000
100112739	GILBERT	AZ		06/29/2023	5.125	212,133		760,000
100112740	CAMBRIDGE	MA		06/29/2023	6.125	30,029		985,000
100112741	DAWSONVILLE	GA		06/29/2023	4.450	124,819		325,000
100112742	DORCHESTER	MA		06/29/2023	5.500	38,291		650,000
100112743	DORCHESTER	MA		06/29/2023	6.125	30,823		355,000
100112745	HONOLULU	HI		06/29/2023	2.875	301,137		640,000
100112746	BIRMINGHAM	AL		06/29/2023	4.625	301,184		530,000
100112749	EDNA	TX		06/29/2023	5.620	9,944		152,372
100112750	EL CAJON	CA		06/29/2023	2.875	200,903		950,000
100112751	MACOMB	MI		06/29/2023	3.625	45,195		400,000
100112752	CHARLESTON	SC		06/29/2023	4.875	56,238		340,000
100112753	CHICAGO	IL		06/29/2023	4.250	89,286		223,000
100112754	ROMULUS	MI		06/29/2023	5.000	31,671		175,000
100112756	SILVER SPRING	MD		06/29/2023	3.540	37,396		469,000
100112758	MURRIETA	CA		06/29/2023	7.125	240,387		2,200,000
100112759	FARMINGTON HILLS	MI		06/29/2023	3.390	167,395		480,000
100112760	FAIRFIELD	CT		06/29/2023	7.250	166,114		1,150,000
100112762	LOS ANGELES AREA	CA		06/29/2023	6.000	387,271		890,000
100112763	SOUTHLAKE	TX		06/29/2023	5.875	201,048		1,300,000
100112764	MOORESVILLE	NC		06/29/2023	4.250	321,749		710,000
100112766	NAPLES	FL		06/29/2023	6.220	105,030		400,000
100112768	WENTZVILLE	MO		06/29/2023	4.250	223,890		479,000
100112769	PHILADELPHIA	PA		06/29/2023	9.720	14,313		445,000
100112771	ROSEDALE	NY		06/29/2023	6.500	157,262		740,000
100112772	HANFORD	CA		06/29/2023	7.130	152,392		322,000
100112773	JEANNETTE	PA		06/29/2023	9.820	69,591		155,000
100112774	SHREVEPORT	LA		06/29/2023	11.750	13,529		22,000
100112775	CONYERS	GA		06/29/2023	8.990	105,225		223,000
100112778	CHICAGO	IL		06/29/2023	3.000	52,037		180,000
100112781	BIRMINGHAM	AL		06/29/2023	11.118	67,752		93,000
100112782	SAUK VILLAGE	IL		06/29/2023	5.375	144,608		209,000
100112783	WEST PALM BEACH	FL		06/29/2023	5.875	111,567		190,000
100112784	EDGEMOOR	SC		06/29/2023	4.500	52,509		249,500
100112785	LUMBER BRIDGE	NC		06/29/2023	6.000	74,380		139,000
100112787	MEMPHIS	TN		06/29/2023	6.875	43,687		85,000

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100112788	COPIAGUE	NY		06/29/2023	5.000	402,552		485,000
100112790	EDGEWOOD	MD		06/29/2023	4.250	51,464		85,000
100112795	TAMPA	FL		06/29/2023	4.125	306,388		650,000
100112798	BROCKTON	MA		06/29/2023	5.000	379,777		650,000
100112799	WAIALUA	HI		06/29/2023	6.500	166,898		377,500
100112800	MASTIC BEACH	NY		06/29/2023	5.375	112,900		271,000
100112801	DANVILLE	IL		06/29/2023	4.000	84,863		158,000
100112804	PARK FOREST	IL		06/29/2023	4.125	77,094		127,500
100112806	EAST AURORA	NY		06/29/2023	6.375	333,456		520,000
100112808	GARDEN CITY	MI		06/29/2023	4.125	110,002		211,500
100112809	FORT LAUDERDALE	FL		06/29/2023	6.750	52,685		100,000
100112812	HAYWARD	CA		06/29/2023	5.000	171,182		800,000
100112813	PELL CITY	AL		06/29/2023	7.250	47,498		134,000
100112814	SOUTH HOLLAND	IL		06/29/2023	5.000	85,435		125,000
100112815	TRENTON	NJ		06/29/2023	6.625	29,531		90,000
100112816	CHICAGO	IL		06/29/2023	6.250	146,634		265,000
100112817	CHICAGO	IL		06/29/2023	5.125	69,313		110,000
100112819	TAHLEQUAH	OK		06/29/2023	7.250	59,319		123,000
100112820	PALATINE	IL		06/29/2023	4.250	171,454		260,000
100112821	ROANOKE	VA		06/29/2023	11.290	21,460		82,000
100112822	ROUND LAKE	IL		06/29/2023	6.875	83,073		190,000
100112823	PERALTA	NM		06/29/2023	11.750	34,854		165,000
100112824	CENTRAL SQUARE	NY		06/29/2023	8.000	22,843		329,000
100112825	UPPER DARBY	PA		06/29/2023	4.875	72,989		143,000
100112826	LITTLE ROCK	AR		06/29/2023	12.350	35,254		85,000
100112828	CHICAGO	IL		06/29/2023	5.000	62,571		195,000
100112829	MELDRIM	GA		06/29/2023	5.500	73,360		140,000
100112831	WESLACO	TX		06/29/2023	8.900	34,063		148,000
100112832	COLOGNE	NJ		06/29/2023	4.875	7,571		260,000
100112834	CHICAGO	IL		06/29/2023	6.500	59,159		75,000
100112835	ANTELOPE	CA		06/29/2023	5.250	229,718		615,000
100112836	CAROL STREAM	IL		06/29/2023	4.000	130,946		240,000
100112837	YORK	PA		06/29/2023	4.000	66,160		119,500
100112839	CHICAGO	IL		06/29/2023	4.000	68,918		170,000
100112840	DANVILLE	VA		06/29/2023	4.645	21,298		160,000
100112841	CARPENTERSVILLE	IL		06/29/2023	5.500	107,188		195,000
100112843	SOUTH CHICAGO HEIGHTS	IL		06/29/2023	5.500	146,719		230,000
100112844	LOS ANGELES	CA		06/29/2023	4.875	180,054		575,000
100112846	LIBERTY	NY		06/29/2023	11.125	108,746		210,000
100112847	WILKES BARRE	PA		06/29/2023	9.450	47,379		172,500
100112848	NORWICH	NY		06/29/2023	9.990	73,750		65,000
100112853	VEVAY	IN		06/29/2023	12.250	78,507		115,000
100112854	ROCK RAPIDS	IA		06/29/2023	7.570	41,673		65,000
100112855	PHILADELPHIA	PA		06/29/2023	2.750	82,779		180,000
100112856	DOWNEY	CA		06/29/2023	6.500	255,290		575,000
100112858	TRENTON	NJ		06/29/2023	8.500	37,093		135,000
100112860	PHILADELPHIA	PA		06/29/2023	8.000	162,428		185,000
100112861	FREDERICKSBUR	VA		06/29/2023	7.550	405,863		378,000
100112862	ODENVILLE	AL		06/29/2023	5.875	72,979		190,000
100112863	FERNLEY	NV		06/29/2023	11.000	38,865		280,000
100112864	SAN JACINTO	CA		06/29/2023	6.500	259,771		500,000
100112865	MELBOURNE	FL		06/29/2023	2.500	105,020		320,000
100112866	STOCKTON	CA		06/29/2023	6.080	65,005		340,000
100112867	WICHITA	KS		06/29/2023	7.550	23,382		110,000
100112869	DEARBORN HEIGHTS	MI		06/29/2023	7.250	39,737		130,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112870	OKLAHOMA CITY	OK		06/29/2023	7.750	11,923		86,000
100112872	WINDERMERE	FL		06/29/2023	5.000	505,215		1,223,300
100112874	TOBYHANNA	PA		06/29/2023	6.000	95,120		245,000
100112875	NEWBERRY SPRINGS	CA		06/29/2023	8.390	75,977		177,000
100112876	GREENFIELD	WI		06/29/2023	12.875	27,440		275,000
100112877	MCKINLEYVILLE	CA		06/29/2023	6.000	278,398		950,000
100112878	JACKSONVILLE	FL		06/29/2023	4.250	9,477		90,000
100112879	DAYTON	OH		06/29/2023	9.000	47,516		98,000
100112880	WAUKEGAN	IL		06/29/2023	6.000	42,671		195,000
100112881	BOCA RATON	FL		06/29/2023	3.500	280,164		380,000
100112882	REDFORD	MI		06/29/2023	5.625	36,968		95,000
100112883	CHICKASAW	AL		06/29/2023	11.390	89,782		69,975
100112886	MUNCIE	IN		06/29/2023	6.000	34,771		70,000
100112887	BAKERSFIELD	CA		06/29/2023	6.250	266,362		626,000
100112891	PLEASANT PLAI	OH		06/29/2023	2.500	79,760		182,000
100112893	FLAGLER BEACH	FL		06/29/2023	4.500	202,551		334,000
100112894	DELTONA	FL		06/29/2023	7.400	68,679		373,000
100112895	LAUREL	MD		06/29/2023	7.500	139,447		350,000
100112896	SICKLERVILLE	NJ		06/29/2023	4.000	79,252		135,000
100112897	LANSING	IL		06/29/2023	5.500	132,892		215,000
100112899	LONG BEACH	CA		06/29/2023	6.000	293,249		780,000
100112900	MIAMI	FL		06/29/2023	5.875	46,929		350,000
100112901	KINGSTON	MA		06/29/2023	4.000	211,527		510,000
100112903	TUCSON	AZ		06/29/2023	11.100	16,425		210,000
100112904	FORT LAUDERDALE	FL		06/29/2023	6.000	72,587		280,000
100112905	DETROIT	MI		06/29/2023	2.000	41,643		130,000
100112906	OPA LOCKA	FL		06/29/2023	7.800	27,935		350,000
100112907	DES MOINES	IA		06/29/2023	6.875	32,100		140,000
100112909	PHOENIX	AZ		06/29/2023	6.500	104,098		320,000
100112910	TAMPA	FL		06/29/2023	4.625	289,451		600,000
100112911	WAPATO	WA		06/29/2023	7.750	65,120		240,000
100112912	MONTGOMERY	AL		06/29/2023	8.900	34,991		61,000
100112913	VALRICO	FL		06/29/2023	3.500	117,703		330,000
100112914	WORCESTER	MA		06/29/2023	4.000	200,088		530,000
100112915	MODESTO	CA		06/29/2023	6.500	126,733		420,000
100112918	NORTH LAUDERDALE	FL		06/29/2023	6.630	97,431		444,000
100112919	PITTSBURGH	PA		06/29/2023	8.125	11,112		100,000
100112920	CLEARWATER	FL		06/29/2023	5.000	92,523		185,000
100112923	MASTIC	NY		06/29/2023	3.875	169,675		422,500
100112924	GAINESVILLE	FL		06/29/2023	10.040	298,482		325,000
100112925	MIAMI	FL		06/29/2023	5.750	60,335		535,000
100112926	NORTH BRUNSWICK	NJ		06/29/2023	7.000	100,246		507,000
100112927	DAYTON	OH		06/29/2023	7.000	17,467		53,500
100112928	AUGUSTA	GA		06/29/2023	10.300	13,838		80,000
100112929	ORLANDO	FL		06/29/2023	6.500	55,369		230,000
100112930	MIDWEST CITY	OK		06/29/2023	8.400	49,723		98,000
100112931	KENOSHA	WI		06/29/2023	6.680	76,266		157,000
100112933	ABILENE	KS		06/29/2023	10.450	62,089		59,000
100112936	CHICAGO	IL		06/29/2023	10.750	103,185		125,000
100112937	HOWARD	PA		06/29/2023	7.650	121,070		145,000
100112938	SHADOW HILLS	CA		06/29/2023	6.000	567,288		1,690,000
100112940	BATON ROUGE	LA		06/29/2023	10.900	70,090		120,500
100112943	PITTSBURGH	PA		06/29/2023	5.400	8,183		60,000
100112945	SAINT LOUIS	MO		06/29/2023	4.500	9,706		50,000
100112947	CLEVELAND	OK		06/29/2023	7.500	45,321		147,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112948	MIAMI	FL		06/29/2023	6.875	7,069		265,000
100112950	MIDDLETOWN	NY		06/29/2023	3.750	111,599		225,000
100112952	WESTON	FL		06/29/2023	7.375	13,551		479,000
100112953	MELBOURNE	FL		06/29/2023	5.000	85,643		225,000
100112954	OHATCHEE	AL		06/29/2023	7.875	43,799		136,000
100112955	JAMIESVILLE	NC		06/29/2023	7.125	14,792		118,000
100112956	COMPENS	SC		06/29/2023	4.500	41,841		145,000
100112957	LOS ANGELES	CA		06/29/2023	6.375	255,294		600,000
100112958	CONWAY	NC		06/29/2023	8.000	21,072		37,000
100112959	DETROIT	MI		06/29/2023	12.875	99,560		400,000
100112960	BLUE ISLAND	IL		06/29/2023	2.000	55,457		135,000
100112961	BRADENTON	FL		06/29/2023	4.875	4,867		360,000
100112962	AUGUSTA	GA		06/29/2023	9.500	1,241		90,000
100112963	SUN VALLEY	NV		06/29/2023	8.750	182,541		420,000
100112964	AMITYVILLE	NY		06/29/2023	5.625	344,501		600,000
100112966	NEW MILFORD	CT		06/29/2023	7.625	225,430		485,000
100112967	INDIANAPOLIS	IN		06/29/2023	6.000	14,210		250,000
100112968	ATLANTA	GA		06/29/2023	2.750	159,180		420,000
100112969	PEMBROKE PINES	FL		06/29/2023	6.250	68,913		195,000
100112970	EAST PATCHOGUE	NY		06/29/2023	5.000	206,646		398,000
100112971	CALLAHAN	FL		06/29/2023	10.990	134,966		220,000
100112972	PHILADELPHIA	PA		06/29/2023	4.125	46,150		155,000
100112974	HYATTSVILLE	MD		06/29/2023	5.000	152,529		340,000
100112975	NEW MILFORD	CT		06/29/2023	6.500	170,523		410,000
100112976	CHICAGO	IL		06/29/2023	4.500	394,864		650,000
100112977	PERTH AMBOY	NJ		06/29/2023	5.500	217,472		315,000
100112978	PORT SAINT LUCIE	FL		06/29/2023	4.125	213,850		522,000
100112979	WAYNE	NJ		06/29/2023	2.500	301,015		536,000
100112980	COLUMBUS	OH		06/29/2023	4.000	9,084		110,000
100112982	MIAMI	FL		06/29/2023	3.625	64,848		338,000
100112983	BALTIMORE	MD		06/29/2023	3.875	49,234		105,000
100112984	JACKSONVILLE	FL		06/29/2023	4.625	143,769		355,000
100112985	CHICAGO	IL		06/29/2023	4.000	76,672		170,000
100112986	JACKSONVILLE	FL		06/29/2023	4.000	68,405		170,000
100112987	BURBANK	IL		06/29/2023	4.625	112,522		180,000
100112991	MILWAUKEE	WI		06/29/2023	4.750	81,758		130,000
100112992	CHICAGO	IL		06/29/2023	6.875	181,685		250,000
100112995	LACEY	WA		06/29/2023	4.125	199,607		589,000
100112996	HOFFMAN ESTATES	IL		06/29/2023	3.875	106,180		225,000
100112997	HUDSON	FL		06/29/2023	4.625	142,727		365,000
100112998	GRIFFITH	IN		06/29/2023	6.875	75,820		160,000
100112999	SAN BERNARDINO	CA		06/29/2023	5.125	110,914		290,000
100113001	BALTIMORE	MD		06/29/2023	4.000	57,121		120,000
100113003	RAISIN CITY	CA		06/29/2023	4.750	85,305		249,000
100113006	BONIFAY	FL		06/29/2023	8.600	32,358		256,000
100113007	OMAHA	NE		06/29/2023	8.375	22,100		153,290
100113008	EUCLID	OH		06/29/2023	4.250	46,700		140,000
100113010	FOREST PARK	IL		06/29/2023	4.000	72,215		147,000
100113012	FOREST PARK	IL		06/29/2023	2.000	107,979		280,000
100113013	WORCESTER	MA		06/29/2023	4.500	160,474		329,900
100113015	RIVERVIEW	FL		06/29/2023	8.050	176,617		308,000
100113019	RIPLEY	TN		06/29/2023	9.645	64,222		140,000
100113020	WESLEY CHAPEL	FL		06/29/2023	4.250	115,806		285,000
100113021	MONTICELLO	AR		06/29/2023	8.250	43,304		68,000
100113022	CHICAGO	IL		06/29/2023	2.000	66,554		353,000

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100113023	CONWAY SPRINGS	KS		06/29/2023	4.375	11,718		90,800
100113024	MILL CITY	OR		06/29/2023	5.125	16,009		335,000
100113025	CASSVILLE	WI		06/29/2023	9.350	97,064		132,000
100113026	MUSKOGEE	OK		06/29/2023	10.125	52,956		72,000
100113027	WILLITS	CA		06/29/2023	6.250	5,924		327,000
100113028	SPOTSWOOD	NJ		06/29/2023	8.375	10,439		420,000
100113030	LOCUST FORK	AL		06/29/2023	4.750	15,994		115,000
100113031	DREXEL HILL	PA		06/29/2023	3.700	64,320		162,000
100113032	PALM BAY	FL		06/29/2023	3.990	117,432		389,000
100113034	BESSEMER	AL		06/29/2023	11.525	62,975		100,200
100113035	RIDGECREST	CA		06/29/2023	6.500	23,921		360,000
100113036	DAVIE	FL		06/29/2023	3.375	205,280		442,000
100113037	GRAYSLAKE	IL		06/29/2023	2.500	73,199		170,000
100113038	CANTON	GA		06/29/2023	4.375	71,767		315,000
100113040	WEST HAZLETON	PA		06/29/2023	5.000	23,790		100,000
100113041	CHICAGO	IL		06/29/2023	4.360	9,320		170,000
100113042	CORAL SPRINGS	FL		06/29/2023	3.625	220,119		790,000
100113043	BALTIMORE	MD		06/29/2023	3.250	37,805		144,000
100113044	DOTHAN	AL		06/29/2023	4.250	12,656		130,000
100113045	PORT ANGELES	WA		06/29/2023	4.000	86,904		430,000
100113046	MOUNT PLEASANT	OH		06/29/2023	4.375	15,362		44,000
100113048	NORTH LAS VEGAS	NV		06/29/2023	4.125	143,202		365,000
100113049	TONEY	AL		06/29/2023	5.250	38,606		114,000
100113051	BROOKLYN	NY		06/29/2023	4.000	203,364		455,000
100113052	ST PETERSBURG	FL		06/29/2023	3.750	25,903		260,000
100113054	ALACHUA	FL		06/29/2023	4.000	80,251		192,000
100113056	MILWAUKEE	WI		06/29/2023	4.625	26,992		140,000
100113057	WARNER ROBINS	GA		06/29/2023	3.625	38,469		60,000
100113058	FORT LAUDERDALE	FL		06/29/2023	4.000	73,751		350,000
100113060	DOUGLASVILLE	GA		06/29/2023	5.000	223,417		459,900
100113061	JONES	AL		06/29/2023	3.875	78,899		237,000
100113063	COVINGTON	GA		06/29/2023	2.000	84,245		250,000
100113064	STONE MOUNTAIN	GA		06/29/2023	4.125	53,287		245,000
100113065	SOUTH OZONE PARK	NY		06/29/2023	4.625	352,011		610,000
100113066	OKLAHOMA CITY	OK		06/29/2023	4.000	31,274		105,000
100113067	RIO RANCHO	NM		06/29/2023	3.500	88,800		290,000
100113071	STATEN ISLAND	NY		06/29/2023	4.143	320,461		455,000
100113072	HANOVER	PA		06/29/2023	3.875	136,667		449,000
100113073	CHICAGO	IL		06/29/2023	2.000	106,481		340,000
100113074	LOGANVILLE	GA		06/29/2023	3.125	91,668		396,000
100113075	HUNTINGTON	NY		06/29/2023	3.375	194,952		451,000
100113076	EDINA	MN		06/29/2023	5.000	308,690		607,000
100113078	HULL	GA		06/29/2023	3.125	84,023		299,000
100113079	CHICAGO	IL		06/29/2023	3.875	88,413		228,000
100113080	COVINGTON	GA		06/29/2023	4.000	107,299		280,000
100113084	SNELLVILLE	GA		06/29/2023	5.125	121,290		355,000
100113087	BALLWIN	MO		06/29/2023	4.000	188,325		460,000
100113088	KNOXVILLE	TN		06/29/2023	3.370	84,335		275,000
100113089	VALDOSTA	GA		06/29/2023	7.500	25,284		135,000
100113090	ANAHEIM	CA		06/29/2023	5.000	362,454		1,015,000
100113093	ALBUQUERQUE	NM		06/29/2023	4.000	82,025		226,000
100113094	ADAIRSVILLE	GA		06/29/2023	6.000	54,228		200,000
100113095	ANAHEIM	CA		06/29/2023	3.250	254,146		780,000
100113098	VAN ETTEN	NY		06/29/2023	3.380	57,929		175,000
100113099	DALLAS	GA		06/29/2023	2.000	62,066		275,000

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100113100	SCOTTS VALLEY	CA		06/29/2023	2.500	270,969		1,600,000
100113101	LITHONIA	GA		06/29/2023	3.125	51,961		187,000
100113102	JONESBORO	GA		06/29/2023	4.000	55,460		324,000
100113103	FLORISSANT	MO		06/29/2023	4.000	50,163		155,000
100113104	DOUGLASVILLE	GA		06/29/2023	5.000	118,576		456,000
100113106	ALTA LOMA	CA		06/29/2023	4.000	224,980		725,000
100113107	GLENDORA	CA		06/29/2023	7.000	572,263		1,225,000
100113108	KINGS PARK	NY		06/29/2023	3.500	177,382		550,000
100113110	LAWNDALE	CA		06/29/2023	6.375	324,247		1,085,000
100113113	DALTON	GA		06/29/2023	5.000	74,427		150,000
100113115	ST PAUL	MN		06/29/2023	6.125	68,638		180,000
100113116	THE COLONY	TX		06/29/2023	5.375	55,460		285,000
100113117	DALLAS	TX		06/29/2023	5.375	31,105		270,000
100113118	MADISON	AL		06/29/2023	4.000	40,611		285,000
100113121	DALLAS	TX		06/29/2023	4.500	54,062		269,000
100113123	DESERT HOT SPRING	CA		06/29/2023	6.750	86,323		325,900
100113126	PHILADELPHIA	PA		06/29/2023	4.250	19,922		102,000
100113127	SOUTH RICHMOND HILL	NY		06/29/2023	2.000	177,221		755,000
100113128	ZEPHYRHILLS	FL		06/29/2023	4.750	43,086		235,000
100113129	ALISO VIEJO	CA		06/29/2023	4.750	399,979		980,000
100113130	FORT SMITH	AR		06/29/2023	6.875	22,584		115,000
100113132	CICERO	IL		06/29/2023	2.000	131,917		345,000
100113133	SILER CITY	NC		06/29/2023	6.125	57,336		130,000
100113134	WHEELING	WV		06/29/2023	6.500	28,812		61,776
100113135	ST PAUL	MN		06/29/2023	4.125	59,442		180,000
100113136	HAMILTON	OH		06/29/2023	5.000	63,921		210,000
100113137	FONTANA	CA		06/29/2023	4.875	308,529		655,000
100113138	SAN YSIDRO	CA		06/29/2023	4.500	130,881		412,000
100113139	PEMBROKE PINES	FL		06/29/2023	7.875	30,471		511,000
100113140	ORISKANY FALLS	NY		06/29/2023	8.250	86,220		157,500
100113142	BARTLETT	IL		06/29/2023	4.250	182,808		325,000
100113143	ROCKPORT	MA		06/29/2023	5.000	161,366		395,000
100113144	MIAMI	FL		06/29/2023	8.250	45,263		875,000
100113145	HOLLYWOOD	FL		06/29/2023	7.000	1,046		148,000
100113146	LA PLACE	LA		06/29/2023	7.125	83,685		153,000
100113147	MIAMI	FL		06/29/2023	7.250	28,311		490,000
100113148	MIAMI	FL		06/29/2023	8.750	38,457		380,000
100113149	PINECREST	FL		06/29/2023	7.250	77,038		815,000
100113150	POMPANO BEACH	FL		06/29/2023	7.625	15,064		360,000
100113151	MIAMI	FL		06/29/2023	7.375	18,316		482,000
100113152	HAINES CITY	FL		06/29/2023	8.500	45,287		366,000
100113153	MIAMI	FL		06/29/2023	4.875	25,239		576,000
100113154	COCONUT CREEK	FL		06/29/2023	6.875	12,521		243,000
100113155	MIAMI	FL		06/29/2023	8.375	10,197		264,000
100113156	VANCOUVER	WA		06/29/2023	3.500	143,900		420,000
100113158	NORTH MIAMI BEACH	FL		06/29/2023	7.250	54,806		1,340,000
100113159	TENAFLY	NJ		06/29/2023	7.250	11,875		999,000
100113160	MIAMI	FL		06/29/2023	7.750	39,392		460,000
100113161	HOLIDAY	FL		06/29/2023	3.250	61,537		205,000
100113162	MIAMI	FL		06/29/2023	6.500	20,216		421,000
100113163	MIAMI	FL		06/29/2023	8.500	31,478		355,000
100113164	GRAND RAPIDS	MI		06/29/2023	4.000	52,790		134,900
100113165	MIAMI BEACH	FL		06/29/2023	5.125	1,793		285,000
100113166	PEMBROKE PINES	FL		06/29/2023	6.000	21,485		238,000
100113167	DAVENPORT	FL		06/29/2023	5.125	15,285		352,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113168	DES MOINES	IA		06/29/2023	7.500	31,182		152,000
100113169	MIAMI	FL		06/29/2023	7.750	99,682		830,000
100113170	LEXINGTON	SC		06/29/2023	4.375	85,066		195,000
100113171	AVENTURA	FL		06/29/2023	7.750	101,216		768,000
100113172	FT. MYERS	FL		06/29/2023	2.750	41,858		275,000
100113173	CLEARMONT	FL		06/29/2023	8.500	47,218		347,000
100113174	SUNNY ISLES	FL		06/29/2023	5.125	83,384		1,500,000
100113175	PEMBROKE PINES	FL		06/29/2023	8.250	26,186		240,000
100113176	MIAMI	FL		06/29/2023	8.625	162,288		1,200,000
100113177	ORLANDO	FL		06/29/2023	8.625	54,576		259,000
100113178	DAVENPORT	FL		06/29/2023	7.500	40,639		354,000
100113179	WEST PALM BEACH	FL		06/29/2023	6.750	76,235		425,000
100113180	SURFSIDE	FL		06/29/2023	5.125	73,941		2,257,000
100113181	MIAMI	FL		06/29/2023	7.125	100,603		9,225,000
100113182	HALLANDALE	FL		06/29/2023	8.500	23,202		285,000
100113183	AVENTURA	FL		06/29/2023	7.375	43,315		341,000
100113184	BOCA RATON	FL		06/29/2023	7.875	33,091		300,000
100113185	CLERMONT	FL		06/29/2023	5.750	43,333		387,500
100113186	LAKE WORTH	FL		06/29/2023	7.500	25,593		485,000
100113187	MIAMI BEACH	FL		06/29/2023	7.750	42,815		349,000
100113188	MIAMI LAKES	FL		06/29/2023	5.750	46,689		328,000
100113189	KEY BISCAYNE	FL		06/29/2023	6.875	74,117		1,250,000
100113190	WESTON	FL		06/29/2023	7.250	49,865		665,000
100113191	KEY BISCAYNE	FL		06/29/2023	7.000	232,030		4,175,000
100113192	CLEVELAND	OH		06/29/2023	6.875	37,971		118,000
100113193	DEERFIELD BEACH	FL		06/29/2023	4.875	58,733		410,000
100113194	MIAMI	FL		06/29/2023	5.125	77,230		1,550,000
100113195	MIAMI BEACH	FL		06/29/2023	5.125	32,112		310,000
100113196	MIAMI	FL		06/29/2023	5.750	72,109		495,000
100113197	GWYNN OAK	MD		06/29/2023	6.250	126,931		236,000
100113198	MESQUITE	TX		06/29/2023	6.750	42,423		328,000
100113200	RICHMOND	VA		06/29/2023	6.375	92,947		221,000
100113201	HOUSTON	TX		06/29/2023	6.875	38,830		180,000
100113203	JEFFERSON CITY	MO		06/29/2023	3.750	38,519		125,000
100113204	ATLANTA	GA		06/29/2023	6.750	123,767		288,000
100113206	LA MARQUE	TX		06/29/2023	3.000	33,053		133,805
100113208	SALISBURY	MD		06/29/2023	6.750	199,740		275,000
100113209	JAMAICA	NY		06/29/2023	5.250	187,117		605,000
100113210	LA SALLE	MI		06/29/2023	6.625	117,399		275,000
100113211	WINFIELD	KS		06/29/2023	7.590	36,136		65,000
100113214	SIMI VALLEY	CA		06/29/2023	4.625	273,910		795,000
100113215	EL PASO	TX		06/29/2023	7.375	39,483		138,000
100113217	PRINCETON	IL		06/29/2023	7.000	60,977		92,000
100113219	HIALEAH	FL		06/29/2023	2.875	305,973		560,000
100113220	ATLANTA	GA		06/29/2023	5.250	162,401		385,000
100113221	FREMONT	MI		06/29/2023	7.000	37,085		179,000
100113222	WAIANAE	HI		06/29/2023	6.250	111,304		720,000
100113224	GREEN BAY	WI		06/29/2023	7.500	83,658		149,000
100113229	THORNVILLE	OH		06/29/2023	5.990	49,612		170,000
100113230	CHERRY HILL	NJ		06/29/2023	3.625	183,103		360,000
100113232	MOUNT POCONO	PA		06/29/2023	2.750	106,750		255,000
100113233	KENNEBUNK	ME		06/29/2023	4.000	379,697		625,000
100113235	HYDE PARK	MA		06/29/2023	7.375	156,620		540,000
100113237	PENSACOLA	FL		06/29/2023	5.500	18,991		300,000
100113238	PALM BAY	FL		06/29/2023	5.625	7,886		285,000

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100113240	SEDONA	AZ		06/29/2023	5.750	85,271		400,000
100113241	MILWAUKEE	WI		06/29/2023	2.875	30,327		75,000
100113243	MARIETTA	GA		06/29/2023	5.250	215,936		665,900
100113244	NEW BEDFORD	MA		06/29/2023	4.375	143,389		370,000
100113245	EASLEY	SC		06/29/2023	5.875	172,766		689,900
100113247	DETROIT	MI		06/29/2023	7.750	41,516		170,000
100113248	ANTRIM	NH		06/29/2023	3.250	36,061		200,000
100113249	MARGATE	FL		06/29/2023	2.125	151,000		425,000
100113250	FELLSMERE	FL		06/29/2023	4.750	74,158		430,000
100113251	PHILADELPHIA	PA		06/29/2023	3.625	78,317		235,000
100113252	SARASOTA	FL		06/29/2023	5.125	91,056		295,000
100113253	WARREN	MI		06/29/2023	11.630	40,310		77,700
100113254	MOULTRIE	GA		06/29/2023	6.750	67,820		115,000
100113255	CALUMET CITY	IL		06/29/2023	4.500	70,293		120,000
100113256	ATLANTA	GA		06/29/2023	2.875	186,830		720,000
100113257	PHILADELPHIA	PA		06/29/2023	4.500	29,607		140,000
100113258	ROCKVILLE	MD		06/29/2023	4.625	188,928		575,000
100113259	ELKTON	MD		06/29/2023	4.375	60,739		171,000
100113261	KANSAS CITY	MO		06/29/2023	4.875	73,541		150,000
100113262	STOCKTON	CA		06/29/2023	6.000	86,067		420,000
100113263	STRATFORD	CT		06/29/2023	3.500	323,875		400,000
100113264	CLINTON TOWNSHIP	MI		06/29/2023	2.875	101,684		300,000
100113266	TAMPA	FL		06/29/2023	3.250	119,917		355,000
100113267	PHILADELPHIA	PA		06/29/2023	8.875	32,429		137,000
100113268	BENTON	AR		06/29/2023	7.820	51,246		55,000
100113270	JAMAICA	NY		06/29/2023	5.990	150,637		600,000
100113271	SIMPSONVILLE	SC		06/29/2023	3.000	70,826		220,000
100113272	LEMOORE	CA		06/29/2023	6.750	231,542		360,000
100113273	GREER	SC		06/29/2023	9.250	173,427		340,000
100113274	ARLINGTON HEIGHTS	IL		06/29/2023	4.625	27,382		130,000
100113275	NORTH CHARLESTON	SC		06/29/2023	10.890	58,007		165,000
100113276	OVERLAND	MO		06/29/2023	8.800	73,686		135,000
100113278	CHICAGO	IL		06/29/2023	2.875	218,510		1,018,000
100113279	PENDLETON	SC		06/29/2023	4.625	71,838		188,000
100113280	KENT	WA		06/29/2023	6.375	323,732		703,000
100113281	LIMERICK	PA		06/29/2023	3.625	81,815		480,000
100113282	BELLMORE	NY		06/29/2023	3.500	254,578		525,000
100113283	WALLINGFORD	CT		06/29/2023	3.625	79,688		205,000
100113284	PHILADELPHIA	PA		06/29/2023	6.950	93,233		230,000
100113285	ORANGEBURG	SC		06/29/2023	3.750	25,522		115,000
100113287	SUNBURY	PA		06/29/2023	6.875	11,172		80,000
100113288	HURRICANE	WV		06/29/2023	4.150	44,788		215,371
100113289	TEMPE	AZ		06/29/2023	7.230	64,185		265,000
100113290	AURORA	IL		06/29/2023	7.220	51,235		110,000
100113291	WEST HAVEN	CT		06/29/2023	3.250	172,671		260,000
100113292	PANAMA CITY	FL		06/29/2023	8.310	32,659		144,000
100113293	PENSACOLA	FL		06/29/2023	4.500	22,255		213,000
100113295	FLORISSANT	MO		06/29/2023	9.000	110,191		154,000
100113296	NEWPORT NEWS	VA		06/29/2023	3.250	155,177		285,000
100113298	SCRANTON	PA		06/29/2023	3.250	22,017		139,900
100113303	OMAHA	NE		06/29/2023	10.120	60,791		147,000
100113304	MANNINGTON	WV		06/29/2023	9.290	47,503		75,000
100113305	HUNLOCK CREEK	PA		06/29/2023	3.500	28,438		119,000
100113307	REDFORD	MI		06/29/2023	9.050	103,721		160,000
100113308	RIPON	CA		06/29/2023	4.000	415,211		825,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113310	THOUSAND OAKS	CA		06/29/2023	4.390	257,689		865,000
100113311	RALEIGH	NC		06/29/2023	6.000	165,609		665,000
100113312	COLUMBUS	OH		06/29/2023	5.000	86,942		203,000
100113314	SILVER SPRING	MD		06/29/2023	5.000	206,079		490,000
100113315	SANDY	UT		06/29/2023	4.125	220,043		1,150,000
100113318	TAMPA	FL		06/29/2023	6.990	78,486		254,000
100113320	PHILADELPHIA	PA		06/29/2023	7.000	26,550		115,500
100113321	DALY CITY	CA		06/29/2023	7.200	309,505		1,360,000
100113322	GAINESVILLE	FL		06/29/2023	4.000	73,966		295,000
100113323	BOCA RATON	FL		06/29/2023	4.125	46,087		275,000
100113324	ORLANDO	FL		06/29/2023	5.672	66,871		290,000
100113325	SUFFOLK	VA		06/29/2023	4.850	157,311		429,000
100113327	VENTURA	CA		06/29/2023	6.250	412,831		859,000
100113329	APPLE VALLEY	CA		06/29/2023	5.225	163,148		421,000
100113330	LIVERMORE	CA		06/29/2023	4.375	367,649		1,565,000
100113331	CHICAGO	IL		06/29/2023	2.000	69,703		350,000
100113332	COATESVILLE	PA		06/29/2023	4.125	84,200		427,000
100113334	CENTRAL ISLIP	NY		06/29/2023	4.625	99,336		440,000
100113335	SIMPSONVILLE	SC		06/29/2023	5.000	37,118		251,000
100113336	SYLVESTER	GA		06/29/2023	11.750	19,960		79,000
100113337	AKRON	OH		06/29/2023	7.250	71,272		110,000
100113338	SANFORD	NC		06/29/2023	6.000	20,090		199,000
100113339	DEKALB	IL		06/29/2023	5.800	141,305		277,000
100113341	CENTREVILLE	VA		06/29/2023	6.000	239,926		575,000
100113342	COLUMBUS	GA		06/29/2023	10.000	27,863		97,000
100113343	LADSON	SC		06/29/2023	4.125	17,570		240,000
100113344	DADE CITY	FL		06/29/2023	8.690	12,485		319,000
100113346	VULCAN	MI		06/29/2023	5.125	37,320		185,000
100113347	CHICAGO	IL		06/29/2023	4.000	54,671		155,000
100113348	CLOVER	SC		06/29/2023	6.240	80,618		455,000
100113349	CINCINNATI	OH		06/29/2023	7.000	11,038		62,000
100113350	CORAM	NY		06/29/2023	3.750	178,341		499,000
100113351	UKIAH	CA		06/29/2023	6.500	150,905		500,000
100113352	LANCASTER	PA		06/29/2023	6.640	221,704		650,000
100113354	WHITEFIELD	ME		06/29/2023	3.625	36,946		195,000
100113356	READING	PA		06/29/2023	6.190	131,375		248,000
100113358	POINT PLEASANT BE	NJ		06/29/2023	5.250	141,999		575,000
100113359	SPOKANE VALLEY	WA		06/29/2023	6.250	104,951		405,000
100113360	PEMBROKE PINES	FL		06/29/2023	4.875	110,796		325,000
100113362	FORT LAUDERDALE	FL		06/29/2023	4.750	81,090		880,000
100113363	LARGO	FL		06/29/2023	4.125	133,540		385,000
100113364	STATEN ISLAND	NY		06/29/2023	4.625	185,095		635,000
100113365	BOYNTON BEACH	FL		06/29/2023	4.250	37,931		315,000
100113366	LYNCHBURG	VA		06/29/2023	7.200	70,434		72,000
100113368	NORTH BRUNSWICK	NJ		06/29/2023	3.000	124,363		457,000
100113374	HIALEAH	FL		06/29/2023	8.500	85,267		435,000
100113375	OXNARD	CA		06/29/2023	4.625	224,273		680,000
100113376	MIAMI	FL		06/29/2023	4.625	167,353		615,000
100113379	WINTER PARK	FL		06/29/2023	3.750	211,423		530,000
100113380	PINELLAS PARK	FL		06/29/2023	4.000	77,787		240,000
100113382	RANDALLSTOWN	MD		06/29/2023	6.125	148,965		405,000
100113383	ALTAMONTE SPRINGS	FL		06/29/2023	3.875	138,092		330,000
100113385	VENTNOR CITY	NJ		06/29/2023	4.125	132,685		395,000
100113386	DUNDALK	MD		06/29/2023	6.500	31,041		248,000
100113387	ORLANDO	FL		06/29/2023	4.625	125,581		268,000

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100113388	PLANT CITY	FL		06/29/2023	5.500	53,143		197,000
100113390	CHICAGO	IL		06/29/2023	4.000	95,617		292,000
100113391	DUNEDIN	FL		06/29/2023	2.000	223,028		818,000
100113392	KISSIMMEE	FL		06/29/2023	2.000	114,644		335,000
100113396	NORTH BERGEN	NJ		06/29/2023	4.000	109,017		330,000
100113397	HIALEAH	FL		06/29/2023	4.250	218,636		445,000
100113399	CHICAGO	IL		06/29/2023	4.625	138,175		230,000
100113400	CHICAGO	IL		06/29/2023	2.000	58,804		216,000
100113402	HOFFMAN ESTATES	IL		06/29/2023	4.375	141,650		310,000
100113403	HIALEAH	FL		06/29/2023	7.125	7,797		295,000
100113405	AVENTURA	FL		06/29/2023	3.990	216,280		435,000
100113406	HIALEAH	FL		06/29/2023	3.500	73,065		241,000
100113408	ALBANY	NY		06/29/2023	7.000	50,652		121,000
100113410	HIALEAH	FL		06/29/2023	6.625	196,311		535,000
100113411	CHICAGO	IL		06/29/2023	4.625	235,765		536,000
100113412	MIAMI	FL		06/29/2023	5.875	141,181		496,000
100113413	MIAMI	FL		06/29/2023	4.625	114,115		450,000
100113416	MIDLOTHIAN	IL		06/29/2023	4.750	37,504		190,000
100113417	RANDALLSTOWN	MD		06/29/2023	4.000	168,240		320,000
100113419	MIAMI	FL		06/29/2023	8.250	23,994		470,000
100113421	NILES	IL		06/29/2023	3.600	176,374		410,000
100113422	CHICAGO	IL		06/29/2023	6.000	103,557		538,000
100113424	MIAMI	FL		06/29/2023	5.000	61,758		435,000
100113425	MIAMI GARDENS	FL		06/29/2023	4.125	90,694		390,000
100113426	MIAMI	FL		06/29/2023	4.125	70,634		398,000
100113427	PLYMOUTH	MN		06/29/2023	6.875	176,762		420,000
100113429	HILLSBORO	OR		06/29/2023	7.125	119,939		440,000
100113430	MIAMI	FL		06/29/2023	5.125	81,840		330,000
100113431	SCOTTSDALE	AZ		06/29/2023	6.000	150,566		1,065,000
100113432	OCEAN PINES	MD		06/29/2023	5.875	168,164		492,000
100113433	CHICAGO	IL		06/29/2023	3.875	266,110		480,000
100113436	POMPTON LAKES	NJ		06/29/2023	6.125	157,230		620,000
100113437	LOS LUNAS	NM		06/29/2023	7.250	94,560		203,500
100113439	SAINT PETERS	MO		06/29/2023	5.250	189,182		384,000
100113440	MIAMI LAKES	FL		06/29/2023	4.000	49,139		575,000
100113442	NEW HYDE PARK	NY		06/29/2023	4.000	298,543		603,000
100113443	MILWAUKEE	WI		06/29/2023	4.875	93,639		235,000
100113445	CHANDLER	AZ		06/29/2023	6.500	220,456		650,000
100113446	JAMAICA	NY		06/29/2023	2.125	208,929		615,000
100113448	EL PASO	TX		06/29/2023	4.000	56,157		137,000
100113449	HOLLYWOOD	FL		06/29/2023	5.270	78,856		306,000
100113450	SANGER	CA		06/29/2023	5.000	150,659		409,000
100113451	GLEN ALLEN	VA		06/29/2023	7.625	331,367		656,000
100113452	BAYSIDE	NY		06/29/2023	3.500	223,618		785,000
100113453	SAINT BONIFACIUS	MN		06/29/2023	5.100	256,972		520,000
100113454	GALVA	IL		06/29/2023	6.000	29,604		69,500
100113455	JOLIET	IL		06/29/2023	7.750	12,832		155,000
100113456	FORT MILL	SC		06/29/2023	4.500	153,973		474,900
100113458	LITHONIA	GA		06/29/2023	5.125	61,245		275,000
100113459	YONKERS	NY		06/29/2023	3.000	171,105		475,000
100113461	TURLOCK	CA		06/29/2023	4.000	160,801		420,000
100113462	MORENO VALLEY	CA		06/29/2023	3.875	135,702		480,000
100113464	GILBERT	AZ		06/29/2023	4.250	301,660		910,000
100113465	OCEANSIDE	CA		06/29/2023	6.250	263,655		660,000
100113467	SAVANNAH	GA		06/29/2023	6.000	53,970		191,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113468	PORTAGE	PA		06/29/2023	7.500	45,475		60,000
100113469	CHICAGO	IL		06/29/2023	4.200	82,010		215,000
100113471	WEST PALM BEACH	FL		06/29/2023	5.000	190,644		510,000
100113473	BETHLEHEM	PA		06/29/2023	5.750	57,186		130,000
100113475	GLENSIDE	PA		06/29/2023	4.750	140,283		285,000
100113478	WASHINGTON	DC		06/29/2023	4.125	184,235		780,000
100113479	WELLSVILLE	OH		06/29/2023	4.000	58,230		129,900
100113480	BOULDER	CO		06/29/2023	3.000	218,311		1,550,000
100113481	WATERBURY	CT		06/29/2023	2.875	68,280		150,000
100113483	DOUGLASSVILLE	PA		06/29/2023	3.500	107,109		375,000
100113484	SAN CLEMENTE	CA		06/29/2023	5.125	167,395		1,700,000
100113485	STEWARTSVILLE	NJ		06/29/2023	3.375	56,379		592,000
100113486	FLORISSANT	MO		06/29/2023	6.625	33,877		110,000
100113487	SEATTLE	WA		06/29/2023	4.375	186,184		675,000
100113488	MC GEHEE	AR		06/29/2023	8.500	48,744		70,000
100113491	ATLANTA	GA		06/29/2023	7.250	91,046		440,000
100113492	WILMINGTON	DE		06/29/2023	6.375	56,228		135,000
100113493	DETROIT	MI		06/29/2023	2.000	6,229		58,000
100113494	SANTA ANA	CA		06/29/2023	2.875	167,823		870,000
100113497	PICO RIVERA	CA		06/29/2023	4.375	195,940		500,000
100113499	WILLIAMSTOWN	NJ		06/29/2023	3.750	143,470		215,000
100113500	BLUE SPRINGS	MO		06/29/2023	4.810	12,096		257,000
100113502	ASHEVILLE	NC		06/29/2023	7.000	61,203		310,000
100113503	SAINT LOUIS	MO		06/29/2023	4.375	185,783		430,000
100113504	MIAMI	FL		06/29/2023	3.750	166,296		619,000
100113505	IMPERIAL	MO		06/29/2023	3.125	131,499		335,000
100113507	HOT SPRINGS VILLAGE	AR		06/29/2023	4.875	7,720		165,000
100113508	PASO ROBLES	CA		06/29/2023	4.625	257,994		785,000
100113509	POUGHKEEPSIE	NY		06/29/2023	3.250	187,628		365,000
100113510	ARNOLD	MO		06/29/2023	4.375	86,737		195,000
100113511	SUFFOLK	VA		06/29/2023	4.000	269,671		560,000
100113512	RACINE	WI		06/29/2023	6.375	72,315		335,000
100113513	MERRILLVILLE	IN		06/29/2023	4.625	16,978		225,000
100113515	ATLANTA	GA		06/29/2023	5.500	48,739		223,000
100113517	SYOSSET	NY		06/29/2023	3.750	228,584		880,000
100113518	YORKVILLE	IL		06/29/2023	7.125	102,869		224,000
100113519	WOODBRIDGE	VA		06/29/2023	2.875	163,555		575,000
100113521	AIKEN	SC		06/29/2023	5.125	47,113		87,500
100113522	ATLANTA	GA		06/29/2023	4.000	214,528		565,000
100113524	LANSING	MI		06/29/2023	6.250	74,980		228,000
100113526	TRUSSVILLE	AL		06/29/2023	4.750	26,856		325,000
100113529	WEST MILFORD	NJ		06/29/2023	5.250	127,565		285,000
100113532	COURTLAND	VA		06/29/2023	4.875	89,474		479,900
100113533	KENNEBUNKPORT	ME		06/29/2023	4.910	72,519		380,000
100113534	SAN DIEGO	CA		06/29/2023	2.875	176,490		774,000
100113535	BERGENFIELD	NJ		06/29/2023	2.875	190,246		420,000
100113536	PLEASANTVILLE	NJ		06/29/2023	4.125	98,522		175,000
100113537	AURORA	CO		06/29/2023	6.250	31,452		260,000
100113538	SALISBURY	MD		06/29/2023	5.330	91,948		199,000
100113540	OMAHA	NE		06/29/2023	4.750	76,825		290,000
100113546	NORTH EASTON	MA		06/29/2023	4.375	163,137		570,000
100113548	ENTERPRISE	AL		06/29/2023	4.875	244,158		475,000
100113549	STEGER	IL		06/29/2023	5.500	49,208		135,000
100113551	WALDORF	MD		06/29/2023	2.875	140,394		403,000
100113552	WICHITA	KS		06/29/2023	4.125	12,109		185,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113553	NEW ORLEANS	LA		06/29/2023	2.875	94,052		250,000
100113554	MADISON	MO		06/29/2023	5.000	147,419		271,000
100113555	HENDERSON	NY		06/29/2023	4.750	47,646		85,000
100113556	LEANDER	TX		06/29/2023	4.375	165,073		785,000
100113557	FLORENCE	SC		06/29/2023	2.875	140,776		390,223
100113559	INDIANAPOLIS	IN		06/29/2023	4.125	144,591		345,000
100113561	MCKEESPORT	PA		06/29/2023	3.500	65,166		225,000
100113562	CHICAGO	IL		06/29/2023	3.732	230,204		479,000
100113564	VIRGINIA BEACH	VA		06/29/2023	3.710	52,673		335,000
100113565	FLAGSTAFF	AZ		06/29/2023	4.000	63,590		510,000
100113567	LAS VEGAS	NV		06/29/2023	4.750	224,931		745,000
100113570	BOWIE	MD		06/29/2023	4.625	164,835		460,000
100113574	THOMASVILLE	NC		06/29/2023	3.875	64,496		175,000
100113575	NEWNAN	GA		06/29/2023	4.125	110,520		400,000
100113576	BETHEL	CT		06/29/2023	3.500	148,614		525,000
100113577	PALM BAY	FL		06/29/2023	4.250	90,651		430,000
100113578	LAKE VILLA	IL		06/29/2023	3.875	255,365		480,000
100113579	COLORADO SPRINGS	CO		06/29/2023	3.910	56,373		464,000
100113580	WHITTIER	CA		06/29/2023	4.125	228,175		710,000
100113581	OPELIKA	AL		06/29/2023	4.125	71,872		237,500
100113582	AZTEC	NM		06/29/2023	3.500	85,718		175,000
100113585	FLORENCE	AZ		06/29/2023	2.875	102,530		275,000
100113586	TAMPA	FL		06/29/2023	4.375	144,844		415,000
100113587	RIVERDALE	GA		06/29/2023	3.875	68,241		241,000
100113588	NORFOLK	VA		06/29/2023	4.250	83,603		310,000
100113589	DELTONA	FL		06/29/2023	4.375	64,915		195,000
100113591	GILBERT	AZ		06/29/2023	2.875	197,811		660,000
100113593	WATERFORD	WI		06/29/2023	3.990	200,249		435,000
100113594	WINDSOR MILL	MD		06/29/2023	3.250	144,076		310,000
100113595	CLARKSTON	WA		06/29/2023	4.000	52,496		210,000
100113596	RINGWOOD	NJ		06/29/2023	2.875	103,188		335,000
100113598	MIAMI	FL		06/29/2023	3.375	155,700		499,000
100113600	SHAWNEE	KS		06/29/2023	3.990	110,119		295,000
100113601	PRESCOTT	AZ		06/29/2023	3.750	96,456		415,000
100113603	ATLANTA	GA		06/29/2023	3.625	68,142		282,000
100113605	SAINT LOUIS	MO		06/29/2023	2.875	118,235		266,100
100113606	LOS ANGELES	CA		06/29/2023	2.875	160,440		560,000
100113608	MILWAUKEE	WI		06/29/2023	4.125	50,146		130,000
100113610	BRUNSWICK	MD		06/29/2023	4.500	147,749		239,900
100113611	ROHNERT PARK	CA		06/29/2023	2.875	240,107		650,000
100113613	RIVERSIDE	NJ		06/29/2023	3.625	167,951		385,000
100113614	OXFORD	GA		06/29/2023	3.625	115,396		470,000
100113615	MIAMI	FL		06/29/2023	3.990	184,059		580,000
100113616	BERKELEY	IL		06/29/2023	4.250	129,370		215,000
100113617	DEFUNIAK SPRINGS	FL		06/29/2023	4.000	111,247		185,000
100113618	RIVERDALE	GA		06/29/2023	3.990	63,178		210,000
100113619	NORCROSS	GA		06/29/2023	2.875	49,476		276,000
100113620	CLEARLAKE	CA		06/29/2023	3.990	54,030		150,000
100113623	DOWNERS GROVE	IL		06/29/2023	11.375	34,945		115,000
100113627	BROOKLYN	NY		06/29/2023	6.750	71,550		950,000
100113629	GREENWOOD	SC		06/29/2023	10.460	42,365		300,000
100113632	MOUNT PROSPECT	IL		06/29/2023	4.000	116,696		330,000
100113633	PARAMUS	NJ		06/29/2023	3.875	292,098		955,000
100113634	FREDERICK	MD		06/29/2023	3.875	139,856		435,000
100113635	TRUMBULL	CT		06/29/2023	3.125	177,910		345,000

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100113636	MCDONOUGH	GA		06/29/2023	3.000	76,032		320,000
100113639	VINELAND	NJ		06/29/2023	2.875	60,896		210,000
100113640	UPPER MARLBORO	MD		06/29/2023	4.125	165,751		380,000
100113641	COLUMBIA	SC		06/29/2023	6.000	66,086		200,000
100113642	RALEIGH	NC		06/29/2023	10.390	5,827		245,000
100113643	LOS ANGELES	CA		06/29/2023	10.875	89,358		797,000
100113644	SAN MATEO	CA		06/29/2023	5.125	196,917		1,010,000
100113645	EDENTON	NC		06/29/2023	8.250	32,729		162,000
100113647	LAKE HAVASU CITY	AZ		06/29/2023	4.375	52,368		385,000
100113648	MACON	GA		06/29/2023	4.125	13,433		44,500
100113650	MILWAUKEE	WI		06/29/2023	7.990	31,517		136,000
100113651	REYNOLDSVILLE	PA		06/29/2023	4.500	18,372		111,500
100113653	PINE BLUFF	AR		06/29/2023	8.700	46,752		85,000
100113654	RUSKIN	FL		06/29/2023	4.250	55,254		255,900
100113657	CARSON	CA		06/29/2023	3.625	153,760		860,000
100113659	BONITA SPRINGS	FL		06/29/2023	5.125	71,702		235,000
100113663	ROCHESTER	NY		06/29/2023	9.450	50,964		85,000
100113664	TUCSON	AZ		06/29/2023	5.000	121,694		355,000
100113665	ASHLAND	OR		06/29/2023	3.125	216,502		564,000
100113666	RIVERDALE	GA		06/29/2023	3.750	64,350		272,000
100113668	PHOENIX	AZ		06/29/2023	4.500	145,552		409,000
100113669	KNOXVILLE	TN		06/29/2023	8.700	65,590		220,000
100113671	PEMBROKE PINES	FL		06/29/2023	6.250	257,659		425,000
100113672	CAPON BRIDGE	WV		06/29/2023	3.500	110,903		374,289
100113673	COLUMBUS	GA		06/29/2023	7.625	65,317		55,000
100113674	WOODSTOCK	CT		06/29/2023	5.000	85,851		170,000
100113675	FAIRFIELD	CA		06/29/2023	3.875	236,302		510,000
100113676	SAN ANTONIO	TX		06/29/2023	10.750	32,000		138,000
100113677	AQUINNAH	MA		06/29/2023	5.750	1,126,261		2,325,000
100113680	MINERAL RIDGE	OH		06/29/2023	4.750	109,284		185,000
100113683	ANTIOCH	TN		06/29/2023	4.000	96,270		335,000
100113685	KINGSTON	PA		06/29/2023	4.000	72,889		149,900
100113688	TOWER	MN		06/29/2023	11.625	14,762		279,000
100113689	CHICAGO	IL		06/29/2023	2.375	118,459		330,000
100113690	SAN DIEGO	CA		06/29/2023	4.500	210,709		615,000
100113692	LOS ANGELES	CA		06/29/2023	4.875	139,488		940,000
100113693	DETROIT	MI		06/29/2023	5.250	17,946		62,000
100113694	BALTIMORE	MD		06/29/2023	4.500	19,810		245,000
100113695	HESPERIA	CA		06/29/2023	4.875	109,067		402,000
100113696	OAKLAND	CA		06/29/2023	5.125	265,272		830,000
100113697	PETERSBURG	VA		06/29/2023	10.187	64,904		48,000
100113698	SUFFOLK	VA		06/29/2023	7.490	103,332		330,000
100113699	LAURINBURG	NC		06/29/2023	9.350	112,897		175,000
100113700	MILFORD	PA		06/29/2023	8.640	31,245		318,000
100113701	BRADENTON	FL		06/29/2023	4.000	45,264		380,000
100113702	LINDSAY	CA		06/29/2023	4.750	168,502		379,000
100113703	MARION	IN		06/29/2023	9.500	16,417		139,000
100113706	MILAN	TN		06/29/2023	9.970	33,770		57,000
100113707	EUHARLEE	GA		06/29/2023	5.500	43,257		199,900
100113708	RIESEL	TX		06/29/2023	5.500	152,377		300,000
100113710	SYRACUSE	NY		06/29/2023	10.390	41,216		132,000
100113711	CATHEDRAL CITY	CA		06/29/2023	7.670	64,175		439,000
100113712	JOURDANTON	TX		06/29/2023	8.200	46,343		186,333
100113713	CYPRESS	TX		06/29/2023	7.375	8,375		240,000
100113714	HARTFORD	CT		06/29/2023	4.375	130,431		298,000

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100113715	COWPENS	SC		06/29/2023	3.750	16,072		139,000
100113716	WESTBROOK	ME		06/29/2023	4.500	89,716		350,000
100113717	PAW PAW TWP	MI		06/29/2023	5.125	8,392		170,000
100113718	GRANDY	NC		06/29/2023	4.750	139,753		300,000
100113720	BALTIMORE	MD		06/29/2023	7.400	84,236		250,000
100113722	OVERLAND PARK	KS		06/29/2023	4.875	239,468		440,000
100113725	PHILADELPHIA	PA		06/29/2023	6.375	17,050		117,000
100113727	VALPARAISO	IN		06/29/2023	6.000	5,850		250,000
100113728	LA PUENTE	CA		06/29/2023	3.340	103,717		490,000
100113730	LOS BANOS	CA		06/29/2023	4.250	116,622		390,000
100113731	DECATUR	GA		06/29/2023	4.750	87,840		220,000
100113732	STOCKTON	CA		06/29/2023	5.000	11,933		290,000
100113733	MINNEAPOLIS	MN		06/29/2023	7.750	50,439		175,000
100113734	BROOKLYN	MI		06/29/2023	3.750	65,172		257,000
100113735	HOUSTON	TX		06/29/2023	5.000	89,805		227,000
100113736	WASHINGTON	DC		06/29/2023	5.250	307,516		620,000
100113737	MOUNT CARMEL	PA		06/29/2023	4.500	50,419		40,000
100113738	GRAND RAPIDS	MI		06/29/2023	7.000	54,141		185,000
100113740	HURST	TX		06/29/2023	3.980	65,998		380,000
100113741	PISCATAWAY	NJ		06/29/2023	3.750	64,467		429,000
100113743	ROCKFORD	IL		06/29/2023	8.750	14,145		40,000
100113748	CARTERSVILLE	GA		06/29/2023	3.500	68,791		240,000
100113749	SHAMOKIN	PA		06/29/2023	6.250	18,672		59,900
100113750	HARMONY	PA		06/29/2023	5.125	152,524		488,000
100113752	GEORGETOWN	SC		06/29/2023	2.875	24,011		125,000
100113755	FLORISSANT	MO		06/29/2023	5.750	89,058		240,000
100113757	HOPEWELL	VA		06/29/2023	3.625	11,852		168,500
100113758	ALBUQUERQUE	NM		06/29/2023	2.875	31,070		210,000
100113760	HONOLULU	HI		06/29/2023	2.875	209,958		1,842,500
100113761	CHICAGO HEIGHTS	IL		06/29/2023	3.125	93,784		225,000
100113762	PHOENIX	AZ		06/29/2023	7.625	51,384		875,000
100113763	CREST HILL	IL		06/29/2023	2.875	25,140		157,000
100113766	WILLIAMSTOWN	NJ		06/29/2023	6.625	49,620		385,000
100113767	FAIRBURY	NE		06/29/2023	7.500	132,464		270,000
100113768	NASHPORT	OH		06/29/2023	6.625	75,105		200,000
100113769	FORT LAUDERDALE	FL		06/29/2023	3.500	182,962		725,000
100113770	DALLAS	TX		06/29/2023	7.000	104,503		330,000
100113772	ARDSLEY	NY		06/29/2023	6.875	66,616		610,000
100113774	ROSCOMMON	MI		06/29/2023	6.875	51,615		179,000
100113775	ADDISON	IL		06/29/2023	3.625	85,369		250,000
100113776	MACOMB	MI		06/29/2023	3.500	104,158		450,000
100113777	SAINT PAUL	MN		06/29/2023	6.625	77,092		331,000
100113779	ARNOLD	MO		06/29/2023	4.250	122,038		390,000
100113780	MESA	AZ		06/29/2023	6.625	74,189		365,000
100113783	ARKANSAS CITY	KS		06/29/2023	7.130	35,545		100,000
100113784	ORCHARD PARK	NY		06/29/2023	6.375	98,244		310,000
100113785	ORLANDO	FL		06/29/2023	2.875	56,055		470,000
100113786	FREDERICKSBURG	VA		06/29/2023	6.250	187,270		475,000
100113787	STAFFORD	VA		06/29/2023	2.875	49,402		274,000
100113789	PINE BUSH	NY		06/29/2023	6.625	113,897		345,000
100113791	CHICAGO	IL		06/29/2023	2.875	151,985		578,000
100113792	DELTONA	FL		06/29/2023	6.625	56,736		290,000
100113793	ATHOL	MA		06/29/2023	6.875	96,965		230,000
100113796	DOVER	NJ		06/29/2023	4.625	202,382		365,000
100113799	SNOW CAMP	NC		06/29/2023	6.750	36,722		175,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113802	BLOOMINGDALE	IL		06/29/2023	2.875	37,943		185,000
100113803	NAMPA	ID		06/29/2023	2.875	59,599		475,000
100113804	MURRIETA	CA		06/29/2023	2.750	159,195		675,000
100113805	MIAMI	FL		06/29/2023	4.500	95,022		223,000
100113806	SOLOMON	KS		06/29/2023	6.970	21,742		185,000
100113807	OZARK	AL		06/29/2023	6.125	37,369		85,000
100113808	UPPER MARLBORO	MD		06/29/2023	5.750	150,018		475,000
100113809	LILBURN	GA		06/29/2023	3.125	73,915		390,000
100113811	NORWOOD	MA		06/29/2023	3.875	163,483		410,000
100113812	LAKEWOOD	OH		06/29/2023	2.875	47,174		270,000
100113815	CHICAGO HEIGHTS	IL		06/29/2023	2.875	63,268		245,000
100113816	KENOSHA	WI		06/29/2023	4.000	109,164		320,000
100113818	VERNON	NJ		06/29/2023	3.875	133,227		305,000
100113820	ASHBURN	VA		06/29/2023	2.875	149,980		525,000
100113821	HANOVER	PA		06/29/2023	6.250	20,621		220,000
100113822	TOMS RIVER	NJ		06/29/2023	4.125	189,707		579,900
100113823	PUYALLUP	WA		06/29/2023	6.375	161,461		635,000
100113825	BROOKLYN	NY		06/29/2023	4.750	96,949		845,000
100113827	MAITLAND	FL		06/29/2023	4.125	101,316		430,000
100113829	KANSAS CITY	KS		06/29/2023	6.125	139,095		605,900
100113830	KIRKLAND	WA		06/29/2023	2.875	49,421		575,000
100113831	SAINT LOUIS	MO		06/29/2023	4.125	44,486		115,000
100113832	HOUSTON	TX		06/29/2023	6.250	59,249		255,000
100113833	WESTON	FL		06/29/2023	7.500	44,474		305,000
100113835	GLENN DALE	MD		06/29/2023	3.875	200,231		700,000
100113836	DAVENPORT	FL		06/29/2023	7.500	1,723		313,000
100113837	ST PETERSBURG	FL		06/29/2023	7.375	38,323		328,000
100113838	MIAMI	FL		06/29/2023	7.500	38,429		313,000
100113839	HOMESTEAD	FL		06/29/2023	7.500	20,396		205,000
100113840	PARKLAND	FL		06/29/2023	7.250	204,183		1,230,000
100113841	BRADY	TX		06/29/2023	7.125	30,799		63,000
100113842	HALLANDALE BEACH	FL		06/29/2023	6.250	36,646		230,000
100113843	SUNNY ISLES	FL		06/29/2023	5.125	22,478		1,524,000
100113845	MIAMI	FL		06/29/2023	7.250	73,977		455,000
100113846	PLAINVILLE	CT		06/29/2023	4.500	225,869		380,000
100113847	MIAMI	FL		06/29/2023	5.125	190,433		1,360,000
100113848	KEY BISCAYNE	FL		06/29/2023	7.500	183,921		2,300,000
100113849	AFTON	VA		06/29/2023	5.750	264,660		860,000
100113851	KEY BISCAYNE	FL		06/29/2023	7.500	507,865		4,143,000
100113852	WESTON	FL		06/29/2023	5.750	172,715		1,075,000
100113853	MISHAWAKA	IN		06/29/2023	3.250	59,858		150,000
100113854	DELRAY	FL		06/29/2023	7.250	226,433		1,500,000
100113855	KEY BISCAYNE	FL		06/29/2023	7.625	208,860		2,163,000
100113856	AVENTURA	FL		06/29/2023	7.375	164,060		1,385,000
100113857	SUNNY ISLES BEACH	FL		06/29/2023	5.750	38,276		1,290,000
100113858	KEY WEST	FL		06/29/2023	2.500	237,848		3,595,000
100113859	ROCKVILLE	MD		06/29/2023	8.000	194,613		900,000
100113860	MIAMI	FL		06/29/2023	2.750	205,834		940,000
100113861	SILVER SPRING	MD		06/29/2023	5.500	60,726		1,350,000
100113862	PALM HARBOR	FL		06/29/2023	7.375	173,493		876,000
100113863	WASHINGTON	DC		06/29/2023	3.250	193,179		1,199,000
100113864	KEY BISCAYNE	FL		06/29/2023	7.375	107,787		2,550,000
100113865	LONGBOAT KEY	FL		06/29/2023	3.250	493,974		3,100,000
100113866	HIGHLAND PARK	IL		06/29/2023	7.750	194,636		850,000
100113867	AVENTURA	FL		06/29/2023	7.125	34,933		1,650,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113868	SUDBURY	MA		06/29/2023	7.000	274,764		845,000
100113869	DEERFIELD	IL		06/29/2023	8.125	124,159		425,000
100113870	SARASOTA	FL		06/29/2023	5.750	321,554		1,020,000
100113872	BURR RIDGE	IL		06/29/2023	7.750	231,879		1,216,000
100113874	BRADENTON BEACH	FL		06/29/2023	7.875	216,040		1,175,000
100113876	DAVIE	FL		06/29/2023	7.625	324,105		550,000
100113878	MIAMI	FL		06/29/2023	7.625	208,478		870,000
100113879	CHEVY CHASE	MD		06/29/2023	7.375	307,623		990,000
100113881	N. MIAMI	FL		06/29/2023	5.500	301,151		1,960,000
100113882	NEW YORK	NY		06/29/2023	5.750	279,778		2,195,000
100113883	ATLANTA	GA		06/29/2023	2.875	45,143		160,000
100113887	ANNANDALE	VA		06/29/2023	7.375	118,974		670,000
100113888	SUNNY ISLES	FL		06/29/2023	7.500	252,248		1,175,000
100113889	RAEFORD	NC		06/29/2023	2.875	52,572		189,000
100113891	PHOENIX	MD		06/29/2023	7.625	298,472		1,900,000
100113892	NAPLES	FL		06/29/2023	5.750	287,435		910,000
100113893	AVENTURA	FL		06/29/2023	8.500	630,533		1,760,000
100113896	MENLO PARK	CA		06/29/2023	7.250	447,279		2,720,000
100113897	CHICAGO	IL		06/29/2023	8.375	610,593		760,000
100113898	SAN DIEGO	CA		06/29/2023	7.875	451,669		1,050,000
100113899	BROOKEVILLE	MD		06/29/2023	8.125	639,390		1,290,000
100113900	MIAMI GARDENS	FL		06/29/2023	8.250	129,396		450,000
100113902	MIAMI	FL		06/29/2023	7.125	137,638		550,000
100113903	PARK RIDGE	NJ		06/29/2023	7.500	592,833		838,000
100113904	HAWTHORN WOODS	IL		06/29/2023	7.875	508,995		800,000
100113905	KISSIMMEE	FL		06/29/2023	5.125	209,771		448,000
100113906	STERLING	VA		06/29/2023	7.875	446,025		1,125,000
100113907	ALDIE	VA		06/29/2023	7.875	535,395		1,200,000
100113908	ANNAPOLIS	MD		06/29/2023	4.500	133,113		225,000
100113910	ALEXANDRIA	VA		06/29/2023	4.875	33,069		560,000
100113911	DALLAS	TX		06/29/2023	7.875	13,518		485,000
100113912	WORCESTER	MA		06/29/2023	8.500	24,904		300,000
100113914	RANDOLPH	NJ		06/29/2023	4.875	547,112		695,000
100113915	WINDERMERE	FL		06/29/2023	5.125	704,122		999,000
100113917	LOS ANGELES	CA		06/29/2023	7.000	58,577		1,450,000
100113918	CERES	CA		06/29/2023	7.990	66,339		415,000
100113920	MADISON	TN		06/29/2023	7.250	33,859		223,000
100113921	HOUSTON	TX		06/29/2023	8.250	29,014		240,000
100113922	IRVINE	CA		06/29/2023	7.750	192,686		1,275,000
100113923	ATLANTA	GA		06/29/2023	3.625	50,832		261,000
100113924	HOUSTON	TX		06/29/2023	9.000	52,370		240,000
100113925	HOUMA	LA		06/29/2023	8.000	15,718		85,000
100113926	HOUMA	LA		06/29/2023	6.500	59,928		235,000
100113927	INDIANAPOLIS	IN		06/29/2023	3.500	27,668		295,000
100113928	SAN ANTONIO	TX		06/29/2023	7.125	81,483		360,000
100113929	SEYMOUR	IN		06/29/2023	7.250	36,319		105,000
100113930	DALLAS	GA		06/29/2023	4.000	25,492		242,523
100113932	LOGAN	OH		06/29/2023	7.000	69,555		175,000
100113933	CALLAHAN	FL		06/29/2023	8.625	20,588		231,000
100113934	MINNEAPOLIS	MN		06/29/2023	8.125	49,542		255,000
100113935	TERRE HAUTE	IN		06/29/2023	8.125	19,277		92,000
100113936	BRAINERD	MN		06/29/2023	8.375	27,564		325,000
100113937	FORT LAUDERDALE	FL		06/29/2023	8.750	22,638		138,000
100113938	MESA	AZ		06/29/2023	7.990	52,265		500,000
100113939	POCATELLO	ID		06/29/2023	7.250	84,398		398,000

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100113940	CHICAGO HEIGHTS	IL		06/29/2023	6.750	13,717		160,000
100113941	STONE MOUNTAIN	GA		06/29/2023	7.000	48,376		240,000
100113942	MARSTONS MILLS	MA		06/29/2023	6.990	56,249		280,000
100113943	SOUTH HOUSTON	TX		06/29/2023	2.875	12,229		190,000
100113944	DURHAM	NC		06/29/2023	8.375	97,676		510,000
100113945	HOUSTON	TX		06/29/2023	2.875	95,652		275,000
100113946	TUCSON	AZ		06/29/2023	7.000	42,184		225,000
100113947	WICHITA	KS		06/29/2023	7.500	27,442		118,000
100113949	CLAYTON	DE		06/29/2023	7.750	38,997		260,000
100113951	SICKLERVILLE	NJ		06/29/2023	7.000	42,081		210,000
100113952	BOSSIER CITY	LA		06/29/2023	7.375	137,128		270,000
100113953	BONNE TERRE	MO		06/29/2023	4.625	14,195		250,000
100113955	SAVANNAH	GA		06/29/2023	7.500	32,934		60,000
100113956	LONGWOOD	FL		06/29/2023	7.750	133,491		409,000
100113957	CONYERS	GA		06/29/2023	7.250	53,252		200,000
100113958	MILWAUKEE	WI		06/29/2023	8.375	64,176		140,000
100113959	HOUSTON	TX		06/29/2023	6.875	37,741		200,000
100113960	HACKENSACK	NJ		06/29/2023	6.875	22,393		335,000
100113961	PITTSBURGH	PA		06/29/2023	7.125	58,244		285,000
100113962	SPRINGFIELD	IL		06/29/2023	7.625	34,194		120,000
100113963	TIVERTON	RI		06/29/2023	8.500	53,677		450,000
100113964	LA SALLE	IL		06/29/2023	6.750	18,633		60,000
100113965	HYNDMAN	PA		06/29/2023	7.500	29,467		70,000
100113966	DUNCANVILLE	TX		06/29/2023	2.875	38,274		325,000
100113967	CLEARWATER	FL		06/29/2023	7.500	152,759		505,000
100113968	RALEIGH	NC		06/29/2023	3.500	34,480		280,000
100113969	PITTSBURGH	PA		06/29/2023	2.875	15,529		160,000
100113970	DENVER	CO		06/29/2023	6.875	142,962		705,000
100113971	GRAY	LA		06/29/2023	6.875	33,321		100,000
100113974	MIAMI	FL		06/29/2023	6.875	79,675		500,000
100113975	MONROE TOWNSHIP	NJ		06/29/2023	2.875	89,014		480,000
100113976	SUNRISE	FL		06/29/2023	7.750	15,863		165,000
100113977	AKRON	OH		06/29/2023	7.750	20,987		67,500
100113978	PORTLAND	OR		06/29/2023	6.875	89,905		665,000
100113980	ELLENWOOD	GA		06/29/2023	8.000	96,895		345,000
100113981	CANONSBURG	PA		06/29/2023	2.875	33,679		198,000
100113983	FEDERAL WAY	WA		06/29/2023	2.875	49,025		456,000
100113984	COUNCIL	ID		06/29/2023	6.500	51,533		350,000
100113986	BOISE	ID		06/29/2023	6.375	11,979		452,000
100113987	CHICAGO	IL		06/29/2023	2.000	48,543		220,000
100113988	LAKEWOOD	NJ		06/29/2023	7.250	28,980		220,000
100113990	PALMYRA	VA		06/29/2023	6.500	43,448		275,000
100113991	KANSAS CITY	MO		06/29/2023	6.750	22,835		188,000
100113992	JOHNSON CITY	TN		06/29/2023	7.375	98,799		300,000
100113993	CHESTERFIELD	MI		06/29/2023	6.750	90,007		266,000
100113994	ELYRIA	OH		06/29/2023	7.750	74,211		140,000
100113995	STROUDSBURG	PA		06/29/2023	6.875	84,751		265,000
100113996	FAIRBURN	GA		06/29/2023	4.000	32,411		225,000
100113998	COLORADO SPRINGS	CO		06/29/2023	6.625	112,845		515,000
100113999	SANDERSVILLE	GA		06/29/2023	6.875	43,871		52,000
100114001	MOUNT MORRIS	MI		06/29/2023	6.250	51,919		220,000
100114003	WEST PALM BEACH	FL		06/29/2023	6.375	70,628		510,000
100114004	CONCHO	AZ		06/29/2023	6.750	41,724		195,000
100114006	MARTINSVILLE	VA		06/29/2023	4.250	65,616		115,000
100114009	BRIGHTON	UT		06/29/2023	2.875	143,354		950,000

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100114010	LOXAHATCHEE	FL		06/29/2023	3.500	56,401		600,000
100114012	MADERA	CA		06/29/2023	5.875	71,251		410,000
100114014	FEDERAL WAY	WA		06/29/2023	6.250	103,317		590,000
100114016	SAINT LOUIS	MO		06/29/2023	5.125	39,527		1,100,000
100114017	NORTH HIGHLANDS	CA		06/29/2023	5.500	46,944		420,000
100114018	BONNER SPRINGS	KS		06/29/2023	6.000	66,562		355,000
100114020	MEMPHIS	TN		06/29/2023	7.500	42,554		98,000
100114021	ACWORTH	GA		06/29/2023	2.875	25,361		160,000
100114022	BROOKLYN	NY		06/29/2023	7.375	237,369		800,000
100114023	FULLERTON	CA		06/29/2023	5.500	129,278		835,000
100114024	JACKSONVILLE	FL		06/29/2023	5.650	70,315		430,000
100114026	ELMWOOD PARK	NJ		06/29/2023	2.875	101,826		500,000
100114027	ORLAND PARK	IL		06/29/2023	6.125	105,207		340,000
100114029	PENDLETON	IN		06/29/2023	5.250	96,631		655,000
100114031	WAUKEGAN	IL		06/29/2023	2.875	38,110		150,000
100114032	PLACERVILLE	CO		06/29/2023	2.875	69,920		550,000
100114033	NORFOLK	VA		06/29/2023	6.875	54,843		250,000
100114034	LADERA RANCH	CA		06/29/2023	2.875	88,660		940,000
100114035	THOMASTON	GA		06/29/2023	4.625	41,973		95,000
100114036	SAFFORD	AZ		06/29/2023	6.500	71,780		300,000
100114038	AURORA	IL		06/29/2023	6.250	39,870		153,000
100114039	ALPHARETTA	GA		06/29/2023	2.875	16,655		270,000
100114040	CANTON	GA		06/29/2023	6.250	67,972		360,000
100114041	WINTER GARDEN	FL		06/29/2023	5.000	121,399		725,000
100114044	FORT WAYNE	IN		06/29/2023	4.000	36,391		439,900
100114045	NORTH HOLLYWOOD	CA		06/29/2023	5.250	100,309		1,250,000
100114048	TAMPA	FL		06/29/2023	4.625	11,193		330,000
100114049	CHICAGO	IL		06/29/2023	2.875	172,576		730,000
100114050	MIAMI	FL		06/29/2023	6.375	62,420		256,000
100114051	ONTARIO	CA		06/29/2023	5.500	77,760		605,000
100114052	HENDERSON	NV		06/29/2023	6.250	160,958		1,149,000
100114053	OPA LOCKA	FL		06/29/2023	6.875	81,527		240,000
100114055	CINCINNATI	OH		06/29/2023	6.250	64,946		112,000
100114056	INVERNESS	FL		06/29/2023	6.500	50,410		160,000
100114057	CINCINNATI	OH		06/29/2023	6.500	39,119		198,000
100114058	GROSSE POINTE	MI		06/29/2023	6.625	99,253		285,000
100114059	FAIRFIELD	ID		06/29/2023	6.375	50,015		340,000
100114061	PHOENIX	AZ		06/29/2023	4.375	9,884		310,000
100114062	WILMINGTON	NC		06/29/2023	6.750	50,122		335,000
100114063	CRANSTON	RI		06/29/2023	7.000	130,283		260,000
100114064	DENTON	TX		06/29/2023	3.375	77,258		445,000
100114068	HARWOOD HEIGHTS	IL		06/29/2023	2.875	75,719		300,000
100114069	GRAND RAPIDS	MI		06/29/2023	2.875	55,501		370,000
100114070	WERNERSVILLE	PA		06/29/2023	3.375	146,437		335,000
100114071	SAINT LOUIS	MO		06/29/2023	5.125	21,599		65,000
100114072	AUBURN	MA		06/29/2023	5.750	190,590		440,000
100114073	STUYVESANT	NY		06/29/2023	5.750	86,246		299,900
100114074	DETROIT	MI		06/29/2023	7.750	21,520		140,000
100114075	MONTGOMERY	AL		06/29/2023	6.375	68,787		200,000
100114077	ELIZABETH	PA		06/29/2023	6.250	33,481		150,000
100114078	PITTSBURGH	PA		06/29/2023	4.375	6,766		250,000
100114079	MILWAUKEE	WI		06/29/2023	3.750	104,636		576,000
100114080	SAN GABRIEL	CA		06/29/2023	4.250	50,447		780,000
100114081	FALL CREEK	WI		06/29/2023	5.125	123,152		280,000
100114083	WATSONVILLE	CA		06/29/2023	4.750	151,772		805,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114084	TUCKER	GA		06/29/2023	2.875	46,501		302,000
100114085	PRESCOTT	MI		06/29/2023	6.625	40,428		90,000
100114086	CLEMENTON	NJ		06/29/2023	3.625	78,968		190,000
100114088	GREENWOOD	SC		06/29/2023	6.250	57,170		157,000
100114089	ARLINGTON	TX		06/29/2023	3.625	40,881		270,000
100114091	MONTOURSVILLE	PA		06/29/2023	4.125	125,785		350,000
100114093	BELOIT	WI		06/29/2023	4.750	10,760		218,000
100114094	CRESSON	PA		06/29/2023	6.750	35,776		125,000
100114096	RACINE	WI		06/29/2023	7.750	17,395		148,000
100114097	GREENSBORO	NC		06/29/2023	4.625	29,018		118,000
100114098	MADISON	WI		06/29/2023	5.000	47,828		106,000
100114099	CURTISS	WI		06/29/2023	7.250	31,744		128,000
100114100	SHAWANO	WI		06/29/2023	3.250	98,267		125,000
100114101	WEST ALLIS	WI		06/29/2023	5.943	98,314		160,000
100114102	MADISON	WI		06/29/2023	6.250	67,259		138,000
100114103	PEORIA	IL		06/29/2023	4.625	35,277		98,000
100114104	MILWAUKEE	WI		06/29/2023	4.625	95,223		241,000
100114105	BONDUEL	WI		06/29/2023	5.990	47,352		135,000
100114106	BAYFIELD	WI		06/29/2023	7.500	77,865		209,900
100114107	POUND	WI		06/29/2023	4.625	44,094		160,000
100114108	BEAVER DAM	WI		06/29/2023	6.890	63,581		74,000
100114109	ORONOCO	MN		06/29/2023	3.250	38,267		200,000
100114110	GALESVILLE	WI		06/29/2023	4.000	165,708		400,000
100114111	GRESHAM	WI		06/29/2023	5.980	14,813		60,000
100114112	ST PAUL	MN		06/29/2023	4.690	28,646		142,000
100114113	ROCKFORD	IL		06/29/2023	4.000	53,523		130,000
100114114	HAMMOND	WI		06/29/2023	4.250	149,392		465,000
100114115	CICERO	NY		06/29/2023	6.040	17,191		135,000
100114116	FAYETTEVILLE	NC		06/29/2023	11.810	14,841		120,000
100114117	WAUNAKEE	WI		06/29/2023	3.750	69,115		350,000
100114118	TULSA	OK		06/29/2023	5.930	52,928		305,000
100114119	MINOCQUA	WI		06/29/2023	5.980	233,090		665,000
100114120	INDIANAPOLIS	IN		06/29/2023	5.000	14,720		135,000
100114121	WAUWATOSA	WI		06/29/2023	5.980	127,727		293,000
100114123	OAK CREEK	WI		06/29/2023	4.625	75,669		280,000
100114124	ROSHOLT	WI		06/29/2023	3.250	24,958		139,000
100114125	LECENTER	MN		06/29/2023	4.000	83,345		231,000
100114129	ABBEVILLE	LA		06/29/2023	5.875	57,044		90,000
100114130	WINDSOR LOCKS	CT		06/29/2023	7.250	177,429		180,000
100114131	MAPLE HEIGHTS	OH		06/29/2023	9.800	40,004		115,000
100114133	SUMITON	AL		06/29/2023	6.540	42,904		135,000
100114134	RALEIGH	NC		06/29/2023	5.000	36,406		260,000
100114135	MENOMINEE	MI		06/29/2023	7.750	50,158		96,000
100114136	DES MOINES	IA		06/29/2023	3.640	60,649		145,000
100114137	MIAMI	FL		06/29/2023	5.875	370,327		990,000
100114138	FLORISSANT	MO		06/29/2023	5.000	63,722		210,000
100114139	ZEPHYRHILLS	FL		06/29/2023	3.430	151,257		345,000
100114140	WALES	ME		06/29/2023	5.625	120,379		385,000
100114141	NEWPORT NEWS	VA		06/29/2023	7.300	46,194		265,000
100114144	SOUTHGATE	MI		06/29/2023	3.660	92,415		240,000
100114145	PIPERSVILLE	PA		06/29/2023	5.750	265,283		540,000
100114146	SAN ANTONIO	TX		06/29/2023	9.100	31,455		185,000
100114147	AZUSA	CA		06/29/2023	3.500	252,083		1,200,000
100114149	LATHROP	MO		06/29/2023	6.250	19,492		209,000
100114151	STILLWATER	MN		06/29/2023	6.000	112,328		285,000

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100114152	KINSALE	VA		06/29/2023	7.440	52,634		172,000
100114153	BALTIMORE	MD		06/29/2023	4.000	80,803		245,000
100114154	ABINGDON	VA		06/29/2023	10.540	37,328		199,000
100114155	FORT LAUDERDALE	FL		06/29/2023	7.790	65,209		372,000
100114156	VACHERIE	LA		06/29/2023	7.865	76,917		139,900
100114157	STANLEY	NC		06/29/2023	9.410	38,863		215,000
100114159	WEATHERBY	MO		06/29/2023	8.340	97,221		180,000
100114160	RENFREW	PA		06/29/2023	5.070	81,633		245,000
100114161	NEW OXFORD	PA		06/29/2023	6.990	100,802		190,000
100114162	WEST COLUMBIA	SC		06/29/2023	7.200	88,875		161,000
100114163	MARION	KY		06/29/2023	5.875	69,895		108,000
100114164	CARTERVILLE	MO		06/29/2023	4.875	20,851		39,000
100114165	LAKE HAVASU CITY	AZ		06/29/2023	3.625	57,353		286,000
100114166	SANTEE	SC		06/29/2023	4.000	70,551		145,000
100114168	OKLAHOMA CITY	OK		06/29/2023	7.990	35,543		136,000
100114170	HOWARD CITY	MI		06/29/2023	5.250	101,453		245,000
100114173	LONG BEACH	CA		06/29/2023	5.875	158,569		660,000
100114175	CLARKSON	KY		06/29/2023	7.140	46,274		205,000
100114176	AUBURN	AL		06/29/2023	7.970	144,987		250,000
100114177	AURORA	IL		06/29/2023	10.400	124,999		175,000
100114179	JACKSONVILLE	FL		06/29/2023	8.750	7,252		215,000
100114180	GAINESVILLE	GA		06/29/2023	7.000	23,185		230,000
100114181	LAKELAND	FL		06/29/2023	6.000	35,653		245,000
100114183	ATLANTA	GA		06/29/2023	6.250	115,887		238,000
100114185	GRAND JUNCTION	IA		06/29/2023	8.600	20,324		74,000
100114187	BALTIMORE	MD		06/29/2023	6.000	24,056		100,000
100114188	LAWTON	OK		06/29/2023	8.000	67,781		110,000
100114189	LOS ANGELES	CA		06/29/2023	6.750	283,664		636,500
100114190	LAWNDALE	NC		06/29/2023	7.750	80,913		162,000
100114191	FRESNO	CA		06/29/2023	12.250	87,390		285,490
100114192	KIRKWOOD	NY		06/29/2023	5.000	43,462		140,000
100114194	WATSONVILLE	CA		06/29/2023	6.500	314,919		545,000
100114196	DEARBORN	MI		06/29/2023	5.410	15,527		170,000
100114197	STOCKTON	CA		06/29/2023	6.000	31,109		270,000
100114200	WINTER GARDENS	FL		06/29/2023	5.750	4,203		550,000
100114202	NORFOLK	VA		06/29/2023	8.650	73,859		135,000
100114204	BAKERSFIELD	CA		06/29/2023	6.500	101,156		280,000
100114205	GREENVILLE	PA		06/29/2023	9.700	67,792		335,000
100114206	PHARR	TX		06/29/2023	12.125	34,636		145,000
100114207	LAUDERDILL	FL		06/29/2023	6.010	7,064		93,000
100114208	FORTSON	GA		06/29/2023	10.500	160,366		315,000
100114209	OAKLAND	CA		06/29/2023	6.500	198,370		575,000
100114213	ISLAND LAKE	IL		06/29/2023	7.375	41,038		175,000
100114214	KANNAPOLIS	NC		06/29/2023	12.281	32,379		192,000
100114215	MESQUITE	TX		06/29/2023	6.875	17,542		176,000
100114217	NORFOLK	VA		06/29/2023	5.000	85,605		242,000
100114218	THOMSON	GA		06/29/2023	5.500	9,655		140,000
100114219	PINE TOP	KY		06/29/2023	10.500	27,401		105,000
100114220	PHILADELPHIA	PA		06/29/2023	10.590	11,176		100,000
100114223	HOLIDAY	FL		06/29/2023	9.600	68,807		224,000
100114224	KANSAS CITY	MO		06/29/2023	6.000	45,346		150,000
100114225	SAINT LOUIS	MO		06/29/2023	5.500	42,933		62,000
100114226	COWETA	OK		06/29/2023	9.500	23,815		97,000
100114228	LOUISVILLE	KY		06/29/2023	9.090	26,795		100,000
100114229	SAINT MARYS	GA		06/29/2023	8.184	75,075		195,000

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100114230	WAPATO	WA		06/29/2023	6.000	52,728		187,000
100114231	DOUGLASVILLE	GA		06/29/2023	6.000	165,620		456,500
100114233	CORPUS CHRISTI	TX		06/29/2023	6.250	68,043		165,000
100114234	SAN ANTONIO	TX		06/29/2023	6.250	16,640		215,000
100114235	SMYRNA	GA		06/29/2023	7.000	62,969		202,000
100114236	HOUSTON	TX		06/29/2023	6.500	53,586		225,000
100114238	NORTH HUNTINGTON	PA		06/29/2023	6.960	66,067		230,000
100114239	BRIDGEPORT	CT		06/29/2023	8.250	9,142		335,000
100114243	WICHITA	KS		06/29/2023	8.000	14,786		125,000
100114244	GOLD CREEK	MT		06/29/2023	4.125	40,588		230,000
100114245	PITTSBURGH	PA		06/29/2023	4.500	14,726		110,000
100114246	MIAMI	FL		06/29/2023	7.500	14,753		374,000
100114247	RAHWAY	NJ		06/29/2023	6.300	122,109		312,000
100114248	LOS ANGELES	CA		06/29/2023	7.875	329,720		900,000
100114249	BRIDGEPORT	CT		06/29/2023	6.875	92,219		130,000
100114251	ROYAL PALM BEACH	FL		06/29/2023	4.000	155,504		360,000
100114253	SAVAGE	MN		06/29/2023	6.500	214,280		425,000
100114254	RICHMOND	VA		06/29/2023	7.625	130,819		298,000
100114255	PUEBLO	CO		06/29/2023	8.250	61,916		240,000
100114256	LENOIR	NC		06/29/2023	7.250	39,814		138,000
100114257	SLAUGHTER	LA		06/29/2023	7.735	64,142		270,000
100114259	ROCK SPRING	GA		06/29/2023	4.625	94,012		350,000
100114260	PRIMGHAR	IA		06/29/2023	6.000	20,242		103,000
100114262	AKRON	OH		06/29/2023	9.500	27,858		105,000
100114263	MILANO	TX		06/29/2023	7.250	55,463		780,000
100114264	INDIANAPOLIS	IN		06/29/2023	6.000	68,971		250,000
100114266	REDWOOD	NY		06/29/2023	4.194	13,193		119,000
100114267	WASHINGTON	DC		06/29/2023	5.625	121,424		850,000
100114268	WINTERVILLE	NC		06/29/2023	5.875	28,474		135,500
100114271	LOS ANGELES	CA		06/29/2023	5.000	2,214,534		6,400,000
100114272	MIDDLETOWN	OH		06/29/2023	11.625	34,829		71,000
100114274	LOUISVILLE	KY		06/29/2023	7.920	49,791		61,000
100114275	FREMONT	IN		06/29/2023	6.000	65,534		170,000
100114276	CLEARWATER	KS		06/29/2023	7.130	26,238		160,000
100114278	SUMMERHILL	PA		06/29/2023	6.480	44,940		110,000
100114279	FREDERICK	MD		06/29/2023	4.000	88,874		165,000
100114280	BISHOPVILLE	SC		06/29/2023	4.875	28,244		135,000
100114281	VISALIA	CA		06/29/2023	6.375	113,862		305,000
100114282	KALKASKA	MI		06/29/2023	5.000	80,481		179,000
100114284	PIXLEY	CA		06/29/2023	4.125	112,838		350,000
100114285	MONTGOMERY	AL		06/29/2023	5.000	62,681		165,000
100114287	SPRINGFIELD	MO		06/29/2023	8.250	38,864		135,000
100114289	AUBURN	GA		06/29/2023	3.875	147,650		440,000
100114290	ELGIN	IL		06/29/2023	6.500	87,265		165,000
100114291	EGG HARBOR TOWNSHIP	NJ		06/29/2023	3.000	139,695		300,000
100114292	ROMEOVILLE	IL		06/29/2023	2.875	59,911		219,000
100114293	BROOKLYN	NY		06/29/2023	2.875	126,457		628,000
100114295	GLENDALE	AZ		06/29/2023	3.750	98,458		485,000
100114297	ROCKAWAY	NJ		06/29/2023	3.875	281,970		650,000
100114298	BOLINGBROOK	IL		06/29/2023	2.875	61,321		230,000
100114304	WEST ORANGE	NJ		06/29/2023	3.625	227,679		400,000
100114305	PHILADELPHIA	PA		06/29/2023	2.875	112,222		260,000
100114307	TORRINGTON	CT		06/29/2023	4.000	239,256		460,000
100114308	DENVER	CO		06/29/2023	3.000	136,035		835,000
100114309	HOUSTON	TX		06/29/2023	2.875	55,254		225,000

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100114311	SACRAMENTO	CA		06/29/2023	4.875	169,791		360,000
100114314	MABLETON	GA		06/29/2023	4.250	98,063		276,000
100114316	CHESAPEAKE	VA		06/29/2023	6.750	117,152		275,000
100114318	SAINT LOUIS	MO		06/29/2023	7.500	42,021		145,000
100114319	GLENDALE HEIGHTS	IL		06/29/2023	6.500	158,490		300,000
100114320	RICHLAND	NJ		06/29/2023	3.125	81,203		175,000
100114321	ROSELLE	NJ		06/29/2023	4.000	156,188		410,000
100114323	EAST WALPOLE	MA		06/29/2023	3.625	103,232		680,000
100114324	BELLFLOWER	CA		06/29/2023	4.788	243,524		730,000
100114325	BRONX	NY		06/29/2023	2.875	229,885		710,000
100114327	GREENVILLE	KY		06/29/2023	6.125	32,676		79,000
100114329	ATLANTA	GA		06/29/2023	4.625	145,164		360,000
100114331	ROCK HILL	SC		06/29/2023	7.875	41,231		419,900
100114332	NEWBURG	MO		06/29/2023	5.875	102,647		185,000
100114333	FLAGSTAFF	AZ		06/29/2023	6.750	151,148		480,000
100114335	LIMA	OH		06/29/2023	8.000	25,820		100,000
100114336	MOUND	MN		06/29/2023	6.250	113,216		180,000
100114340	NEWNAN	GA		06/29/2023	4.625	203,625		450,000
100114342	BOWIE	MD		06/29/2023	2.750	178,618		590,000
100114343	PEEBLES	OH		06/29/2023	6.625	41,389		123,000
100114345	KANSAS CITY	KS		06/29/2023	6.625	67,315		250,000
100114346	DUNDALK	MD		06/29/2023	7.000	83,917		195,000
100114347	NAMPA	ID		06/29/2023	6.625	56,018		280,000
100114349	BALDWIN PARK	CA		06/29/2023	7.250	33,412		775,000
100114350	FLORISSANT	MO		06/29/2023	2.875	89,668		310,000
100114351	WESTWEGO	LA		06/29/2023	6.375	52,877		140,000
100114352	RUSHVILLE	MO		06/29/2023	4.000	53,949		113,000
100114355	CHICAGO	IL		06/29/2023	7.375	134,871		245,000
100114360	EUNICE	LA		06/29/2023	6.875	54,564		105,000
100114361	CANTON	OH		06/29/2023	7.250	28,566		48,900
100114362	SOUTH GIBSON	PA		06/29/2023	3.500	76,915		95,000
100114364	MILACA	MN		06/29/2023	6.500	19,973		119,000
100114366	HOUSTON	TX		06/29/2023	6.500	53,298		390,000
100114367	LONGVILLE	LA		06/29/2023	7.375	133,970		262,000
100114368	MACOMB	MI		06/29/2023	5.875	131,073		335,000
100114369	DETROIT	MI		06/29/2023	6.875	40,240		65,500
100114370	FLORENCE	NJ		06/29/2023	7.500	84,322		150,000
100114371	DAYTON	OH		06/29/2023	7.500	36,540		100,000
100114372	GATLINBURG	TN		06/29/2023	6.500	83,949		500,000
100114373	COUNTRY CLUB HILLS	IL		06/29/2023	2.000	43,585		130,000
100114374	POUGHKEEPSIE	NY		06/29/2023	2.875	83,434		220,000
100114375	SACO	ME		06/29/2023	4.125	118,355		335,000
100114377	WINTER HAVEN	FL		06/29/2023	6.625	50,295		155,000
100114380	MONCKS CORNER	SC		06/29/2023	7.250	62,366		230,000
100114381	COWETA	OK		06/29/2023	7.750	66,106		360,000
100114383	HYATTSVILLE	MD		06/29/2023	2.875	34,860		280,000
100114384	BRENTWOOD	NY		06/29/2023	2.875	159,632		382,000
100114385	LAFAYETTE	LA		06/29/2023	3.625	99,221		240,000
100114388	TRENTON	NJ		06/29/2023	6.375	73,484		200,000
100114390	WINTER HAVEN	FL		06/29/2023	6.750	54,548		213,000
100114391	NEWCOMERSTOWN	OH		06/29/2023	7.500	29,414		99,900
100114392	FORT WORTH	TX		06/29/2023	7.000	48,143		170,000
100114393	FAIRBURN	GA		06/29/2023	4.000	97,374		300,000
100114398	WADENA	MN		06/29/2023	6.500	54,269		90,000
100114400	WATERFORD	CT		06/29/2023	5.875	129,272		335,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114401	TYLER	TX		06/29/2023	6.875	69,795		210,000
100114403	CEDAR RAPIDS	IA		06/29/2023	2.875	149,382		345,000
100114404	PHILADELPHIA	PA		06/29/2023	5.625	73,692		156,000
100114405	SEYMOUR	CT		06/29/2023	4.500	65,320		269,900
100114406	COLUMBIA FALLS	MT		06/29/2023	6.000	39,740		495,000
100114408	LUTZ	FL		06/29/2023	3.375	85,459		328,637
100114410	KAUKAUNA	WI		06/29/2023	6.000	48,677		157,000
100114412	WINDSOR MILL	MD		06/29/2023	4.000	119,115		249,900
100114414	DES MOINES	IA		06/29/2023	5.000	43,966		145,000
100114415	BATON ROUGE	LA		06/29/2023	5.000	181,554		392,000
100114420	CLOSTER	NJ		06/29/2023	4.000	340,263		655,000
100114421	HILLSBORO	ND		06/29/2023	4.000	67,201		215,000
100114423	SECAUCUS	NJ		06/29/2023	4.500	259,164		525,000
100114424	COHOES	NY		06/29/2023	4.375	107,563		289,900
100114425	DANIELSON	CT		06/29/2023	3.875	109,227		278,000
100114427	SARATOGA	CA		06/29/2023	4.125	426,617		2,400,000
100114428	MARTINSBURG	WV		06/29/2023	4.375	153,331		310,323
100114429	KANNAPOLIS	NC		06/29/2023	4.250	84,141		308,000
100114430	SARASOTA	FL		06/29/2023	3.750	250,901		1,210,000
100114431	NORTH RIVERSIDE	IL		06/29/2023	3.000	120,286		275,000
100114432	ZIRCONIA	NC		06/29/2023	6.500	28,394		559,000
100114435	EDMOND	OK		06/29/2023	7.650	33,641		240,000
100114437	COVINGTON	GA		06/29/2023	5.000	85,181		270,000
100114438	NAZARETH	PA		06/29/2023	6.125	138,999		344,000
100114439	TRINITY	FL		06/29/2023	3.625	74,646		295,000
100114441	BLAINE	TN		06/29/2023	7.219	86,132		214,000
100114442	NORTH LAUDERDALE	FL		06/29/2023	6.750	26,438		360,000
100114443	LAWRENCEVILLE	GA		06/29/2023	4.000	124,450		340,000
100114444	LAFAYETTE	LA		06/29/2023	8.201	50,425		67,000
100114445	MANTENO	IL		06/29/2023	4.000	122,649		180,000
100114446	PITTSBURGH	PA		06/29/2023	6.000	30,529		170,000
100114447	HANOVER PARK	IL		06/29/2023	8.620	256,733		290,000
100114448	BLY	OR		06/29/2023	9.040	85,209		160,419
100114449	BEACH PARK	IL		06/29/2023	8.200	146,199		235,000
100114450	DENVILLE	NJ		06/29/2023	6.375	92,877		350,000
100114452	MADISON	ME		06/29/2023	8.050	142,835		175,000
100114453	PENSACOLA	FL		06/29/2023	7.500	185,342		278,000
100114454	MT LAUREL	NJ		06/29/2023	6.090	189,552		284,000
100114455	HARTFORD CITY	IN		06/29/2023	10.900	53,785		84,000
100114457	CAPE MAY COURT HOUSE	NJ		06/29/2023	6.500	108,825		170,000
100114458	DECATUR	GA		06/29/2023	7.350	128,270		250,000
100114460	CARROLLTON	GA		06/29/2023	5.000	107,455		245,900
100114461	LATROBE	PA		06/29/2023	7.430	120,089		202,000
100114464	WICHITA	KS		06/29/2023	8.200	70,465		150,000
100114465	LONGVIEW	TX		06/29/2023	4.250	96,987		264,000
100114466	SAN DIEGO	CA		06/29/2023	6.875	584,360		2,180,000
100114467	DURHAM	NC		06/29/2023	2.880	6,814		320,000
100114468	BROWN SUMMIT	NC		06/29/2023	5.000	6,117		470,000
100114469	SHELBY TWP	MI		06/29/2023	5.000	192,730		280,000
100114471	LAKELAND	FL		06/29/2023	6.750	62,462		237,000
100114474	GIBSONTON	FL		06/29/2023	10.550	148,409		220,000
100114475	SAN FRANCISCO	CA		06/29/2023	3.625	230,384		416,000
100114476	BALTIMORE	MD		06/29/2023	3.625	81,985		171,000
100114477	GLENSIDE	PA		06/29/2023	5.250	153,652		365,000
100114478	BETHEL	CT		06/29/2023	4.125	196,870		393,000

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114479	BELLEFONTE	PA		06/29/2023	9.420	58,859		225,000
100114482	COLUMBUS	OH		06/29/2023	5.000	64,313		109,000
100114485	GORHAM	ME		06/29/2023	4.000	336,192		520,000
100114486	APPLE VALLEY	CA		06/29/2023	6.228	128,564		355,000
100114487	WHITESVILLE	KY		06/29/2023	7.000	114,963		415,000
100114488	SEATTLE	WA		06/29/2023	7.375	40,198		670,000
100114489	HAMILTON	MO		06/29/2023	8.550	93,521		130,000
100114490	KING CITY	CA		06/29/2023	8.350	92,044		455,000
100114491	MAYWOOD	CA		06/29/2023	6.500	309,002		815,000
100114492	FAIRFAX	VA		06/29/2023	6.750	143,466		195,000
100114493	OMAHA	NE		06/29/2023	10.650	123,774		165,000
100114494	BIRMINGHAM	AL		06/29/2023	4.000	17,150		96,000
100114500	VACAVILLE	CA		06/29/2023	4.000	296,162		980,000
100114501	NAMPA	ID		06/29/2023	7.083	109,536		290,000
100114502	REMSEN	NY		06/29/2023	7.625	135,353		150,000
100114504	LEHIGHTON	PA		06/29/2023	6.625	97,033		283,000
100114507	TRENTON	NJ		06/29/2023	4.125	59,896		130,000
100114508	CLAREMORE	OK		06/29/2023	4.125	43,674		87,900
100114509	DECATUR	GA		06/29/2023	4.000	94,669		302,000
100114511	RIVERSIDE	CA		06/29/2023	6.875	972,237		1,235,000
100114512	TARZANA	CA		06/29/2023	7.999	3,097,055		5,960,000
100114516	ACTON AREA	CA		06/29/2023	9.125	336,087		400,000
100114517	ROWLETT	TX		06/29/2023	8.999	239,924		310,000
100114518	MISSION VIEJO	CA		06/29/2023	7.125	605,826		1,120,000
100114519	MIAMI	FL		06/29/2023	7.499	469,124		612,000
100114520	TAMPA	FL		06/29/2023	8.375	550,032		700,000
100114522	CHICAGO	IL		06/29/2023	8.375	275,929		400,000
100114523	MORENO VALLEY	CA		06/29/2023	8.999	368,078		500,000
100114524	PHILADELPHIA	PA		06/29/2023	8.875	307,472		390,000
100114525	DALLAS	TX		06/29/2023	7.750	159,924		205,000
100114526	BAYVILLE	NJ		06/29/2023	7.375	281,281		435,000
100114527	DAYTONA BEACH	FL		06/29/2023	9.875	104,474		208,000
100114528	RIVERSIDE	CA		06/29/2023	8.999	1,097,034		1,200,000
100114529	BAKERSFIELD	CA		06/29/2023	9.250	219,404		251,000
100114530	PHILADELPHIA	PA		06/29/2023	8.750	218,447		252,000
100114531	FORT LAUDERDALE	FL		06/29/2023	7.999	197,494		294,000
100114532	MATTAPAN	MA		06/29/2023	8.625	581,173		725,000
100114533	HILLSBORO	IL		06/29/2023	8.999	129,890		160,000
100114534	STURGEON BAY	WI		06/29/2023	7.999	1,519,279		2,200,000
100114535	MORENO VALLEY	CA		06/29/2023	8.999	335,256		455,000
100114536	CHICAGO	IL		06/29/2023	8.875	146,335		185,000
100114537	JUNCTION CITY	OR		06/29/2023	9.250	436,342		525,000
100114538	JACKSONVILLE	FL		06/29/2023	9.999	323,271		466,000
100114539	PROVIDENCE	RI		06/29/2023	8.999	307,715		475,000
100114540	NIANTIC	CT		06/29/2023	9.250	267,695		325,000
100114541	BUFORD	GA		06/29/2023	8.125	176,526		225,000
100114542	NORCO	CA		06/29/2023	7.999	930,969		1,135,000
100114543	CHARLESTON	SC		06/29/2023	8.999	198,725		220,000
100114544	CERES	CA		06/29/2023	8.625	751,628		1,045,000
100114545	NASHUA	NH		06/29/2023	8.375	795,462		866,000
100114546	BAKERSFIELD	CA		06/29/2023	9.999	173,667		195,000
100114547	BURLINGTON	MA		06/29/2023	6.750	792,447		1,950,000
100114548	LAS VEGAS	NV		06/29/2023	10.250	280,587		340,000
100114549	MORENO VALLEY	CA		06/29/2023	7.250	488,053		650,000
100114550	DEL RIO	TX		06/29/2023	6.999	141,585		243,500

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1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114552	FLORIDA CITY	FL		06/29/2023	7.250	244,438		365,000
100114554	WEST PALM BEACH	FL		06/29/2023	8.499	257,147		330,000
100114555	LITHONIA	GA		06/29/2023	8.499	175,709		205,000
100114556	SANDWICH	MA		06/29/2023	8.999	661,486		885,000
100114557	WALLINGFORD	CT		06/29/2023	9.375	278,228		350,000
100114558	OXNARD	CA		06/29/2023	7.375	580,975		955,000
100114559	ATWATER	CA		06/29/2023	8.999	188,689		360,000
100114560	WATERBURY	CT		06/29/2023	9.625	250,532		325,000
100114561	CHICAGO	IL		06/29/2023	9.499	272,227		335,000
100114562	SURPRISE	AZ		06/29/2023	8.750	1,046,460		1,235,000
100114563	HIGHLAND	CA		06/29/2023	9.375	1,139,389		1,250,000
100114565	TILGHMAN	MD		06/29/2023	8.375	181,875		230,000
100114566	TULSA	OK		06/29/2023	7.999	143,614		186,000
100114567	BEACH PARK	IL		06/29/2023	8.750	255,748		318,000
100114568	PHILADELPHIA	PA		06/29/2023	9.375	143,444		195,000
100114569	MANTECA	CA		06/29/2023	10.250	472,790		535,000
100114570	CLINTON	UT		06/29/2023	7.125	495,092		619,000
100114571	CHICAGO	IL		06/29/2023	8.625	437,803		552,000
100114572	WELLINGTON	FL		06/29/2023	9.375	1,422,617		1,575,000
100114573	MANOR	TX		06/29/2023	8.999	340,936		420,000
100114574	CLEARWATER	FL		06/29/2023	8.125	324,388		403,000
100114575	RED BLUFF	CA		06/29/2023	7.625	391,218		590,000
100114576	YUMA	AZ		06/29/2023	7.750	151,433		255,000
100114577	AURORA	IL		06/29/2023	8.999	283,147		350,000
100114578	WOODSTOCK	GA		06/29/2023	8.999	493,337		579,900
100114579	BAKERSFIELD	CA		06/29/2023	8.250	252,228		305,000
100114581	LANHAM	MD		06/29/2023	8.999	350,023		393,000
100114582	VICTORVILLE	CA		06/29/2023	8.999	259,171		295,000
100114583	JACKSONVILLE	FL		06/29/2023	7.250	165,147		210,000
100114584	ELMWOOD PARK	IL		06/29/2023	7.625	187,555		390,000
100114585	NORTH MIAMI	FL		06/29/2023	9.999	492,437		580,000
100114586	GLEN BURNIE	MD		06/29/2023	10.750	255,231		280,000
100114587	LAS VEGAS	NV		06/29/2023	6.625	397,546		580,000
100114588	KISSIMMEE	FL		06/29/2023	7.250	259,569		347,000
100114589	TOMBALL	TX		06/29/2023	7.125	208,318		329,000
100114590	MENIFEE	CA		06/29/2023	7.250	312,739		590,000
100114591	OCALA	FL		06/29/2023	8.625	199,486		250,000
100114592	BAKERSFIELD	CA		06/29/2023	7.999	185,535		240,000
100114593	CALABASAS	CA		06/29/2023	8.125	2,865,441		3,500,000
100114594	EGG HARBOR TOWNSHIP	NJ		06/29/2023	7.250	463,888		590,000
100114595	LUTZ	FL		06/29/2023	6.999	226,670		640,000
100114598	SAN FRANCISCO	CA		06/29/2023	7.625	298,463		400,000
100114599	BAKERSFIELD	CA		06/29/2023	7.125	148,291		205,000
100114600	HOUSTON	TX		06/29/2023	7.999	235,953		275,000
100114601	CHINO	CA		06/29/2023	7.250	496,935		1,010,000
100114602	MORROW	OH		06/29/2023	6.750	240,898		350,000
100114603	FRISCO	TX		06/29/2023	7.750	566,488		690,000
100114604	RAEFORD	NC		06/29/2023	8.999	129,105		165,000
100114605	NASHVILLE	TN		06/29/2023	8.375	1,177,226		1,400,000
100114606	EL CAJON	CA		06/29/2023	7.999	999,471		1,200,000
100114607	OCEAN ISLE BEACH	NC		06/29/2023	7.999	1,516,433		1,818,000
100114608	LEOMINSTER	MA		06/29/2023	9.999	336,114		385,000
100114609	GILBERT	AZ		06/29/2023	8.375	701,531		875,000
100114610	WESTWEGO	LA		06/29/2023	8.999	139,341		213,000
100114611	BELDING	MI		06/29/2023	7.875	172,772		258,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114612	ELLIJAY	GA		06/29/2023	7.125	295,024		400,000
100114613	DECATUR	GA		06/29/2023	7.999	146,980		320,000
100114614	SARASOTA	FL		06/29/2023	8.999	327,496		389,000
100114615	ORANGE PARK	FL		06/29/2023	7.999	201,468		230,000
100114616	GREAT FALLS	MT		06/29/2023	7.375	186,395		332,000
100114617	CALIFORNIA CITY	CA		06/29/2023	7.499	239,889		319,000
100114618	WATERTOWN	MA		06/29/2023	6.999	741,950		1,400,000
100114619	PRESCOTT	AZ		06/29/2023	7.125	445,451		765,000
100114620	SAINT PAUL	MN		06/29/2023	8.750	247,742		295,000
100114621	DURHAM	NC		06/29/2023	7.999	167,589		393,000
100114622	GWYNN OAK	MD		06/29/2023	7.499	252,562		335,000
100114623	FONTANA	CA		06/29/2023	7.125	359,744		600,000
100114624	CHICAGO	IL		06/29/2023	8.125	258,353		318,000
100114625	HUNTINGTON BEACH	CA		06/29/2023	7.999	1,058,488		1,300,000
100114626	WELLINGTON	CO		06/29/2023	7.375	282,458		475,000
100114627	OWINGS MILLS	MD		06/29/2023	7.875	263,569		345,000
100114628	MARSHVILLE	NC		06/29/2023	7.625	183,155		430,000
100114629	LANCASTER	CA		06/29/2023	8.999	478,271		590,000
100114630	PARAMOUNT	CA		06/29/2023	7.375	569,277		725,000
100114632	ORLANDO	FL		06/29/2023	7.250	213,402		290,000
100114633	LOS ANGELES	CA		06/29/2023	9.375	671,812		780,000
100114634	WEBSTER	MA		06/29/2023	7.999	1,203,905		1,600,000
100114635	RIALTO	CA		06/29/2023	7.499	286,733		395,000
100114638	DOWNEY	CA		06/29/2023	9.250	653,499		765,000
100114639	LOS ANGELES	CA		06/29/2023	6.875	232,837		655,000
100114640	COMPTON	CA		06/29/2023	7.750	433,189		781,000
100114641	HENDERSON	NV		06/29/2023	9.250	455,759		532,000
100114642	KILLEEN	TX		06/29/2023	7.250	282,670		350,000
100114643	NAPLES	FL		06/29/2023	6.999	360,341		500,000
100114644	EDMOND	OK		06/29/2023	8.375	161,576		218,000
100114645	LANCASTER	CA		06/29/2023	7.999	166,889		355,000
100114646	ATLANTA	GA		06/29/2023	8.875	145,755		180,000
100114647	PROSPER	TX		06/29/2023	7.999	335,656		401,000
100114648	PALM SPRINGS	CA		06/29/2023	6.875	945,911		1,450,000
100114649	CHARLOTTE	NC		06/29/2023	8.875	248,799		291,000
100114650	DALLAS	TX		06/29/2023	7.375	425,341		540,000
100114651	WEST SIMSBURY	CT		06/29/2023	8.125	183,336		295,000
100114652	DAVENPORT	FL		06/29/2023	8.499	182,048		220,000
100114653	PORT SAINT LUCIE	FL		06/29/2023	7.499	146,795		480,000
100114654	TEHACHAPI	CA		06/29/2023	7.999	195,069		285,000
100114655	KENNER	LA		06/29/2023	8.875	187,548		268,000
100114656	CLAYTON	NC		06/29/2023	7.125	231,816		339,000
100114657	RANCHO CUCAMONGA	CA		06/29/2023	6.750	588,089		1,366,000
100114658	LOS ANGELES	CA		06/29/2023	7.625	1,088,791		1,350,000
100114659	OAKLAND	CA		06/29/2023	7.999	1,068,510		1,400,000
100114660	HENDERSON	NV		06/29/2023	7.499	315,978		420,000
100114661	HENDERSON	NV		06/29/2023	6.499	416,699		735,000
100114662	MISSION	TX		06/29/2023	7.999	120,873		167,500
100114663	MALIBU	CA		06/29/2023	7.375	1,413,181		2,875,000
100114664	NOVI	MI		06/29/2023	7.125	224,646		355,000
100114665	MAYWOOD	CA		06/29/2023	6.999	666,615		860,000
100114666	LAKE PARK	FL		06/29/2023	8.999	290,525		310,000
100114667	THORNTON	CO		06/29/2023	7.250	345,214		547,000
100114668	FORESTHILL	CA		06/29/2023	6.999	428,533		970,000
100114669	BALTIMORE	MD		06/29/2023	8.250	222,486		275,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114670	LOS ANGELES	CA		06/29/2023	7.999	1,041,960		1,200,000
100114672	SANTA CLARITA	CA		06/29/2023	7.999	1,020,725		1,250,000
100114673	NAPLES	FL		06/29/2023	8.875	1,128,864		1,300,000
100114674	ANNAPOLIS	MD		06/29/2023	8.250	274,990		334,000
100114675	TEMPLE CITY	CA		06/29/2023	6.875	1,263,581		1,800,000
100114676	VIRGINIA BEACH	VA		06/29/2023	7.750	479,001		680,000
100114677	PERRIS	CA		06/29/2023	6.875	379,358		550,000
100114678	NEWNAN	GA		06/29/2023	6.750	537,155		730,000
100114679	SHREWSBURY	MA		06/29/2023	7.250	914,298		1,237,000
100114680	CHICAGO	IL		06/29/2023	8.750	423,528		535,000
100114682	MONROVIA	CA		06/29/2023	7.375	745,998		926,000
100114683	HUMBLE	TX		06/29/2023	7.750	704,109		898,900
100114684	EAST HARTFORD	CT		06/29/2023	7.625	162,755		220,000
100114685	FRESNO	CA		06/29/2023	7.999	215,190		305,000
100114686	LITCHFIELD PARK	AZ		06/29/2023	9.250	431,090		510,000
100114687	SANTA CLARITA	CA		06/29/2023	7.250	1,344,709		1,700,000
100114688	HENRICO	VA		06/29/2023	8.375	205,844		261,000
100114689	CORPUS CHRISTI	TX		06/29/2023	8.999	505,991		540,000
100114690	NORTH MIAMI BEACH	FL		06/29/2023	8.125	326,295		470,000
100114691	HOUSTON	TX		06/29/2023	6.750	148,311		427,000
100114692	TRABUCO CANYON	CA		06/29/2023	6.875	1,327,398		1,700,000
100114693	HILLSBORO	OR		06/29/2023	6.999	351,042		510,000
100114694	WILLIS	TX		06/29/2023	7.875	297,097		337,500
100114695	SAN JACINTO	CA		06/29/2023	8.125	288,002		473,000
100114696	OAKLAND	CA		06/29/2023	7.125	514,814		750,000
100114697	GREELEY	CO		06/29/2023	8.999	451,725		549,000
100114698	BENNETT	CO		06/29/2023	7.750	392,665		480,000
100114699	NASHVILLE	TN		06/29/2023	7.999	1,556,369		1,925,000
100114700	MENIFEE	CA		06/29/2023	8.750	392,977		415,000
100114701	RIVERSIDE	CA		06/29/2023	8.875	812,123		940,000
100114702	FULLERTON	CA		06/29/2023	8.625	843,324		1,010,000
100114703	LAS VEGAS	NV		06/29/2023	6.999	154,290		232,000
100114704	KEMPNER	TX		06/29/2023	8.999	326,533		345,000
100114705	LOS ANGELES	CA		06/29/2023	7.625	1,947,288		2,400,000
100114706	UPLAND	CA		06/29/2023	7.999	777,080		995,000
100114707	WEST PALM BEACH	FL		06/29/2023	7.375	380,049		525,000
100114708	NORTH PORT	FL		06/29/2023	8.375	234,299		320,000
100114709	SPOTSYLVANIA	VA		06/29/2023	9.499	482,612		590,000
100114710	LONG BEACH	CA		06/29/2023	7.375	498,681		642,000
100114711	WALDORF	MD		06/29/2023	7.499	161,393		315,000
100114712	LOS ANGELES	CA		06/29/2023	9.750	737,427		925,000
100114713	FORT MYERS	FL		06/29/2023	7.875	453,045		571,000
100114714	OAKLAND PARK	FL		06/29/2023	7.375	609,142		840,000
100114715	BOWIE	MD		06/29/2023	7.999	401,859		502,000
100114716	BRASELTON	GA		06/29/2023	8.875	505,430		544,000
100114717	NORTH FORT MYERS	FL		06/29/2023	7.250	347,386		540,000
100114718	SYLMAR	CA		06/29/2023	7.875	292,682		784,000
100114719	SAN DIEGO	CA		06/29/2023	7.250	484,246		650,000
100114720	RIVERSIDE	CA		06/29/2023	9.250	1,381,248		1,500,000
100114721	FORT LAUDERDALE	FL		06/29/2023	8.375	347,404		460,000
100114722	HAYFORK	CA		06/29/2023	8.625	239,956		358,000
100114723	DALLAS	TX		06/29/2023	9.750	896,925		1,000,000
100114724	BAKERSFIELD	CA		06/29/2023	7.999	144,787		210,000
100114725	LOS ANGELES	CA		06/29/2023	8.875	2,934,907		4,000,000
100114726	LAKE MARY	FL		06/29/2023	7.625	165,405		245,000

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100114727	KISSIMMEE	FL		06/29/2023	6.875	207,407		260,000
100114728	LA PUENTE	CA		06/29/2023	6.999	344,313		550,000
0399999. Mortgages in good standing - Residential mortgages-all other						2,903,318,300	95,767,612	5,843,042,292
2390901	LOS ANGELES	CA		05/26/2021	7.973		1,539,978	306,659,570
7200363	LONG ISLAND CITY	NY		05/27/2021	8.834		2,562,105	355,603,450
7200394	LOS ANGELES	CA		05/28/2021	7.729		71,669	11,235,722
7200398	NEW YORK CITY	NY		05/28/2021	4.250		12,419,993	77,100,000
7200399	SAN FRANCISCO	CA		05/28/2021	7.356		48,967,622	98,070,826
7200410	SUNNYVALE	CA		05/02/2023	9.034	19,933,333		39,733,333
7200416	LOS ANGELES	CA		06/01/2021	8.014		85,531	37,725,612
7200417	LOS ANGELES	CA		06/01/2021	8.010		97,910	35,784,816
7200425	WATERTOWN	MA		06/01/2021	9.744		8,958,617	48,617,647
7200430	SAN FRANCISCO	CA		04/01/2021	9.300		543,417	54,438,461
7200431	MIAMI	FL		06/01/2021	9.038		34,192,037	327,272,730
7200434	NEW YORK	NY		06/01/2021	8.614		22,606,293	196,226,420
7200438	WASHINGTON	DC		06/01/2021	9.539		9,952,566	41,476,829
7200442	CALABASAS	CA		11/09/2022	8.510		14,062,937	31,610,839
7200456	MIAMI	FL		05/02/2023	8.488		79,339,234	186,459,780
7200462	DUBLIN	IRL		07/12/2021	7.328		3,645,907	192,319,260
7200464	MIAMI	FL		05/02/2023	9.134		20,079,817	58,580,000
7200466	BOSTON	MA		05/02/2023	9.500	22,817,074		48,577,586
7200467	BRISTOL	GBR		09/16/2021	8.427		2,482,275	116,866,610
7200488	QUEENS	NY		11/09/2021	9.525		379,778	7,600,000
7200504	NEW YORK	NY		11/09/2022	9.061		887,236	371,200,000
7200519	LONDON	GBR		01/21/2022	4.443		1,683,728	279,478,940
7200541	BRONX	NY		03/08/2022	8.741		39,101,210	747,000,000
7200552	MARBELLA	ESP		04/26/2022	7.776		4,232,196	120,308,430
7200565	QUEENS	NY		11/09/2022	9.396		183,409	118,073,530
7200568	LONDON	GBR		07/19/2022	4.500		12,834,338	601,625,330
7200578	KELSO	GBR		08/19/2022	8.427		3,086,140	52,322,722
7200581	IBIZA	ESP		08/24/2022	8.026		3,088,501	98,483,239
7200585	BAYONNE	NJ		10/13/2022	8.875		2,477,976	325,560,000
7200589	MANCHESTER	PA		03/03/2023	9.150		7,011,080	365,073,250
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	9.396		7,091,703	445,036,360
7200597	GAINESVILLE	VA		05/25/2023	9.189	54,346,415		554,567,440
7200599	MONROE TOWNSHIP	NJ		12/21/2022	8.501		173,864	134,865,460
7200602	LONDON	GBR		09/30/2022	6.934		21,804,625	2,040,378,200
7200607	NEW YORK	NY		01/27/2023	9.375		22,078,902	325,491,800
7200613	UPPER MARLBORO	MD		05/31/2023	9.401	34,102,315		185,650,000
7200614	LOS ANGELES	CA		03/29/2023	8.911		1,209,504	57,460,000
7200616	SAVANNAH	GA		04/11/2023	5.916	125,000,000	36,500,000	278,550,000
7200617	STATEN ISLAND	NY		05/05/2023	9.400	36,630,000		88,242,466
7200618	PALMS BEACH	FL		06/09/2023	5.900	41,000,000		72,900,000
7200621	ARLINGTON	VA		05/12/2023	5.850	114,000,000		193,000,000
7200622	BROOKLYN	NY		05/19/2023	9.246	35,773,013		283,850,000
7200623	DANA POINT	CA		06/02/2023	8.631	32,667,462		406,153,850
7200624	CLEARWATER	FL		06/28/2023	8.852	34,967,152		77,750,000
7200625	DENVER	CO		06/29/2023	5.600	75,000,000		132,000,000
322020339	VANCOUVER	WA		03/04/2023	7.260		604,850	4,820,000
322020355	PORTLAND	OR		03/04/2023	6.220		213,457	4,440,000
322030402	PRESCOTT	AZ		03/04/2023	6.970		108,474	6,240,000
322040972	ENUMCLAW	WA		03/04/2023	6.670		45,185	2,460,000
322050135	PORTLAND	OR		03/04/2023	6.595		295,050	3,360,000
322050199	PORTLAND	OR		03/04/2023	6.970		117,450	3,355,000
322050594	PORTLAND	OR		03/04/2023	6.470		63,000	3,075,000

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322070057	PORTLAND	OR		03/04/2023	9.000		259,369	2,825,000
322070289	PORTLAND	OR		03/04/2023	7.625		278,947	2,960,000
322070611	PORTLAND	OR		03/04/2023	7.625		396,285	2,960,000
322080960	PORTLAND	OR		03/04/2023	8.135		516,980	4,000,000
322090853	BOISE	ID		03/04/2023	9.075		731,698	10,955,000
322110363	PORTLAND	OR		03/04/2023	9.065		831,031	4,530,000
322120854	PORTLAND	OR		03/16/2023	9.620		278,133	2,235,000
323020442	PORTLAND	OR		03/16/2023	9.620		316,200	3,730,000
323020743	PORTLAND	OR		05/02/2023	9.630	153,792		3,030,000
323030007	PORTLAND	OR		05/02/2023	9.380	2,465,000		3,530,000
323030490	FALLBROOK	CA		05/02/2023	9.880	760,000		1,525,000
323040403	PORTLAND	OR		06/30/2023	9.755	376,964		4,400,000
323060651	BELFAIR	WA		06/30/2023	9.320	19,044,321		34,000,000
720049401	LONDON	GBR		06/30/2023	8.428	32,866,758		558,051,570
750000023	LOS ANGELES	CA		04/03/2023	8.661	40,000,000		78,680,000
750000024	GREENSBORO	NC		04/04/2023	6.442	148,000,000		306,000,000
750000025	NEW YORK	NY		05/26/2023	5.750	67,320,000		122,700,000
750000026	BRONX	NY		06/23/2023	6.000	38,000,000		62,800,000
750000027	NEW YORK	NY		06/30/2023	9.391	2,429,853		130,090,000
3300002956	NORTH BERGEN	NJ		06/21/2021	6.476		151,520	2,107,000
3300004002	BROOKLYN	NY		10/13/2022	6.893		285,072	2,352,000
3300004177	NEWARK	NJ		06/23/2023	9.645	173,166		1,421,000
3300004211	CHICAGO	IL		12/21/2022	8.855		51,112	2,205,000
3300004212	CHICAGO	IL		12/21/2022	7.863		26,440	784,000
3300004213	CHICAGO	IL		12/21/2022	8.855		17,642	710,500
3300004214	CHICAGO	IL		12/21/2022	8.855		25,649	686,000
3300004227	PHILADELPHIA	PA		02/16/2023	9.135		58,979	1,739,500
3300004263	IRVINGTON	NJ		04/05/2023	8.830	86,583	277,904	5,953,500
3300004346	CHICAGO	IL		03/08/2023	9.185		24,578	426,300
3300004351	ASTORIA	NY		04/05/2023	9.080	757,601	57,024	1,690,500
3300004362	CHICAGO	IL		03/08/2023	9.185		33,051	558,600
3300004367	PATERSON	NJ		02/16/2023	9.060		13,732	749,700
3300004378	BROOKLYN	NY		05/03/2023	9.180	183,989	13,849	2,229,500
3300004385	BROOKLYN	NY		05/03/2023	9.080	181,824	118,004	2,866,500
3310021739	BIG SPRING	TX		09/22/2021	7.250		39,685	3,150,000
3310024886	ROCKPORT	TX		10/27/2021	5.210		20,867	1,467,000
3310032402	GREENSBORO	NC		03/22/2022	5.000		5,267	1,500,000
3310032662	KEANSBURG	NJ		03/09/2022	5.000		32,290	2,370,000
3310033257	JACKSON	MS		04/14/2022	5.693		13,178	2,730,000
3310034735	LOUISVILLE	KY		05/19/2022	5.000		9,656	1,716,000
3310034948	POUGHKEEPSIE	NY		08/01/2022	5.875		2,008	450,000
3310034991	CHICAGO	IL		07/07/2022	5.875		49,005	1,650,000
3310035359	MIDLOTHIAN	IL		09/08/2022	6.300		2,673	435,000
3310035737	EAST ORANGE	NJ		06/15/2022	5.343		20,790	1,320,000
3310036201	YONKERS	NY		08/08/2022	6.043		8,999	1,140,000
3310036460	CENTER POINT	AL		06/23/2022	5.931		175,809	4,050,000
3310036627	EASTFORD	CT		07/14/2022	7.040		31,303	309,000
3310036725	PIGEON FORGE	TN		07/25/2022	5.931		31,482	1,312,500
3310037133	YONKERS	NY		08/26/2022	6.300		5,881	562,500
3310037339	MONTICELLO	NY		08/01/2022	6.800		2,467	156,000
3310037389	TOPEKA	KS		07/07/2022	6.800		72,067	3,510,000
3310037695	FALL RIVER	MA		09/08/2022	6.800		18,668	885,000
3310038178	CHICAGO	IL		09/28/2022	7.800		6,729	504,000
3310038326	NEW BRITAIN	CT		08/16/2022	7.040		22,085	375,000
3310038432	WICHITA	KS		09/28/2022	6.620		136,636	3,780,000

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3310038645	MONTGOMERY	AL		08/26/2022	6.300		173,270	3,780,000
3310038782	NEWARK	NJ		08/08/2022	7.050		6,794	474,000
3310040637	CHICAGO	IL		09/21/2022	8.743		3,629	285,000
3310041505	DETROIT	MI		09/28/2022	8.050		7,444	277,500
3310041645	MEMPHIS	TN		11/01/2022	8.120		25,969	3,810,000
3310042473	MEMPHIS	TN		11/01/2022	8.400		20,523	201,000
3310044030	CARBONDALE	IL		01/30/2023	8.750		29,849	945,000
3310044281	TACOMA	WA		03/15/2023	8.040		176,804	4,950,000
3310045662	MEMPHIS	TN		04/04/2023	8.040	2,304,958	130,680	6,510,000
3310050695	CHICAGO	IL		04/27/2023	8.743	481,140		1,050,000
3310051704	NEWARK	NJ		05/11/2023	8.666	299,970		480,000
3320044263	BUFFALO	NY		01/30/2023	9.242		99,099	860,000
3320044344	BALTIMORE	MD		02/27/2023	9.816		69,251	3,275,000
3320044746	WATERBURY	CT		01/30/2023	9.242		29,700	1,070,000
3320044877	DETROIT	MI		02/13/2023	8.916		11,108	550,000
3320045677	MEMPHIS	TN		04/19/2023	8.600	9,207,000	281,160	34,300,000
3320046090	WATERBURY	CT		02/13/2023	9.312		16,038	780,000
3320047297	DETROIT	MI		02/27/2023	9.822		46,415	1,280,000
3320047299	DETROIT	MI		02/27/2023	9.822		33,660	810,000
3320047539	KILLEEN	TX		04/04/2023	9.500	332,284		710,000
3320049380	SIDNEY	NY		04/27/2023	9.800	1,507,275		2,950,000
3320050229	CHICAGO	IL		04/27/2023	9.500	613,800	69,795	1,150,000
3320050943	WATERBURY	CT		04/19/2023	9.356	449,213		1,150,000
3320051136	CHICAGO	IL		05/11/2023	9.356	660,825		1,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						994,893,079	433,581,496	12,126,531,178
7200257	ROCKVILLE	MD		06/17/2021	8.628		5,965,000	1,198,500,000
7200359	MIDDLETOWN	NY		05/27/2021	8.760		4,890,000	388,636,360
7200583	NEW YORK	NY		09/02/2022	10.632		11,011,088	647,500,000
7200594	NEW YORK	NY		11/08/2022	10.161		784,142	83,665,580
7200619	STATEN ISLAND	NY		05/05/2023	9.400	(75,000)		87,050,000
7200626	CHICAGO	IL		06/30/2023	8.500			241,458,330
0699999. Mortgages in good standing - Mezzanine Loans						(75,000)	22,650,230	2,646,810,270
0899999. Total Mortgages in good standing						3,898,136,379	551,999,338	20,616,383,740
1699999. Total - Restructured Mortgages								
322020350	WEATHERFORD	TX		03/04/2023	6.480		91,111	3,936,000
322020881	WEATHERFORD	TX		03/04/2023	6.480		19,902	3,826,000
322030960	ALPHARETTA	GA		03/04/2023	6.470		91,537	2,200,000
3310041784	CHICAGO	IL		10/19/2022	8.589		12,747	114,000
3310043596	FRANKLIN SQUARE	NY		11/10/2022	8.540		14,234	390,000
100111432	MENIFEE	CA		06/29/2023	4.500	203,338		670,000
100111440	TONGANOXIE	KS		06/29/2023	3.875	82,331		243,000
100111578	BIRMINGHAM	AL		06/29/2023	6.125	43,699		117,000
100111592	VENTNOR CITY	NJ		06/29/2023	5.125	45,115		100,000
100111839	JONESBORO	GA		06/29/2023	4.250	85,934		221,000
100111872	FRESNO	TX		06/29/2023	7.000	76,273		265,000
100112070	LAFAYETTE	LA		06/29/2023	4.125	39,261		160,000
100112169	LIBERTY	MO		06/29/2023	4.700	87,081		258,000
100112240	STOUTSVILLE	OH		06/29/2023	2.407	55,086		189,000
100112565	FORT LAUDERDALE	FL		06/29/2023	3.000	31,337		95,000
100112942	PIGGOTT	AR		06/29/2023	8.490	16,612		35,000
100113543	TYRONE	GA		06/29/2023	4.875	128,294		510,000
100113597	CAPITOL HEIGHTS	MD		06/29/2023	3.250	101,394		318,000
100113764	MINNEAPOLIS	MN		06/29/2023	5.375	159,994		519,900
100113813	NEW CASTLE	DE		06/29/2023	5.875	18,286		200,000
100113948	UPPER MARLBORO	MD		06/29/2023	7.500	47,555		336,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100113989	DOUGLAS	AZ		06/29/2023	7.875	52,709		139,000
100114315	WOODBRIDGE	VA		06/29/2023	6.875	223,219		480,000
100114378	BALTIMORE	MD		06/29/2023	6.875	33,109		89,000
100114407	PITTSBURGH	PA		06/29/2023	3.500	33,660		190,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						1,564,288	229,531	15,600,900
2499999. Total - Mortgages with overdue interest over 90 days						1,564,288	229,531	15,600,900
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						3,899,700,667	552,228,869	20,631,984,640

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
18403	SIMI VALLEY	CA		08/15/2017	05/03/2023	96,267		(1)			(1)		19,451	19,451			
18769	CARTERVILLE	GA		08/28/2017	06/02/2023	5,612,509		(632)			(632)		5,518,005	5,518,005			
18816	CERRITOS	CA		08/28/2017	04/01/2023	1,559,348							1,502,889	1,502,889		(5,674)	(5,674)
18961	WACONIA	MN		08/18/2017	05/02/2023	1,851,825		(4,999)			(4,999)		1,803,696	1,803,696			
18973	SEFFNER	FL		08/15/2017	05/31/2023	1,194,938							1,034,897	1,034,897			
19008	ISSAQUAH	WA		08/15/2017	05/19/2023	941,491							831,377	831,377			
19115	EUGENE	OR		08/18/2017	05/12/2023	2,882,279		(7,260)			(7,260)		2,791,556	2,791,556			
19259	HENDERSONVILLE	TN		08/28/2017	04/18/2023	4,700,553							4,644,873	4,644,873			
19277	SALEM	OR		08/18/2017	06/02/2023	4,945,015		(5,827)			(5,827)		4,876,165	4,876,165			
19282	FOSTER CITY	CA		08/28/2017	06/02/2023	32,130,105		(2,003)			(2,003)		31,704,646	31,704,646			
19294	CONROE	TX		08/18/2017	06/02/2023	3,850,536		(351)			(351)		3,813,500	3,813,500			
19302	FREDERICK	MD		08/15/2017	06/20/2023	2,827,244		(451)			(451)		2,772,432	2,772,432			
19303	FREDERICK	MD		08/15/2017	06/20/2023	5,728,445		(940)			(940)		5,617,347	5,617,347			
19304	FREDERICK	MD		08/15/2017	05/02/2023	4,449,893		(710)			(710)		4,398,282	4,398,282			
19311	SAN ANTONIO	TX		08/28/2017	06/26/2023	13,416,915		(1,679)			(1,679)		13,226,649	13,226,649			
19321	MADISON	WI		08/28/2017	05/10/2023	5,242,306							5,195,390	5,195,390			
2287701	SAN FRANCISCO	CA		05/26/2021	06/15/2023	8,641,412							3,300,935	3,300,935			
321010808	RICHLAND	WA		03/04/2023	06/26/2023								9,374,996	9,374,996			
321040941	DRIPPING SPRINGS	TX		03/04/2023	05/25/2023								677,279	677,279			
321070540	PERRY	UT		03/04/2023	04/26/2023								271,966	271,966			
321090443	RICHLAND	WA		03/04/2023	05/25/2023								381,000	381,000			
321090959	RICHLAND	WA		03/04/2023	05/25/2023								359,612	359,612			
321100482	LAGO VISTA	TX		03/04/2023	05/25/2023								60	60			
322010106	QUEEN CREEK	AZ		03/04/2023	05/25/2023								407,939	407,939			
322010440	PASCO	WA		03/04/2023	04/26/2023								235,000	235,000			
322010661	SMITHFIELD	UT		03/04/2023	04/26/2023								409,017	409,017			
322010861	PASCO	WA		03/04/2023	04/26/2023								239,000	239,000			
322010935	PORTLAND	OR		03/04/2023	06/26/2023								85,961	85,961			
322030960	ALPHARETTA	GA		03/04/2023	06/26/2023								1,533,000	1,533,000			
322040261	PEMBROKE PINES	FL		03/04/2023	05/25/2023			246			246		123,050	123,050			
322040357	STAR	ID		03/04/2023	05/25/2023			1,693			1,693		992,879	992,879			
322050898	CLEARFIELD	UT		03/04/2023	04/26/2023			1,959			1,959		1,148,797	1,148,797			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
322060007	VANCOUVER	WA		03/04/2023	05/25/2023			21,226			21,226		703,604	684,590		(1,571)	(1,571)
322060131	PLACENTIA	CA		03/04/2023	05/25/2023			1,152			1,152		281,952	281,952			
322060177	PORTLAND	OR		03/04/2023	06/26/2023			232			232		214,515	214,515			
322070201	PALM BAY	FL		03/04/2023	06/26/2023			184			184		214,502	214,502			
322070885	REDLANDS	CA		03/04/2023	05/25/2023			277			277		332,500	332,500			
322090204	KENNEWICK	WA		03/04/2023	06/26/2023			(386)			(386)		298,350	298,350			
322090666	KENNEWICK	WA		03/04/2023	06/26/2023			(377)			(377)		291,510	291,510			
322110620	ORO VALLEY	AZ		03/16/2023	05/25/2023								43,883	43,883			
3300002745	TEANECK	NJ		11/19/2021	04/14/2023	255,885							285,654	285,654			
3300002988	NEWARK	NJ		05/18/2021	05/18/2023	79,694							79,694	79,694			
3300003158	DAVENPORT	FL		08/25/2021	04/14/2023	139,650							139,650	139,650			
3300003163	NORTH BERGEN	NJ		08/25/2021	04/14/2023	111,720							121,635	121,635			
3300003180	BROOKLYN	NY		08/09/2021	06/20/2023	1,368,570							1,368,570	1,368,570			
3300003240	JERSEY CITY	NJ		10/07/2021	05/18/2023	168,046							168,046	168,046			
3300003241	WAYNE	NJ		08/09/2021	04/14/2023	446,880							446,880	446,880			
3300003271	JERSEY CITY	NJ		12/10/2021	06/20/2023	161,994							169,256	169,256			
3300003281	TOMS RIVER	NJ		11/01/2021	04/14/2023	181,545							181,545	181,545			
3300003306	AIRMONT	NY		11/19/2021	06/20/2023	197,838							197,838	197,838			
3300003307	NEWARK	NJ		10/07/2021	06/20/2023	229,631							493,802	493,802			
3300003313	ROSELLE PARK	NJ		11/19/2021	04/14/2023	182,476							182,476	182,476			
3300003352	SPRING VALLEY	NY		12/29/2021	06/20/2023	308,580							308,580	308,580			
3300003462	JERSEY CITY	NJ		03/31/2022	06/20/2023	594,583							594,583	594,583			
3300003472	DOVER	NJ		03/21/2022	04/14/2023	144,491							144,491	144,491			
3300003475	SCOTCH PLAINS	NJ		02/02/2022	06/20/2023	207,613							313,328	313,328			
3300003480	JERSEY CITY	NJ		02/02/2022	05/18/2023	83,790							83,790	83,790			
3300003504	CHATHAM	NJ		12/29/2021	04/14/2023	121,961							252,673	252,673			
3300003663	NEW YORK	NY		04/27/2022	05/18/2023	856,520							856,520	856,520			
3300003714	NEWARK	NJ		06/23/2022	06/20/2023	238,336							238,336	238,336			
3300003739	POMPTON LAKES	NJ		04/27/2022	04/14/2023	159,294							171,304	171,304			
3300003876	PATERSON	NJ		07/28/2022	04/14/2023	107,065							135,461	135,461			
3300003912	JERSEY CITY	NJ		07/28/2022	04/14/2023	456,190							456,190	456,190			
3300003921	PARAMUS	NJ		07/28/2022	04/14/2023	355,037							355,037	355,037			
3300003935	HASBROUCK HEIGHTS	NJ		08/24/2022	05/18/2023	188,528							337,906	337,906			
3300003988	PARAMUS	NJ		08/24/2022	05/18/2023	161,110							270,921	270,921			
3300004025	EAST ORANGE	NJ		10/28/2022	04/14/2023	93,100							114,606	114,606			
3300004037	JERSEY CITY	NJ		09/29/2022	04/14/2023	544,635							544,635	544,635			
3300004057	WEST CALDWELL	NJ		10/28/2022	05/18/2023	204,773							226,233	226,233			
3300004065	BROOKLYN	NY		10/13/2022	05/18/2023	853,820							884,450	884,450			
3300004082	BAYONNE	NJ		11/10/2022	04/14/2023	1,035,738							1,076,422	1,076,422			
3300004180	RIVER EDGE	NJ		12/21/2022	06/20/2023	174,898							322,452	322,452			
3300004280	PATERSON	NJ		01/19/2023	04/14/2023								194,114	194,114			
3310022041	TEANECK	NJ		01/31/2022	05/23/2023	147,015							147,015	147,015			
3310022812	ORLANDO	FL		09/28/2021	04/26/2023	109,816							109,816	109,816			
3310025096	JOSHUA TREE	CA		09/28/2021	04/26/2023	92,425							92,425	92,425			
3310025164	JERSEY CITY	NJ		11/29/2021	06/27/2023	121,916							137,260	137,260			
3310025288	ROOSEVELT	NY		01/05/2022	05/23/2023	85,091							85,091	85,091			
3310025467	PITTSBURGH	PA		10/22/2021	05/23/2023	38,358							38,358	38,358			
3310025775	LANCASTER	TX		03/17/2022	06/27/2023	61,777							61,777	61,777			
3310025826	WORCESTER	MA		10/22/2021	05/23/2023	100,505							100,505	100,505			
3310025900	NEWARK	NJ		11/18/2021	04/26/2023	89,546							89,546	89,546			
3310025998	FAIRFIELD	CT		10/14/2021	04/26/2023	269,906							269,906	269,906			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310026012	BRIDGEHAMPTON	NY		10/14/2021	06/27/2023	309,925							321,116	321,116			
3310026242	METAIRIE	LA		10/14/2021	06/27/2023	172,174							184,307	184,307			
3310026296	GREEN VALLEY	CA		12/16/2021	04/26/2023	52,272							52,272	52,272			
3310026405	MASTIC BEACH	NY		11/18/2021	05/23/2023	43,221							66,825	66,825			
3310026446	HAMILTON	OH		12/16/2021	04/26/2023	11,496							25,371	25,371			
3310026543	QUEENS	NY		10/14/2021	04/26/2023	175,141							175,141	175,141			
3310026572	MILWAUKEE	WI		10/22/2021	04/26/2023	33,710							33,710	33,710			
3310026645	NORTHBRIDGE	MA		11/29/2021	06/27/2023	78,214							78,214	78,214			
3310026746	FRANKLIN TOWNSHIP	NJ		10/14/2021	05/23/2023	110,128							110,128	110,128			
3310026767	SAYREVILLE	NJ		12/16/2021	05/01/2023	69,498							69,498	69,498			
3310026835	HOBOKEN	NJ		10/14/2021	04/26/2023	334,571							353,545	353,545			
3310026867	CHICAGO	IL		11/29/2021	04/26/2023	113,306							113,306	113,306			
3310026873	CHICAGO	IL		12/16/2021	04/26/2023	52,089							52,089	52,089			
3310026954	HOWARD BEACH	NY		11/12/2021	06/27/2023	141,853							150,668	150,668			
3310026986	BERGENFIELD	NJ		10/22/2021	05/23/2023	128,427							139,217	139,217			
3310027056	NEWARK	NJ		10/22/2021	06/27/2023	119,296							119,296	119,296			
3310027084	SMITHTOWN	NY		01/31/2022	06/27/2023	168,207							168,207	168,207			
3310027119	MYRTLE CREEK	OR		11/18/2021	05/23/2023	30,740							30,740	30,740			
3310027195	PATERSON	NJ		11/12/2021	05/23/2023	67,291							75,439	75,439			
3310027559	NEWARK	NJ		11/29/2021	05/23/2023	67,073							67,073	67,073			
3310027677	EDISON	NJ		11/12/2021	05/23/2023	120,263							120,263	120,263			
3310028030	SOUTHAMPTON	NY		11/29/2021	05/23/2023	126,700							126,700	126,700			
3310028051	DEMAREST	NJ		12/16/2021	06/27/2023	195,152							195,152	195,152			
3310028146	DETROIT	MI		11/29/2021	04/26/2023	40,541							40,541	40,541			
3310028254	CHICAGO	IL		04/29/2022	04/26/2023	55,379							55,379	55,379			
3310028324	HOBOKEN	NJ		11/29/2021	06/27/2023	364,865							364,865	364,865			
3310028367	SOUTH FLORAL PARK	NY		12/28/2021	06/27/2023	89,546							89,546	89,546			
3310028446	BARNEGAT	NJ		11/29/2021	05/23/2023	60,464							63,387	63,387			
3310028739	BALTIMORE	MD		01/05/2022	04/26/2023	30,428							30,428	30,428			
3310028753	PHILADELPHIA	PA		02/11/2022	06/27/2023	30,656							42,189	42,189			
3310029032	CHICAGO	IL		01/31/2022	05/23/2023	54,856							54,856	54,856			
3310029142	PATERSON	NJ		05/19/2022	05/23/2023	112,233							114,345	114,345			
3310029445	ATLANTA	GA		12/16/2021	06/27/2023	86,962							99,525	99,525			
3310029481	INDIANAPOLIS	IN		12/16/2021	04/26/2023	36,880							36,880	36,880			
3310029483	MILWAUKEE	WI		01/05/2022	04/26/2023	26,195							26,195	26,195			
3310029494	WAUSEON	OH		01/11/2022	05/23/2023	23,166							23,166	23,166			
3310029582	ST. LOUIS	MO		02/25/2022	05/23/2023	92,723							92,723	92,723			
3310029676	BEAVERDAM LAKE-SALIS	NY		02/25/2022	04/26/2023	62,588							62,588	62,588			
3310029735	WEST CALDWELL	NJ		12/28/2021	04/26/2023	152,583							152,583	152,583			
3310029776	LIVINGSTON	NJ		12/28/2021	04/26/2023	234,719							234,719	234,719			
3310030029	PERTH AMBOY	NJ		02/07/2022	04/26/2023	85,867							97,329	97,329			
3310030280	ASTORIA	NY		03/22/2022	06/27/2023	230,576							230,576	230,576			
3310030298	BAKERSFIELD	CA		04/20/2022	05/23/2023	49,929							49,929	49,929			
3310030671	PORT NORRIS	NJ		02/11/2022	05/23/2023	31,938							31,938	31,938			
3310030740	FAR ROCKAWAY	NY		01/11/2022	06/27/2023	145,530							145,530	145,530			
3310030764	BROOKLYN	NY		03/09/2022	04/26/2023	233,888							233,888	233,888			
3310030965	WESTBURY	NY		02/07/2022	04/26/2023	88,432							88,432	88,432			
3310031083	SAN BERNARDINO	CA		02/25/2022	04/26/2023	75,680							75,680	75,680			
3310031129	QUEENS	NY		02/25/2022	04/26/2023	141,602							141,602	141,602			
3310031216	NEWARK	NJ		08/16/2022	04/26/2023	79,969							79,969	79,969			
3310031235	EAST HADDAM	CT		02/11/2022	05/23/2023	32,922							32,922	32,922			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310031453	CHICAGO	IL		02/07/2022	06/27/2023	16,323							16,323	16,323			
3310031469	NEWARK	NJ		02/18/2022	06/27/2023	55,628							55,628	55,628			
3310031600	MERIDEN	CT		01/31/2022	04/26/2023	49,257							49,257	49,257			
3310031616	CORPUS CHRISTI	TX		02/25/2022	05/23/2023	18,988							20,958	20,958			
3310031629	HIGHLAND PARK	NJ		03/09/2022	05/23/2023	148,564							148,564	148,564			
3310031742	VENTNOR CITY	NJ		04/20/2022	05/23/2023	90,641							102,690	102,690			
3310031841	CHICAGO	IL		02/07/2022	04/26/2023	76,661							76,661	76,661			
3310031854	EAST ORANGE	NJ		04/20/2022	04/26/2023	74,844							74,844	74,844			
3310031872	PAGOSA SPRINGS	CO		05/19/2022	06/27/2023	252,970							80,710	80,710			
3310031882	OCEAN VIEW	DE		02/25/2022	06/27/2023	57,758							57,758	57,758			
3310032015	CHICAGO	IL		03/09/2022	06/27/2023	35,334							35,334	35,334			
3310032073	EAST HAMPTON	NY		02/18/2022	05/23/2023	371,473							371,473	371,473			
3310032303	AMITYVILLE	NY		02/25/2022	05/23/2023	101,568							101,568	101,568			
3310032328	WEST ORANGE	NJ		02/18/2022	05/23/2023	101,574							101,574	101,574			
3310032483	HARTFORD	CT		03/09/2022	05/23/2023	51,455							51,455	51,455			
3310032533	MIDDLETOWN	CT		03/17/2022	04/26/2023	144,788							144,788	144,788			
3310032675	NEW ORLEANS	LA		03/09/2022	06/27/2023	262,414							271,250	271,250			
3310032734	CHICAGO	IL		04/01/2022	05/23/2023	40,303							40,303	40,303			
3310032813	EUSTIS	FL		04/08/2022	05/23/2023	34,957							34,957	34,957			
3310032814	EUSTIS	FL		04/08/2022	04/26/2023	35,057							35,057	35,057			
3310032834	BOCA RATON	FL		03/09/2022	06/27/2023	517,623							517,623	517,623			
3310032856	LOUISBURG	NC		11/01/2022	05/23/2023	8,981							78,641	78,641			
3310032950	JEFFERSON	NJ		04/14/2022	04/26/2023	48,560							48,560	48,560			
3310032973	KUNKLETOWN	PA		03/09/2022	04/26/2023	63,561							65,025	65,025			
3310033048	SOUTHBRIDGE	MA		03/09/2022	06/27/2023	70,181							70,181	70,181			
3310033076	EWING TOWNSHIP	NJ		04/01/2022	05/23/2023	38,521							55,108	55,108			
3310033150	ENCINO	CA		03/22/2022	05/23/2023	646,064							659,429	659,429			
3310033230	HAMDEN	CT		05/19/2022	06/27/2023	77,371							77,371	77,371			
3310033233	CHICAGO	IL		03/17/2022	06/27/2023	84,719							84,719	84,719			
3310033248	LENOIR	NC		08/08/2022	04/26/2023	47,839							47,839	47,839			
3310033301	DOWNINGTOWN	PA		04/08/2022	04/26/2023	76,057							76,057	76,057			
3310033319	TRENTON	NJ		03/17/2022	04/26/2023	24,354							24,354	24,354			
3310033345	DEERFIELD BEACH	FL		04/08/2022	04/26/2023	739,233							739,233	739,233			
3310033373	BRIDGEPORT	CT		03/17/2022	05/23/2023	61,850							61,850	61,850			
3310033391	ROSLYN HEIGHTS	NY		04/01/2022	06/27/2023	146,688							199,979	199,979			
3310033511	NUTLEY	NJ		04/08/2022	06/27/2023	126,752							126,752	126,752			
3310033542	MOUNT SINAI	NY		07/07/2022	06/27/2023	118,347							118,347	118,347			
3310033605	CHICAGO	IL		03/17/2022	04/26/2023	78,584							78,584	78,584			
3310033728	CHICAGO	IL		04/01/2022	06/27/2023	23,767							34,786	34,786			
3310033859	NYACK	NY		04/01/2022	05/23/2023	162,251							162,251	162,251			
3310033936	PHILADELPHIA	PA		04/20/2022	04/26/2023	32,744							44,179	44,179			
3310034310	HARTFORD	CT		04/08/2022	05/23/2023	23,270							23,270	23,270			
3310034416	KUNKLETOWN	PA		04/29/2022	04/26/2023	100,832							100,832	100,832			
3310034436	BAY SHORE	NY		04/20/2022	04/26/2023	90,882							90,882	90,882			
3310034527	PORT WASHINGTON	NY		04/08/2022	04/26/2023	219,186							219,186	219,186			
3310034535	HEWLETT	NY		05/19/2022	06/27/2023	198,889							198,889	198,889			
3310034677	METAIRIE	LA		06/29/2022	05/23/2023	82,287							82,287	82,287			
3310034772	LIVINGSTON	NJ		04/29/2022	04/26/2023	137,660							137,660	137,660			
3310034776	MASTIC BEACH	NY		04/01/2022	04/26/2023	70,308							70,308	70,308			
3310034902	WALDEN	NY		06/15/2022	04/26/2023	63,455							63,455	63,455			
3310035029	PHILADELPHIA	PA		06/15/2022	05/23/2023	38,959							42,367	42,367			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310035041	EAST ISLIP	NY		04/14/2022	05/23/2023	43,436							43,436	43,436			
3310035135	MARKHAM	IL		05/19/2022	06/27/2023	24,666							30,680	30,680			
3310035225	SAINT ALBANS	NY		06/29/2022	05/23/2023	51,975							51,975	51,975			
3310035239	BLOOMFIELD	NJ		06/15/2022	06/27/2023	91,308							91,308	91,308			
3310035263	CHICAGO	IL		04/29/2022	05/23/2023	81,963							83,606	83,606			
3310035306	LINDENHURST	NY		04/29/2022	04/26/2023	121,325							121,325	121,325			
3310035527	FARMINGDALE	NY		06/07/2022	06/27/2023	140,108							149,623	149,623			
3310035528	NUTLEY	NJ		04/29/2022	05/23/2023	115,196							115,196	115,196			
3310035617	ORANGE	NJ		06/15/2022	04/26/2023	39,278							39,278	39,278			
3310035758	LANDING	NJ		06/15/2022	06/27/2023	60,754							60,754	60,754			
3310035761	BROOKLYN	NY		06/23/2022	04/26/2023	448,455							448,455	448,455			
3310035833	WEST NEW YORK	NJ		06/15/2022	06/27/2023	146,317							164,271	164,271			
3310035863	TRENTON	NJ		06/07/2022	06/27/2023	122,958							122,958	122,958			
3310035890	SOUND BEACH	NY		06/15/2022	04/26/2023	87,912							87,912	87,912			
3310035898	PANAMA CITY BEACH	FL		05/19/2022	06/27/2023	94,446							94,446	94,446			
3310035985	TAMPA	FL		05/19/2022	05/23/2023	314,734							314,734	314,734			
3310036025	CORAM	NY		06/15/2022	04/26/2023	116,424							116,424	116,424			
3310036041	DETROIT	MI		06/15/2022	06/27/2023	38,018							38,018	38,018			
3310036074	QUEENS	NY		05/19/2022	05/23/2023	125,631							125,631	125,631			
3310036113	NEWBURGH	NY		06/07/2022	06/27/2023	53,460							53,460	53,460			
3310036200	GARDEN CITY	GA		06/15/2022	05/23/2023	31,071							37,648	37,648			
3310036361	NEW PROVIDENCE	NJ		06/07/2022	05/23/2023	117,612							136,917	136,917			
3310036377	LOS ANGELES	CA		05/19/2022	05/23/2023	601,425							601,425	601,425			
3310036380	WATERBURY	CT		06/07/2022	06/27/2023	33,019							39,798	39,798			
3310036420	DELAND	FL		07/14/2022	04/26/2023	65,711							65,711	65,711			
3310036439	NEWARK	NJ		05/19/2022	05/23/2023	56,549							56,549	56,549			
3310036471	PAPAIKOU	HI		06/15/2022	04/26/2023	76,251							89,358	89,358			
3310036543	LIVINGSTON	NJ		06/15/2022	04/26/2023	179,388							179,388	179,388			
3310036551	MAPLEWOOD	NJ		06/23/2022	06/27/2023	144,342							144,342	144,342			
3310036593	LINDENHURST	NY		06/15/2022	05/23/2023	112,563							112,563	112,563			
3310036609	SEEKONK	MA		06/15/2022	05/23/2023	102,911							139,219	139,219			
3310036626	TUCSON	AZ		06/07/2022	06/27/2023	75,710							75,710	75,710			
3310036712	ELIZABETH	NJ		06/07/2022	05/23/2023	126,917							126,917	126,917			
3310036737	HILLSIDE	NJ		07/14/2022	04/26/2023	112,266							112,266	112,266			
3310036781	ALEXANDRIA	VA		07/25/2022	06/27/2023	293,436							475,200	475,200			
3310036789	PEMBERTON	NJ		06/15/2022	05/23/2023	39,100							39,100	39,100			
3310036792	MASTIC BEACH	NY		06/15/2022	05/23/2023	85,358							85,358	85,358			
3310036876	PHILADELPHIA	PA		06/23/2022	06/27/2023	32,670							32,670	32,670			
3310036898	DOVER	MA		07/14/2022	04/26/2023	283,056							353,445	353,445			
3310036904	LIVINGSTON	NJ		07/14/2022	05/23/2023	106,029							228,779	228,779			
3310036905	LIVINGSTON	NJ		07/14/2022	05/23/2023	170,849							170,849	170,849			
3310036927	FITCHBURG	MA		06/15/2022	04/26/2023	66,532							72,230	72,230			
3310036940	MONTCLAIR	NJ		06/15/2022	05/23/2023	167,567							169,439	169,439			
3310036946	SEA ISLE CITY	NJ		06/15/2022	06/27/2023	382,803							382,803	382,803			
3310036948	MARLBOROUGH	NY		07/14/2022	04/26/2023	61,724							61,724	61,724			
3310036958	BERGENFIELD	NJ		06/15/2022	05/23/2023	121,127							128,612	128,612			
3310037020	LA QUINTA	CA		06/15/2022	06/27/2023	166,186							166,186	166,186			
3310037021	HILLSIDE	NJ		07/14/2022	04/26/2023	122,958							127,190	127,190			
3310037054	CLINTON TOWNSHIP	NJ		06/29/2022	04/26/2023	88,890							102,376	102,376			
3310037129	IRVINGTON	NJ		08/08/2022	05/23/2023	46,154							46,154	46,154			
3310037147	TOLEDO	OH		08/01/2022	04/26/2023	19,399							19,399	19,399			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310037175	BOSTON	MA		07/25/2022	05/23/2023	500,831							386,300	386,300			
3310037187	PONTIAC	MI		06/15/2022	04/26/2023	11,138							11,138	11,138			
3310037193	EAST STROUDSBURG	PA		06/15/2022	04/26/2023	71,547							79,032	79,032			
3310037200	AVONDALE	LA		09/28/2022	05/23/2023	15,206							28,582	28,582			
3310037243	HICKSVILLE	NY		06/15/2022	05/23/2023	145,441							145,441	145,441			
3310037278	TOBYHANNA	PA		06/29/2022	06/27/2023	55,707							55,707	55,707			
3310037314	UNION BEACH	NJ		06/15/2022	05/23/2023	110,609							118,058	118,058			
3310037321	CENTEREACH	NY		07/25/2022	05/23/2023	102,836							102,836	102,836			
3310037331	MILFORD MILL	MD		07/25/2022	04/26/2023	71,399							100,223	100,223			
3310037335	MEDFORD	NY		06/29/2022	05/23/2023	85,485							85,485	85,485			
3310037356	WEST HAVERSTRAW	NY		07/07/2022	06/27/2023	119,260							119,260	119,260			
3310037366	BEVERLY HILLS	FL		06/15/2022	04/26/2023	24,651							24,651	24,651			
3310037381	BATON ROUGE	LA		07/14/2022	04/26/2023	31,408							31,408	31,408			
3310037384	WATERBURY	CT		06/23/2022	04/26/2023	52,940							52,940	52,940			
3310037408	FORT WASHINGTON	MD		06/15/2022	06/27/2023	67,240							87,600	87,600			
3310037419	NANUET	NY		06/15/2022	06/27/2023	108,702							108,702	108,702			
3310037492	TRENTON	NJ		06/29/2022	04/26/2023	28,898							28,898	28,898			
3310037555	TRENTON	NJ		07/25/2022	04/26/2023	28,067							28,067	28,067			
3310037560	MASTIC	NY		06/15/2022	05/23/2023	89,100							89,100	89,100			
3310037595	JERSEY CITY	NJ		06/29/2022	06/27/2023	291,386							291,386	291,386			
3310037598	HICKSVILLE	NY		07/07/2022	04/26/2023	136,323							136,323	136,323			
3310037608	KENILWORTH	NJ		06/23/2022	04/26/2023	157,781							157,781	157,781			
3310037631	HONOLULU	HI		07/07/2022	05/23/2023	302,256							323,863	323,863			
3310037640	CAPE CORAL	FL		06/29/2022	05/23/2023	81,815							81,815	81,815			
3310037705	NEWARK	NJ		07/14/2022	04/26/2023	73,886							79,032	79,032			
3310037733	HAMILTON TOWNSHIP	NJ		07/14/2022	04/26/2023	45,931							45,931	45,931			
3310037738	HAMPTON	VA		08/01/2022	06/27/2023	95,337							95,337	95,337			
3310037763	CENTEREACH	NY		07/14/2022	05/23/2023	138,105							138,105	138,105			
3310037802	COLUMBIA	NJ		09/21/2022	05/23/2023	69,202							69,202	69,202			
3310037803	IRVINGTON	NJ		07/25/2022	06/27/2023	72,285							72,285	72,285			
3310037821	BROWNS MILLS	NJ		07/14/2022	06/27/2023	38,313							38,313	38,313			
3310037853	ROOSEVELT	NY		08/08/2022	06/27/2023	116,567							116,567	116,567			
3310037868	INTERLAKEN	NJ		07/25/2022	05/23/2023	180,214							225,684	225,684			
3310037898	LAKE WORTH	FL		08/26/2022	04/26/2023	50,256							63,488	63,488			
3310037912	SAN BERNARDINO	CA		06/29/2022	05/23/2023	86,873							86,873	86,873			
3310037917	DETROIT	MI		06/29/2022	06/27/2023	16,188							16,188	16,188			
3310037926	MUSKEGON	MI		08/08/2022	06/27/2023	24,991							31,207	31,207			
3310037938	BRENTWOOD	NY		06/23/2022	05/23/2023	102,364							102,364	102,364			
3310037962	NEWARK	NJ		09/21/2022	04/26/2023	136,991							136,991	136,991			
3310037963	EAST ORANGE	NJ		06/29/2022	05/23/2023	129,195							129,195	129,195			
3310037968	IRVINGTON	NJ		06/29/2022	05/23/2023	111,375							111,375	111,375			
3310038015	WESTBURY	NY		08/08/2022	04/26/2023	183,101							183,101	183,101			
3310038035	BALTIMORE	MD		09/21/2022	04/26/2023	37,238							37,238	37,238			
3310038037	HAMPTON BAYS	NY		08/08/2022	05/23/2023	195,129							195,129	195,129			
3310038042	NEWARK	NJ		08/01/2022	04/26/2023	72,208							82,388	82,388			
3310038056	NEWARK	NJ		09/28/2022	05/23/2023	111,375							111,375	111,375			
3310038057	NEWARK	NJ		08/26/2022	05/23/2023	84,134							94,609	94,609			
3310038059	IRVINGTON	NJ		08/01/2022	05/23/2023	92,308							92,308	92,308			
3310038123	HAVERFORD	PA		06/29/2022	06/27/2023	67,577							69,072	69,072			
3310038128	NEWARK	NJ		07/14/2022	04/26/2023	133,056							133,056	133,056			
3310038153	WYANDANCH	NY		08/08/2022	04/26/2023	77,517							77,517	77,517			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038217	PALM COAST	FL		08/01/2022	04/26/2023	64,516							88,469	88,469			
3310038218	PALM COAST	FL		08/01/2022	04/26/2023	58,402							80,493	80,493			
3310038252	BAY SHORE	NY		07/25/2022	05/23/2023	103,889							103,889	103,889			
3310038319	LOS ANGELES	CA		07/25/2022	05/23/2023	474,647							546,334	546,334			
3310038322	NORTH HOLLYWOOD	CA		07/07/2022	06/27/2023	236,050							236,050	236,050			
3310038344	DETROIT	MI		07/25/2022	04/26/2023	82,000							93,511	93,511			
3310038346	WEST BABYLON	NY		06/29/2022	05/23/2023	132,462							132,462	132,462			
3310038416	MASTIC	NY		06/29/2022	05/23/2023	94,743							94,743	94,743			
3310038431	CLEVELAND	OH		07/25/2022	04/26/2023	22,275							22,275	22,275			
3310038456	BLACKWOOD	NJ		08/01/2022	04/26/2023	44,975							44,975	44,975			
3310038473	MILWAUKEE	WI		07/14/2022	06/27/2023	41,580							55,427	55,427			
3310038497	HAVERSTRAW	NY		09/08/2022	05/23/2023	106,920							106,920	106,920			
3310038526	ANCHORAGE	AK		09/08/2022	06/27/2023	308,880							308,880	308,880			
3310038560	SCRANTON	PA		08/08/2022	05/23/2023	46,595							46,595	46,595			
3310038599	DEER PARK	NY		09/21/2022	05/23/2023	80,190							80,190	80,190			
3310038618	WARNER ROBINS	GA		07/14/2022	06/27/2023	74,577							17,439	17,439			
3310038654	ELIZABETH	NJ		08/08/2022	05/23/2023	72,765							72,765	72,765			
3310038656	ELIZABETH	NJ		08/16/2022	06/27/2023	116,201							116,201	116,201			
3310038662	ANDERSON	SC		08/08/2022	05/23/2023	22,424							24,739	24,739			
3310038680	THIELLS	NY		07/07/2022	05/23/2023	106,920							130,479	130,479			
3310038719	HOUSTON	TX		08/01/2022	04/26/2023	26,730							26,730	26,730			
3310038726	CHICAGO	IL		08/26/2022	05/23/2023	15,919							30,888	30,888			
3310038753	DAYTON	OH		07/25/2022	04/26/2023	19,154							34,435	34,435			
3310038804	EAST ORANGE	NJ		07/14/2022	04/26/2023	118,043							118,043	118,043			
3310038850	OKLAHOMA CITY	OK		07/25/2022	06/27/2023	50,045							49,658	49,658			
3310038851	PENNSVILLE	NJ		08/01/2022	05/23/2023	19,751							19,751	19,751			
3310038853	KENMORE	NY		10/12/2022	05/23/2023	36,658							37,103	37,103			
3310038867	ENGLEWOOD	NJ		08/16/2022	04/26/2023	103,098							103,098	103,098			
3310038879	LONG BRANCH	NJ		08/01/2022	06/27/2023	37,571							37,571	37,571			
3310038882	WEST BABYLON	NY		07/25/2022	05/23/2023	171,518							171,518	171,518			
3310038909	BROOKLYN	NY		08/08/2022	04/26/2023	255,717							255,717	255,717			
3310038951	RAHWAY	NJ		07/14/2022	05/23/2023	50,787							58,658	58,658			
3310038964	NEW HAVEN	CT		10/12/2022	04/26/2023	138,848							138,848	138,848			
3310038981	EAST ORANGE	NJ		08/01/2022	04/26/2023	120,778							122,810	122,810			
3310038985	WORCESTER	MA		07/25/2022	05/23/2023	77,833							86,843	86,843			
3310039008	ROSLYN HEIGHTS	NY		09/08/2022	04/26/2023	179,240							179,240	179,240			
3310039035	CAPE CORAL	FL		09/21/2022	06/27/2023	32,052							55,696	55,696			
3310039037	CAPE CORAL	FL		09/28/2022	06/27/2023	32,052							32,052	32,052			
3310039039	HOLLYWOOD	FL		08/16/2022	06/27/2023	79,923							79,923	79,923			
3310039092	CENTERPORT	NY		08/01/2022	06/27/2023	158,171							158,171	158,171			
3310039098	ASHEVILLE	NC		08/16/2022	04/26/2023	54,797							54,797	54,797			
3310039109	CLARKSVILLE	TN		07/25/2022	04/26/2023	24,874							30,591	30,591			
3310039155	THE BRONX	NY		08/01/2022	05/23/2023	150,891							150,891	150,891			
3310039162	WASHINGTON	DC		08/08/2022	06/27/2023	72,720							88,135	88,135			
3310039179	ROOSEVELT	NY		08/16/2022	06/27/2023	114,256							130,413	130,413			
3310039193	SELDEN	NY		08/01/2022	05/23/2023	100,232							100,232	100,232			
3310039209	CLEVELAND	OH		08/08/2022	04/26/2023	20,538							20,538	20,538			
3310039232	UNION CITY	GA		08/08/2022	04/26/2023	61,210							61,210	61,210			
3310039280	WESTVILLE	NJ		08/08/2022	06/27/2023	49,450							49,450	49,450			
3310039310	CHICAGO	IL		08/16/2022	04/26/2023	38,016							42,471	42,471			
3310039335	DETROIT	MI		08/26/2022	06/27/2023	29,090							29,090	29,090			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310039351	WEST BERLIN	NJ		08/08/2022	05/23/2023	34,214							34,214	34,214			
3310039386	GRIFFIN	GA		08/16/2022	04/26/2023	28,482							28,482	28,482			
3310039389	UPPER SADDLE RIVER	NJ		08/01/2022	06/27/2023	186,530							202,123	202,123			
3310039437	LOUISBURG	NC		11/10/2022	05/23/2023	36,940							77,481	77,481			
3310039524	TAMPA	FL		07/25/2022	05/23/2023	39,510							39,510	39,510			
3310039573	HAWLEY	PA		08/26/2022	04/26/2023	43,284							43,284	43,284			
3310039576	FRAMINGHAM	MA		08/08/2022	06/27/2023	107,291							122,970	122,970			
3310039608	FRANKLINVILLE	NJ		08/26/2022	05/23/2023	28,067							40,787	40,787			
3310039627	WHARTON	NJ		08/08/2022	05/23/2023	105,584							121,200	121,200			
3310039630	BURLINGTON	NC		08/08/2022	05/23/2023	31,203							31,203	31,203			
3310039631	WILLINGBORO	NJ		09/08/2022	04/26/2023	72,611							72,611	72,611			
3310039641	STATEN ISLAND	NY		09/08/2022	06/27/2023	140,600							140,600	140,600			
3310039645	MIDDLETOWN	NY		08/26/2022	04/26/2023	64,916							70,493	70,493			
3310039657	SOUTHAMPTON	NY		10/12/2022	06/27/2023	291,206							291,206	291,206			
3310039678	ST. ALBANS	NY		08/16/2022	05/23/2023	156,059							158,197	158,197			
3310039697	NEWARK	NJ		09/08/2022	05/23/2023	64,895							64,895	64,895			
3310039712	IMPERIAL BEACH	CA		08/01/2022	05/23/2023	99,792							99,792	99,792			
3310039727	LOXAHATCHEE GROVES	FL		08/16/2022	04/26/2023	116,201							116,201	116,201			
3310039765	TOMS RIVER	NJ		11/01/2022	04/26/2023	53,121							60,529	60,529			
3310039784	DELTONA	FL		08/16/2022	04/26/2023	40,565							41,703	41,703			
3310039791	PLEASANTVILLE	NJ		08/16/2022	06/27/2023	34,823							34,823	34,823			
3310039865	UNIONDALE	NY		08/26/2022	06/27/2023	110,438							110,438	110,438			
3310039878	HILLSIDE	NJ		08/08/2022	06/27/2023	102,432							116,653	116,653			
3310039911	DETROIT	MI		10/12/2022	05/23/2023	19,191							19,941	19,941			
3310040016	CENTER MORICHES	NY		09/08/2022	05/23/2023	212,310							212,310	212,310			
3310040023	NYACK	NY		08/26/2022	04/26/2023	184,437							184,437	184,437			
3310040049	LAS VEGAS	NV		10/12/2022	06/27/2023	92,441							94,520	94,520			
3310040064	SUN CITY CENTER	FL		08/08/2022	06/27/2023	54,316							54,316	54,316			
3310040074	WASHINGTON	DC		08/26/2022	06/27/2023	116,602							137,244	137,244			
3310040082	MERIDEN	CT		09/08/2022	06/27/2023	41,580							41,580	41,580			
3310040161	WEST ORANGE	NJ		09/08/2022	05/23/2023	75,064							75,064	75,064			
3310040251	CHICAGO	IL		08/16/2022	05/23/2023	63,092							63,092	63,092			
3310040269	ST. PETERSBURG	FL		09/08/2022	04/26/2023	134,185							144,639	144,639			
3310040273	EASTON	PA		10/12/2022	05/23/2023	77,815							81,884	81,884			
3310040291	JACKSONVILLE	FL		08/16/2022	05/23/2023	90,719							91,855	91,855			
3310040424	NEWARK	NJ		08/26/2022	05/23/2023	89,917							89,917	89,917			
3310040482	EAST CHICAGO	IN		09/21/2022	05/23/2023	22,904							25,973	25,973			
3310040505	LAKE RONKONKOMA	NY		08/26/2022	04/26/2023	114,345							114,345	114,345			
3310040508	WOODRUFF	SC		09/08/2022	06/27/2023	7,475							26,691	26,691			
3310040509	PACOLET	SC		09/08/2022	06/27/2023	6,201							25,989	25,989			
3310040525	NEW BRITAIN	CT		09/08/2022	04/26/2023	26,730							40,244	40,244			
3310040526	NEW BRITAIN	CT		09/08/2022	04/26/2023	57,470							57,470	57,470			
3310040532	RIVERSIDE	CA		08/26/2022	06/27/2023	240,102							240,102	240,102			
3310040558	BOWDON	GA		09/28/2022	06/27/2023	15,058							35,640	35,640			
3310040560	PHILADELPHIA	PA		08/26/2022	04/26/2023	46,703							83,962	83,962			
3310040564	SALEM	NH		08/26/2022	06/27/2023	46,332							60,194	60,194			
3310040575	WEST ISLIP	NY		09/08/2022	04/26/2023	290,822							290,822	290,822			
3310040638	ATLANTA	GA		08/26/2022	05/23/2023	29,106							29,106	29,106			
3310040673	CHICAGO	IL		09/28/2022	05/23/2023	345,263							345,263	345,263			
3310040688	TAMPA	FL		08/26/2022	06/27/2023	67,766							75,077	75,077			
3310040726	CHICAGO	IL		09/28/2022	05/23/2023	367,538							367,538	367,538			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310040738	DETROIT	MI		09/21/2022	06/27/2023	23,211							24,874	24,874			
3310040747	BALTIMORE	MD		09/28/2022	05/23/2023	28,616							41,802	41,802			
3310040768	UNION CITY	NJ		09/08/2022	06/27/2023	170,404							170,404	170,404			
3310040791	WESTBURY	NY		10/12/2022	04/26/2023	140,294							200,915	200,915			
3310040851	PITMAN	NJ		09/21/2022	06/27/2023	32,076							48,323	48,323			
3310040905	PAHOA	HI		09/28/2022	05/23/2023	39,219							39,219	39,219			
3310041006	MIDDLETOWN	NY		10/12/2022	06/27/2023	54,372							123,611	123,611			
3310041036	PATCHOGUE	NY		10/12/2022	06/27/2023	77,570							80,524	80,524			
3310041055	ELIZABETH	NJ		09/08/2022	04/26/2023	107,143							107,143	107,143			
3310041126	ATLANTA	GA		09/08/2022	04/26/2023	24,503							24,503	24,503			
3310041127	PLAINFIELD	NJ		10/12/2022	05/23/2023	81,895							83,130	83,130			
3310041207	ADELPHI	MD		09/08/2022	04/26/2023	106,267							106,267	106,267			
3310041300	ATLANTIC CITY	NJ		11/01/2022	06/27/2023	27,473							34,170	34,170			
3310041320	HAZEL CREST	IL		09/21/2022	05/23/2023	41,075							52,435	52,435			
3310041321	CHICAGO	IL		09/21/2022	04/26/2023	90,437							90,437	90,437			
3310041326	PALM BAY	FL		09/21/2022	04/26/2023	79,569							79,569	79,569			
3310041345	BRICK	NJ		10/19/2022	04/26/2023	86,988							86,988	86,988			
3310041351	HEMPSTEAD	NY		09/28/2022	04/26/2023	139,263							147,282	147,282			
3310041362	MOUNT HOLLY	NJ		09/21/2022	06/27/2023	51,054							51,054	51,054			
3310041389	EVANSVILLE	IN		09/21/2022	04/26/2023	29,106							29,106	29,106			
3310041412	MALVERNE	NY		10/12/2022	06/27/2023	123,701							138,254	138,254			
3310041427	VINELAND	NJ		10/12/2022	06/27/2023	45,441							69,094	69,094			
3310041482	WILLINGBORO	NJ		09/21/2022	04/26/2023	69,746							78,260	78,260			
3310041520	CHICAGO	IL		10/19/2022	06/27/2023	35,142							50,309	50,309			
3310041534	NORTH HOLLYWOOD	CA		09/21/2022	06/27/2023	394,409							440,540	440,540			
3310041583	CHICAGO	IL		09/21/2022	05/23/2023	40,244							48,886	48,886			
3310041603	JERSEY CITY	NJ		11/10/2022	06/27/2023	126,968							139,084	139,084			
3310041604	WEST ISLIP	NY		11/01/2022	05/23/2023	144,891							174,110	174,110			
3310041658	SHIRLEY	NY		10/19/2022	06/27/2023	95,426							113,246	113,246			
3310041665	SCHENECTADY	NY		10/12/2022	05/23/2023	23,730							35,835	35,835			
3310041670	HEMPSTEAD	NY		10/12/2022	06/27/2023	95,426							100,208	100,208			
3310041697	ATLANTA	TX		10/19/2022	04/26/2023	38,865							40,154	40,154			
3310041770	BALTIMORE	MD		09/21/2022	04/26/2023	46,834							54,195	54,195			
3310041832	NEWARK	NJ		09/21/2022	04/26/2023	61,093							126,347	126,347			
3310041868	RONKONKOMA	NY		10/12/2022	06/27/2023	67,137							67,137	67,137			
3310041881	WILMINGTON	NC		09/28/2022	05/23/2023	81,752							81,752	81,752			
3310041912	BOSTON	MA		10/19/2022	04/26/2023	141,446							153,787	153,787			
3310041918	BALTIMORE	MD		09/28/2022	05/23/2023	34,155							34,155	34,155			
3310041926	PHILLIPSBURG	NJ		09/28/2022	05/23/2023	27,958							43,993	43,993			
3310041979	ELIZABETH	NJ		10/19/2022	06/27/2023	92,278							126,819	126,819			
3310041982	WATERBURY	CT		11/10/2022	04/26/2023	519,008							519,008	519,008			
3310041984	CLEVELAND	OH		09/28/2022	04/26/2023	18,681							26,852	26,852			
3310041991	SARASOTA	FL		10/19/2022	05/23/2023	74,488							74,488	74,488			
3310041996	NORTH PLAINFIELD	NJ		10/12/2022	06/27/2023	96,228							118,807	118,807			
3310042031	MIDDLETOWN	NY		10/19/2022	04/26/2023	45,992							68,011	68,011			
3310042044	MELVILLE	NY		10/19/2022	04/26/2023	180,428							180,428	180,428			
3310042047	EUSTIS	FL		11/01/2022	06/27/2023	1							35,576	35,576			
3310042048	LINDEN	NJ		09/21/2022	05/23/2023	90,597							90,597	90,597			
3310042057	PHILADELPHIA	PA		10/19/2022	05/23/2023	61,742							118,800	118,800			
3310042105	HUNTINGTON STATION	NY		11/10/2022	05/23/2023	88,358							88,358	88,358			
3310042112	PHILADELPHIA	PA		09/28/2022	06/27/2023	29,136							31,928	31,928			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310042133	MASSAPEQUA	NY		10/19/2022	05/23/2023	161,250							171,203	171,203			
3310042140	PARKLAND	FL		10/19/2022	04/26/2023	240,243							249,480	249,480			
3310042238	CHICAGO	IL		10/19/2022	04/26/2023	32,700							40,971	40,971			
3310042262	STATEN ISLAND	NY		10/19/2022	05/23/2023	82,121							82,121	82,121			
3310042288	BEVERLY HILLS	FL		10/12/2022	05/23/2023	44,402							45,293	45,293			
3310042292	PUNTA GORDA	FL		11/10/2022	04/26/2023	52,124							68,459	68,459			
3310042372	ST. PETERSBURG	FL		10/19/2022	04/26/2023	40,095							54,024	54,024			
3310042438	BIRMINGHAM	AL		10/19/2022	04/26/2023	6,504							6,504	6,504			
3310042465	CHICAGO	IL		10/19/2022	06/26/2023	75,230							75,230	75,230			
3310042493	LITHONIA	GA		10/12/2022	04/26/2023	62,816							62,816	62,816			
3310042500	PATERSON	NJ		11/10/2022	04/26/2023	43,993							43,993	43,993			
3310042505	MATTAPOISETT	MA		11/01/2022	06/27/2023	47,698							139,899	139,899			
3310042534	PHILADELPHIA	PA		11/10/2022	06/27/2023	30,457							40,258	40,258			
3310042563	NORTH MIDDLETOWN	NJ		11/10/2022	06/27/2023	72,230							85,595	85,595			
3310042565	CINCINNATI	OH		11/01/2022	06/27/2023	56,527							62,747	62,747			
3310042610	DETROIT	MI		10/19/2022	06/27/2023	21,740							21,978	21,978			
3310042619	LINDENHURST	NY		11/01/2022	04/26/2023	99,421							106,994	106,994			
3310042673	ATLANTIC CITY	NJ		10/19/2022	06/27/2023	136,026							136,026	136,026			
3310042743	SALISBURY	NC		11/01/2022	04/26/2023	19,439							34,972	34,972			
3310042766	MANALAPAN	NJ		11/01/2022	05/23/2023	237,600							237,600	237,600			
3310042835	HAMILTON	OH		10/19/2022	05/23/2023	27,948							36,383	36,383			
3310042959	WINDSOR LOCKS	CT		10/19/2022	05/23/2023	27,443							27,443	27,443			
3310042960	NEWARK	NJ		11/01/2022	05/23/2023	65,321							65,321	65,321			
3310042998	LACEY TOWNSHIP	NJ		11/01/2022	06/27/2023	35,640							35,640	35,640			
3310043009	CHICAGO	IL		11/01/2022	05/23/2023	46,289							64,508	64,508			
3310043020	HOLBROOK	NY		11/10/2022	05/23/2023	44,550							44,550	44,550			
3310043031	UNION	NJ		11/10/2022	06/27/2023	131,274							131,274	131,274			
3310043070	HOPATCONG	NJ		10/19/2022	04/26/2023	33,894							33,894	33,894			
3310043095	CENTEREACH	NY		11/01/2022	04/26/2023	93,911							93,911	93,911			
3310043148	HILLSBOROUGH TOWNSHI	NJ		11/01/2022	04/26/2023	87,615							87,615	87,615			
3310043305	MANCHESTER TOWNSHIP	NJ		11/10/2022	04/26/2023	40,726							43,845	43,845			
3310043312	PASSAIC	NJ		11/10/2022	06/27/2023	41,149							41,149	41,149			
3310043426	EAST ORANGE	NJ		11/10/2022	06/27/2023	66,811							74,584	74,584			
3310043596	FRANKLIN SQUARE	NY		11/10/2022	05/23/2023	47,352							61,586	61,586			
3310043610	DETROIT	MI		11/10/2022	06/27/2023	22,353							26,715	26,715			
3310043638	JOSHUA TREE	CA		01/10/2023	06/27/2023								137,923	137,923			
3310043811	BURLINGTON	NJ		11/10/2022	06/27/2023	50,490							65,043	65,043			
3310043827	PATERSON	NJ		11/10/2022	05/23/2023	74,042							96,635	96,635			
3310044192	BALTIMORE	MD		01/10/2023	06/27/2023								10,692	10,692			
3310045654	YONKERS	NY		02/13/2023	05/23/2023								166,914	166,914			
3310046046	MAPLEWOOD	NJ		02/13/2023	06/27/2023								96,763	96,763			
3310046120	BAY SHORE	NY		02/13/2023	05/23/2023								87,407	87,407			
3310046361	WYOMING	MI		01/30/2023	06/27/2023								31,972	31,972			
3310046595	LITHONIA	GA		02/13/2023	04/26/2023								42,768	42,768			
3310046953	MARGATE	FL		02/27/2023	06/27/2023								104,693	104,693			
3310046960	RIVERSIDE	CA		02/13/2023	05/23/2023								111,256	111,256			
3310047051	BEAUFORT	SC		02/27/2023	06/27/2023								64,746	64,746			
3310047250	DECATUR	GA		02/13/2023	05/23/2023								56,665	56,665			
3310047452	CAPITOL HEIGHTS	MD		02/27/2023	06/27/2023								73,166	73,166			
3310048031	JONESBORO	GA		02/27/2023	04/26/2023								49,985	49,985			
3310048580	HUNTERSVILLE	NC		04/27/2023	05/23/2023								52,338	52,338			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310048692	COVINGTON	GA		02/27/2023	06/27/2023								44,372	44,372			
3310048931	STONE HARBOR	NJ		02/27/2023	06/27/2023								237,600	237,600			
3310049043	NEWBURGH	NY		04/04/2023	06/27/2023								109,690	109,690			
3310049674	VALPARAISO	IN		04/19/2023	06/27/2023								32,685	32,685			
3310050244	FORT MYERS	FL		04/04/2023	06/27/2023								187,169	187,169			
3310050448	CHESAPEAKE	VA		04/19/2023	06/27/2023								35,529	35,529			
3320041959	LOUISVILLE	OH		02/27/2023	04/26/2023								52,351	52,351			
3320042691	JERSEY CITY	NJ		01/10/2023	04/26/2023								245,025	245,025			
3320042828	NEW BRITAIN	CT		01/10/2023	05/24/2023								208,346	208,346			
3320042990	GLEN COVE	NY		01/10/2023	06/26/2023								385,714	385,714			
3320043028	MOUNT VERNON	NY		01/10/2023	06/26/2023								480,294	480,294			
3320043245	ROSELLE	NJ		01/10/2023	04/26/2023								246,807	246,807			
3320043462	MILFORD	MA		01/30/2023	05/24/2023								308,385	308,385			
3320043595	LITHONIA	GA		01/10/2023	04/26/2023								164,873	164,873			
3320043723	BALTIMORE	MD		01/10/2023	04/26/2023								265,676	265,676			
3320043817	WINDSOR	CT		01/10/2023	05/24/2023								96,773	96,773			
3320043913	MIAMI BEACH	FL		01/10/2023	04/26/2023								1,190,475	1,190,475			
3320043989	DIX HILLS	NY		01/10/2023	06/26/2023								767,250	767,250			
3320043999	TAMPA	FL		01/10/2023	04/26/2023								123,750	123,750			
3320044014	BRENTWOOD	NY		01/10/2023	04/26/2023								287,793	287,793			
3320044054	NEW WINDSOR	NY		02/27/2023	06/26/2023								294,896	294,896			
3320044216	BRENTWOOD	NY		01/30/2023	06/26/2023								298,040	298,040			
3320044250	EAST ORANGE	NJ		01/10/2023	06/26/2023								384,100	384,100			
3320044286	NEW YORK	NY		01/30/2023	04/26/2023								3,666,953	3,666,953			
3320044729	BIRMINGHAM	AL		01/10/2023	04/26/2023								130,086	130,086			
3320044746	WATERBURY	CT		01/30/2023	05/24/2023								586,575	586,575			
3320044832	NEWARK	NJ		01/10/2023	04/26/2023								293,065	293,065			
3320044951	ANDERSON	IN		02/27/2023	06/26/2023								57,506	57,506			
3320044963	BAYTOWN	TX		02/13/2023	06/26/2023								121,852	121,852			
3320045028	WARREN	MI		01/30/2023	04/20/2023								49,005	49,005			
3320045123	SCOTCH PLAINS	NJ		01/30/2023	06/26/2023								308,485	308,485			
3320045147	CINCINNATI	OH		01/30/2023	04/26/2023								83,412	83,412			
3320045334	TRENTON	NJ		01/30/2023	06/26/2023								104,683	104,683			
3320045503	CARTHAGE	TX		02/13/2023	06/26/2023								155,925	155,925			
3320045565	TRENTON	NJ		01/30/2023	06/26/2023								79,200	79,200			
3320045815	BOCA RATON	FL		02/27/2023	04/26/2023								848,653	848,653			
3320045894	BROOKLYN	NY		01/30/2023	06/26/2023								500,742	500,742			
3320045957	HUNTINGTON STATION	NY		02/27/2023	06/26/2023								433,818	433,818			
3320045996	DELAND	FL		04/04/2023	06/26/2023								125,355	125,355			
3320046009	MANHATTAN	NY		01/30/2023	04/26/2023								5,878,262	5,878,262			
3320046034	CHARLESTON	SC		01/30/2023	04/26/2023								248,284	248,284			
3320046067	TRENTON	NJ		01/30/2023	06/26/2023								116,325	116,325			
3320046259	JAMAICA	NY		01/30/2023	05/24/2023								458,370	458,370			
3320046336	AMSTERDAM	NY		01/30/2023	06/26/2023								62,766	62,766			
3320046347	TRENTON	NJ		02/13/2023	06/26/2023								101,178	101,178			
3320046354	WEST BABYLON	NY		02/13/2023	06/26/2023								366,300	366,300			
3320046621	FORT LAUDERDALE	FL		01/30/2023	06/26/2023								370,965	370,965			
3320046806	BELLPORT	NY		02/13/2023	06/26/2023								308,309	308,309			
3320046829	CHARLOTTE	NC		04/04/2023	05/24/2023								141,075	141,075			
3320046951	CHICAGO	IL		02/13/2023	06/26/2023								200,673	200,673			
3320046957	TRENTON	NJ		02/13/2023	06/26/2023								113,424	113,424			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320046968	NEPTUNE	NJ		02/13/2023	06/26/2023								392,040	392,040			
3320046970	BRENTWOOD	NY		02/13/2023	06/26/2023								312,345	312,345			
3320047041	BROOKLYN	NY		02/27/2023	05/24/2023								743,985	743,985			
3320047098	HAYS	KS		02/27/2023	04/26/2023								58,559	58,559			
3320047311	VIRGINIA BEACH	VA		02/27/2023	05/24/2023								232,919	232,919			
3320047353	NEWARK	NJ		04/04/2023	06/26/2023								90,956	90,956			
3320047453	FAYETTEVILLE	NC		02/27/2023	05/24/2023								118,206	118,206			
3320047480	BUFFALO	NY		02/27/2023	06/26/2023								107,414	107,414			
3320047487	PHILADELPHIA	PA		03/15/2023	05/24/2023								178,497	178,497			
3320047597	SAN ANTONIO	TX		03/15/2023	06/26/2023								135,488	135,488			
3320047616	EWING TOWNSHIP	NJ		02/27/2023	06/26/2023								258,895	258,895			
3320047630	HOPATCONG	NJ		02/27/2023	05/24/2023								234,041	234,041			
3320047710	WINSLOW TOWNSHIP	NJ		02/27/2023	05/24/2023								223,677	223,677			
3320047804	PITTSBURGH	PA		02/27/2023	06/26/2023								128,205	128,205			
3320047854	FAYETTEVILLE	NC		02/27/2023	05/24/2023								102,465	102,465			
3320047884	WORCESTER	MA		03/15/2023	06/26/2023								332,640	332,640			
3320048353	CHICAGO	IL		03/15/2023	06/26/2023								190,075	190,075			
3320048363	EDISON	NJ		04/27/2023	06/26/2023								318,280	318,280			
3320048505	FAYETTEVILLE	NC		03/15/2023	05/24/2023								170,280	170,280			
3320048603	SALISBURY	MD		03/15/2023	06/26/2023								168,102	168,102			
3320048771	LAKELAND	FL		04/04/2023	06/26/2023								99,733	99,733			
3320049145	CORAM	NY		03/15/2023	04/26/2023								361,246	361,246			
3320049185	FAYETTEVILLE	NC		03/15/2023	06/26/2023								105,633	105,633			
3320049360	BELLPORT	NY		03/15/2023	06/26/2023								352,638	352,638			
3320049744	OAKWOOD	GA		04/04/2023	06/26/2023								99,000	99,000			
3320049891	SUMMERFIELD	FL		04/04/2023	06/26/2023								194,238	194,238			
3320050070	WALDEN	NY		04/27/2023	05/24/2023								197,753	197,753			
3320050114	DETROIT	MI		04/19/2023	06/26/2023								58,905	58,905			
3320050771	THE BRONX	NY		04/19/2023	05/24/2023								712,800	712,800			
3320050862	THE BRONX	NY		04/27/2023	06/26/2023								356,400	356,400			
3320050888	BRENTWOOD	NY		04/19/2023	06/26/2023								280,665	280,665			
3320051105	ATLANTA	GA		04/19/2023	05/24/2023								74,844	74,844			
3320051523	HAMPTON	GA		05/11/2023	06/26/2023								150,149	150,149			
3320051551	POTTSTOWN	PA		05/11/2023	06/26/2023								122,018	122,018			
40012290	NEW BEDFORD	MA		03/26/2020	04/26/2023	103,925							103,925	103,925			
40012555	PHILADELPHIA	PA		04/02/2020	05/23/2023	87,597							87,597	87,597			
40013499	WAIANAE	HI		06/26/2020	06/26/2023	552,234							552,234	552,234			
40013639	CHADBOURN	NC		10/08/2020	04/26/2023	56,858							56,858	56,858			
40014227	ROOSEVELT	NY		07/10/2020	04/26/2023	191,146							191,146	191,146			
40014362	BLOOMFIELD HILLS	MI		10/08/2020	05/23/2023	161,568							161,568	161,568			
40014385	JACKSONVILLE	FL		10/08/2020	04/26/2023	127,689							127,689	127,689			
40015407	ROOSEVELT	NY		10/21/2020	06/26/2023	231,286							275,734	275,734			
40015519	PHILADELPHIA	PA		10/28/2020	05/23/2023	183,515							184,162	184,162			
40015819	NEWARK	NJ		10/28/2020	05/23/2023	106,029							106,029	106,029			
40016556	PHILADELPHIA	PA		12/30/2020	05/23/2023	61,231							70,888	70,888			
40016880	UPPER SADDLE RIVER	NJ		12/21/2020	05/23/2023	333,141							333,141	333,141			
40017051	BROOKLYN	NY		12/10/2020	04/26/2023	1,032,453							1,032,453	1,032,453			
40017362	WALTERBORO	SC		01/13/2021	06/26/2023	93,007							93,007	93,007			
40017405	BROOKLYN	NY		02/26/2021	04/26/2023	854,964							854,964	854,964			
40017879	TRENTON	NJ		02/23/2021	06/26/2023	74,473							74,473	74,473			
40018087	NEWARK	NJ		06/03/2021	04/26/2023	97,340							162,341	162,341			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
40018504	MASTIC	NY		02/26/2021	05/23/2023	145,411							145,411	145,411			
40018618	JERSEY CITY	NJ		02/23/2021	06/26/2023	548,548							548,548	548,548			
40018899	CUDDEBACKVILLE	NY		03/26/2021	05/23/2023	134,119							134,119	134,119			
40019154	TRENTON	NJ		03/18/2021	06/26/2023	106,408							106,408	106,408			
40019192	YONKERS	NY		06/03/2021	05/23/2023	268,228							268,228	268,228			
40019488	HAZEL CREST	IL		03/26/2021	06/26/2023	52,679							3,596	3,596			
40019669	DELRAY BEACH	FL		04/30/2021	06/26/2023	649,969							721,670	721,670			
40020193	NEWARK	NJ		04/20/2021	04/26/2023	187,259							187,259	142,434		(44,825)	(44,825)
40020346	CARMEL HAMLET	NY		06/03/2021	05/23/2023	109,807							109,807	109,807			
40020765	ALLENHURST	NJ		06/03/2021	04/26/2023	603,987							603,987	603,987			
40021217	RANCHO PALOS VERDES	CA		05/12/2021	04/26/2023	1,140,653							1,140,653	1,140,653			
40021295	JERSEY CITY	NJ		05/12/2021	05/23/2023	1,554,251							1,662,400	1,662,400			
40021407	PHILADELPHIA	PA		06/03/2021	05/23/2023	260,688							260,688	260,688			
40021703	LOS ANGELES	CA		06/03/2021	04/26/2023	757,350							757,350	757,350			
40022117	RUTHER GLEN	VA		07/30/2021	06/26/2023	166,836							194,672	194,672			
40022359	JERSEY CITY	NJ		07/22/2021	05/23/2023	247,186							247,186	247,186			
40022426	PORTSMOUTH	VA		07/30/2021	04/26/2023	120,112							120,112	120,112			
40022870	GAINESVILLE	GA		07/22/2021	06/26/2023	548,279							548,279	548,279			
40023172	JERSEY CITY	NJ		07/30/2021	06/26/2023	983,091							721,165	721,165			
40023579	JERSEY CITY	NJ		07/22/2021	05/23/2023	735,681							332,616	332,616			
7200194	NEW YORK	NY		05/26/2021	06/27/2023	80,000,000							80,000,000	72,791,209		(7,208,791)	(7,208,791)
7200210	CORONADO	CA		05/26/2021	06/14/2023	54,400,000							54,400,000	54,400,000			
753659	BRADENTON	FL		08/18/2017	05/26/2023	1,174,901		(2,697)			(2,697)		1,114,734	1,114,734			
754698	ST CLOUD	FL		08/18/2017	04/20/2023	3,251,170							3,179,475	3,179,475			
100000235	SOLVANG	CA		09/27/2016	04/05/2023	789,810		(7,871)			(7,871)		778,514	778,514			
100010824	BAKERSFIELD	CA		12/23/2016	05/05/2023	53,837		928			928		53,720	53,720			
100010969	SUFFOLK	VA		12/23/2016	04/05/2023	59,772		7,683			7,683		66,560	66,560			
100011020	MEMPHIS	TN		12/23/2016	04/05/2023	5,056		(195)			(195)		220	220			
100011118	DUMFRIES	VA		12/23/2016	06/05/2023	105,427		11,909			11,909		116,075	116,075			
100011201	BOTHELL	WA		12/23/2016	05/05/2023	325,485		29,942			29,942		352,061	352,061			
100011334	WINSTON SALEM	NC		12/23/2016	06/05/2023	15,221		(76)			(76)		15,145	15,145			
100011360	BLYTHEWOOD	SC		12/23/2016	06/05/2023	144,584		22,368			22,368		164,950	164,950			
100011875	KINGSPORT	TN		03/08/2017	05/13/2023	57,822		2,179			2,179		60,001	60,001			
100011949	OGDEN	UT		03/08/2017	04/13/2023	132,131		(305)			(305)		131,374	131,374			
100012086	MIRAMAR	FL		03/08/2017	05/13/2023	96,499		10,309			10,309		105,508	105,508			
100012322	FARMINGTON	MO		04/28/2017	04/13/2023	92,694		(736)			(736)		91,478	91,478			
100012410	HARRISON TWP	MI		04/28/2017	04/13/2023	45,097		3,015			3,015		47,267	47,267			
100012490	JACKSON	MO		04/28/2017	06/13/2023	88,954		3,087			3,087		91,228	91,228			
100012755	CAROLINA BEACH	NC		05/25/2017	05/05/2023	240,053		34,338			34,338		273,633	273,633			
100012814	MIAMI	FL		05/25/2017	06/05/2023	144,201		80,931			80,931		222,868	222,868			
100012867	NAPLES	FL		05/25/2017	05/05/2023	212,290		47,743			47,743		258,818	258,818			
100013383	MIAMI	FL		05/25/2017	05/05/2023	144,068		37,146			37,146		180,705	180,705			
100013501	PENSACOLA	FL		05/25/2017	05/05/2023	160,594		33,756			33,756		193,312	193,312			
100013643	WALDORF	MD		05/25/2017	04/05/2023	128,000		7,317			7,317		134,702	134,702			
100013919	LAKELAND	FL		05/25/2017	04/05/2023	80,552		14,051			14,051		93,770	93,770			
100015821	LA QUINTA	CA		02/27/2018	05/21/2023	405,060		(2,273)			(2,273)		400,768	400,768			
100016582	FRESNO	CA		04/10/2018	05/21/2023	60,097		(1,543)			(1,543)		50,781	50,781			
100017356	FRANKLIN	IN		04/26/2018	05/05/2023	87,265		(781)			(781)		85,629	85,629			
100017502	LOS ANGELES	CA		04/26/2018	05/05/2023	310,869		5,010			5,010		315,879	315,879			
100017883	PALMDALE	CA		05/30/2018	05/21/2023	121,952		(1,980)			(1,980)		119,360	119,360			
100019730	CEDAR CITY	UT		07/26/2018	04/21/2023	137,618		(3,321)			(3,321)		133,681	133,681			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020010	ATHENS	GA		07/30/2018	04/21/2023	102,845		(2,668)			(2,668)		99,617	99,617			
100020229	HOLLYWOOD	FL		07/17/2018	04/21/2023	262,956		(4,641)			(4,641)		257,092	257,092			
100020348	TUCSON	AZ		07/27/2018	05/21/2023	105,184		(2,956)			(2,956)		101,698	101,698			
100023248	TUCSON	AZ		08/16/2018	04/21/2023	135,891		(4,967)			(4,967)		130,327	130,327			
100023279	HARTFORD	CT		08/16/2018	04/21/2023	131,837		(3,877)			(3,877)		127,353	127,353			
100023443	VALLEJO	CA		08/16/2018	05/21/2023	308,890		(6,073)			(6,073)		301,418	301,418			
100023540	NORCROSS	GA		09/04/2018	04/21/2023	132,465		(3,644)			(3,644)		127,806	127,806			
100023607	YORK	SC		09/04/2018	05/21/2023	109,202		(3,478)			(3,478)		105,255	105,255			
100023642	EDGEWATER	NJ		09/04/2018	05/21/2023	287,642		(6,177)			(6,177)		281,060	281,060			
100023659	PFLUGERVILLE	TX		09/04/2018	05/21/2023	22,565		(453)			(453)		13,540	13,540			
100024027	MISSOULA	MT		09/10/2018	05/21/2023	142,598		(3,984)			(3,984)		137,666	137,666			
100024293	BAKERSFIELD	CA		09/20/2018	05/21/2023	186,291		(1,179)			(1,179)		183,610	183,610			
100025149	JERSEY CITY	NJ		09/20/2018	06/05/2023	367,254		98,515			98,515		464,586	464,586			
100025877	RALEIGH	NC		09/20/2018	06/05/2023	122,639		14,518			14,518		136,938	136,938			
100025971	MIAMI	FL		09/20/2018	06/05/2023	237,395		33,806			33,806		270,556	270,556			
100026032	WEST PALM BEACH	FL		09/20/2018	06/05/2023	189,227		40,924			40,924		229,197	229,197			
100026200	MYRTLE BEACH	SC		09/20/2018	05/05/2023	125,598		19,621			19,621		144,720	144,720			
100026425	ORLANDO	FL		09/26/2018	05/05/2023	152,546		7,525			7,525		159,321	159,321			
100026571	FONTANA	CA		09/26/2018	05/05/2023	231,018		3,283			3,283		231,294	231,294			
100026705	FAIRFIELD	CA		09/26/2018	05/05/2023	270,094		140,702			140,702		409,609	409,609			
100027037	LOS ANGELES	CA		09/26/2018	05/05/2023	375,854		41,357			41,357		416,081	416,081			
100027836	OAKLAND	TN		10/26/2018	06/05/2023	167,744		16,788			16,788		183,914	183,914			
100028038	NEW ROCHELLE	NY		10/26/2018	06/05/2023	110,151		23,884			23,884		133,262	133,262			
100028509	LAUDERHILL	FL		10/26/2018	05/05/2023	81,601		32,667			32,667		113,971	113,971			
100028683	HORSESHOE BEACH	FL		10/26/2018	06/05/2023	123,718		43,588			43,588		166,751	166,751			
100028879	NORTH BERGEN	NJ		10/26/2018	04/05/2023	124,161		16,805			16,805		140,253	140,253			
100028959	GUILFORD	CT		10/26/2018	06/05/2023	255,950		20,174			20,174		275,071	275,071			
100029395	MELVILE	NY		10/26/2018	06/05/2023	1		11,065			11,065		6,062	6,062			
100029436	MESA	AZ		10/26/2018	06/05/2023	122,517		17,932			17,932		140,076	140,076			
100029601	PHOENIX	AZ		10/26/2018	05/05/2023	37,161		58,924			58,924		82,521	82,521			
100029622	ORANGE	VA		10/26/2018	06/05/2023	191,949		12,841			12,841		204,024	204,024			
100029783	MONROE	WA		10/26/2018	06/05/2023	227,747		12,618			12,618		239,456	239,456			
100030072	HAINES CITY	FL		12/20/2018	06/05/2023	136,307		(3,023)			(3,023)		131,886	131,886			
100030523	MIDDLEBURG	NC		12/20/2018	06/05/2023	30,171		(487)			(487)		29,199	29,199			
100030550	BOILING SPRINGS	SC		12/20/2018	06/05/2023	75,812		(2,759)			(2,759)		71,969	71,969			
100031142	WEST PALM BEACH	FL		03/29/2019	06/05/2023	135,890		4,531			4,531		138,554	138,554			
100040270	PORTLAND	OR		01/28/2020	05/21/2023	231,670		(9,701)			(9,701)		220,978	220,978			
100041703	LA VERGNE	TN		03/02/2020	05/21/2023	209,568		(6,201)			(6,201)		202,363	202,363			
100043039	BAKERSFIELD	CA		05/28/2020	06/05/2023	89,431		8,488			8,488		97,203	97,203			
100043045	TUCSON	AZ		05/28/2020	04/05/2023	82,358		5,480			5,480		87,070	87,070			
100043155	SHERMAN OAKS	CA		05/28/2020	04/05/2023	189,261		7,502			7,502		195,122	195,122			
100043216	RIDGEFIELD	CT		08/13/2020	04/05/2023	151,101		(5,469)			(5,469)		144,722	144,722			
100043354	JOHNSTOWN	OH		08/13/2020	06/05/2023	70,492		(4,412)			(4,412)		65,287	65,287			
100043762	DREXEL	MO		08/13/2020	05/05/2023	56,262		(2,359)			(2,359)		53,363	53,363			
100043812	CENTREVILLE	VA		08/13/2020	06/05/2023	426,126		1,816			1,816		422,894	422,894			
100044107	PITTSBURG	CA		08/19/2020	04/05/2023	209,061		(4,697)			(4,697)		202,939	202,939			
100044389	CADILLAC	MI		11/19/2020	06/07/2023	59,327		465			465		59,677	59,677			
100045179	LAGRANGE	GA		11/25/2020	05/07/2023	105,937		(9,640)			(9,640)		94,879	94,879			
100045276	CLEVELAND	TX		11/25/2020	05/07/2023	70,867		(11,101)			(11,101)		59,766	59,766			
100045479	CARPENTERSVILLE	IL		11/25/2020	06/07/2023	113,726		573			573		112,586	112,586			
100046029	SUMMERTOWN	TN		11/25/2020	06/07/2023	31,181		(2,805)			(2,805)		27,864	27,864			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047311	TAMARAC	FL		11/20/2020	06/07/2023	66,634		(7,321)			(7,321)		59,209	59,209			
100047396	HOWELL	MI		11/20/2020	06/07/2023	5,422		(91)			(91)		496	496			
100047547	WARWICK	NY		11/20/2020	06/07/2023	144,457		(5,497)			(5,497)		138,327	138,327			
100047689	KINSTON	NC		11/20/2020	04/07/2023	90,210		(7,332)			(7,332)		80,978	80,978			
100048231	PORTLAND	OR		11/20/2020	06/07/2023	134,108		4,283			4,283		138,198	138,198			
100048358	SUNBURY	PA		11/20/2020	04/07/2023	37,357		(4,775)			(4,775)		32,011	32,011			
100048550	WEST PALM BEACH	FL		11/20/2020	04/07/2023	59,822		(2,870)			(2,870)		56,810	56,810			
100048563	REISTERSTOWN	MD		11/20/2020	06/07/2023	347,891		(75,249)			(75,249)		272,131	272,131			
100048783	SAINT PAUL	MN		11/20/2020	05/07/2023	182,874		(12,307)			(12,307)		169,009	169,009			
100049130	KISSIMMEE	FL		11/20/2020	04/07/2023	174,431		(8,474)			(8,474)		165,190	165,190			
100049307	SEVERN	MD		11/20/2020	04/07/2023	205,928		36,682			36,682		241,678	241,678			
100049509	TOLLESON	AZ		11/20/2020	05/07/2023	160,859		(4,984)			(4,984)		155,338	155,338			
100049621	ONTARIO	CA		11/20/2020	06/07/2023	201,660		39,346			39,346		240,437	240,437			
100049972	CHESAPEAKE BEACH	MD		11/20/2020	04/07/2023	182,598		(2,539)			(2,539)		176,999	176,999			
100050338	FORT LAUDERDALE	FL		11/20/2020	05/07/2023	186,095		6,567			6,567		192,123	192,123			
100050656	EAST OF ENGLAND	GBR		03/02/2021	04/20/2023	324,698							337,541	337,541	3,015		3,015
100050657	EAST OF ENGLAND	GBR		03/02/2021	06/20/2023	419,421							440,623	440,623	3,936		3,936
100050661	GREATER LONDON	GBR		03/02/2021	04/20/2023	524,201							544,936	544,936	4,868		4,868
100050664	GREATER LONDON	GBR		03/02/2021	04/20/2023	459,988							478,183	478,183	4,271		4,271
100050668	EAST OF ENGLAND	GBR		03/02/2021	05/22/2023	176,786							181,907	181,907	1,625		1,625
100050691	GREATER LONDON	GBR		03/02/2021	04/20/2023	481,211							500,245	500,245	4,468		4,468
100050692	GREATER LONDON	GBR		03/02/2021	05/22/2023	110,066							113,254	113,254	1,012		1,012
100050740	NORTH WEST	GBR		03/02/2021	04/20/2023	80,512							83,697	83,697	748		748
100053420	RAHWAY	NJ		03/23/2021	06/07/2023	111,695		1,476			1,476		111,222	111,222			
100053548	PEARCY	AR		03/23/2021	04/07/2023	215,000		(32,786)			(32,786)		181,837	181,837			
100053565	ANCHORAGE	AK		03/23/2021	06/07/2023	69,169		(9,145)			(9,145)		59,919	59,919			
100053732	JAMESTOWN	NC		03/23/2021	06/07/2023	208,609		(12,084)			(12,084)		195,819	195,819			
100053909	CONCORD	NC		03/23/2021	05/07/2023	115,930		(6,992)			(6,992)		108,585	108,585			
100054239	BALTIMORE	MD		03/23/2021	06/07/2023	10,874		681			681		10,055	10,055			
100054345	WOODSTOCK	GA		03/23/2021	05/07/2023	329,993		(19,969)			(19,969)		309,052	309,052			
100054431	WOLCOTT	CT		03/23/2021	06/07/2023	253,450		(17,134)			(17,134)		235,610	235,610			
100054509	MANTEO	NC		03/23/2021	06/07/2023	157,886		(18,036)			(18,036)		139,260	139,260			
100054525	BAKERSFIELD	CA		03/23/2021	06/07/2023	235,751		(15,280)			(15,280)		219,342	219,342			
100054854	CINCINNATI	OH		03/23/2021	06/07/2023	168,813		(28,326)			(28,326)		140,392	140,392			
100055258	LOUISVILLE	NE		03/23/2021	06/07/2023	335,208		(24,152)			(24,152)		310,254	310,254			
100055802	MEMPHIS	TN		03/23/2021	05/07/2023	53,133		(4,701)			(4,701)		47,836	47,836			
100057688	WICHITA	KS		06/30/2021	05/17/2023	112,756		(4,945)			(4,945)		107,335	107,335			
100057819	OLYMPIA	WA		06/30/2021	05/17/2023	334,240		(4,331)			(4,331)		328,256	328,256			
100057826	PITTSBURG	CA		06/30/2021	04/17/2023	274,537		(4,169)			(4,169)		269,068	269,068			
100057938	PACE	FL		06/30/2021	06/17/2023	200,783		(7,814)			(7,814)		192,112	192,112			
100060374	DAVENPORT	IA		06/01/2021	04/20/2023	71,693		328			328		72,021	72,021			
100060387	HOUSTON	TX		06/01/2021	05/21/2023	111,974		(4)			(4)		112,483	112,483			
100060395	WALDORF	MD		06/01/2021	06/04/2023	211,930		959			959		212,888	212,888			
100060519	FORT SMITH	AR		06/01/2021	06/04/2023	149,583		685			685		146,790	146,790			
100060759	OMAHA	NE		06/01/2021	04/20/2023	139,207		643			643		139,850	139,850			
100060783	CUERO	TX		06/01/2021	04/20/2023	91,885		425			425		3,659	3,659			
100060833	PORT WENTWORTH	GA		06/01/2021	05/20/2023	138,558		598			598		138,366	138,366			
100060904	BLUE MOUND	TX		06/01/2021	06/21/2023	114,815		(35)			(35)		115,339	115,339			
100060922	PLATTSMOUTH	NE		06/01/2021	05/21/2023	78,385		3			3		78,485	78,485			
100060923	CRETE	IL		06/01/2021	04/20/2023	141,430		624			624		141,410	141,410			
100060959	CLOVIS	CA		06/01/2021	06/04/2023	150,037		677			677		149,649	149,649			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060985	WINSTON SALEM	NC		06/01/2021	06/04/2023	104,951		473			473		105,237	105,237			
100061122	CHESTER	VA		06/01/2021	06/04/2023	194,630		852			852		194,261	194,261			
100061138	INDEPENDENCE	MO		06/01/2021	04/20/2023	106,801		476			476		8	8			
100061247	HUMBLE	TX		06/01/2021	05/21/2023	151,445		(35)			(35)		152,133	152,133			
100061270	PORT RICHEY	FL		06/01/2021	05/20/2023	117,822		544			544		118,366	118,366			
100061407	JONESBORO	GA		06/01/2021	06/21/2023	136,704		(33)			(33)		136,849	136,849			
100061437	MEMPHIS	TN		06/01/2021	04/21/2023	150,667		(7)			(7)		151,349	151,349			
100061627	DAYTON	OH		07/01/2021	04/20/2023	74,180		(694)			(694)		73,108	73,108			
100061671	PLYMOUTH	MA		07/01/2021	05/21/2023	301,691		(183)			(183)		296,817	296,817			
100061723	VICKSBURG	MS		07/01/2021	06/04/2023	69,948		(1,033)			(1,033)		68,915	68,915			
100061757	CHARLOTTE	NC		07/01/2021	05/20/2023	148,604		(3,435)			(3,435)		145,170	145,170			
100061785	SALT SPRINGS	FL		07/01/2021	06/04/2023	206,766		(4,601)			(4,601)		201,809	201,809			
100061816	AVON	IN		07/01/2021	06/04/2023	181,858		(2,602)			(2,602)		179,256	179,256			
100061867	KNOX	IN		07/01/2021	04/20/2023	115,193		(1,583)			(1,583)		112,547	112,547			
100061925	UTICA	NY		07/01/2021	05/21/2023	76,621		3			3		76,538	76,538			
100061936	CAPE CORAL	FL		07/01/2021	06/22/2023	204,916		46			46		201,393	201,393			
100062232	ATLANTA	GA		07/01/2021	04/20/2023	130,397		(249)			(249)		130,147	130,147			
100062263	DEATSVILLE	AL		07/01/2021	05/20/2023	190,540		(3,496)			(3,496)		185,705	185,705			
100062435	MIDLAND	NC		07/01/2021	06/04/2023	157,179		(2,956)			(2,956)		153,672	153,672			
100062537	SHAKOPEE	MN		07/01/2021	05/20/2023	188,864		(1,568)			(1,568)		185,853	185,853			
100062540	WICHITA	KS		07/01/2021	05/20/2023	252		(2)			(2)		250	250			
100062593	MADISON	MD		07/01/2021	06/21/2023	214,956		133			133		212,767	212,767			
100062596	MENAHGA	MN		07/01/2021	05/21/2023	127,423							127,434	127,434			
100062608	PENNSAUKEN	NJ		07/01/2021	05/21/2023	108,370							106,969	106,969			
100062616	EDENTON	NC		07/01/2021	06/04/2023	138,341		(2,716)			(2,716)		134,879	134,879			
100062701	DECATUR	GA		07/01/2021	06/22/2023	154,074		(1)			(1)		152,623	152,623			
100062789	ELDRIDGE	IA		07/01/2021	06/21/2023	163,182		70			70		160,142	160,142			
100062812	RUTHER GLEN	VA		07/01/2021	05/20/2023	218,297		(5,031)			(5,031)		213,266	213,266			
100062832	MECHANICSVILLE	VA		07/01/2021	06/22/2023	225,732		37			37		220,992	220,992			
100062842	PALMDALE	CA		07/01/2021	06/21/2023	412,005		633			633		404,740	404,740			
100062939	HOOVER	AL		07/01/2021	04/20/2023	170,943		(2,100)			(2,100)		829	829			
100063026	COLUMBUS	GA		07/01/2021	06/04/2023	77,867		(1,448)			(1,448)		76,420	76,420			
100063035	GRETNA	LA		07/01/2021	04/20/2023	114,918		(1,617)			(1,617)		112,626	112,626			
100063042	SODUS	NY		07/01/2021	04/20/2023	46,389		817			817		47,052	47,052			
100063048	POTTSTOWN	PA		07/01/2021	04/21/2023	199,113		15			15		196,962	196,962			
100063061	RAINSVILLE	AL		07/01/2021	05/20/2023	78,981		280			280		79,262	79,262			
100063100	PLANO	IL		07/01/2021	05/21/2023	173,477		193			193		173,708	173,708			
100063139	VILLA RICA	GA		07/01/2021	05/21/2023	137,596		(1)			(1)		137,573	137,573			
100063140	HOUSTON	TX		07/01/2021	06/04/2023	164,562		(567)			(567)		163,995	163,995			
100063442	WHITE BEAR LAKE	MN		07/01/2021	04/20/2023	137,823		(2,244)			(2,244)		135,579	135,579			
100063474	NORFOLK	VA		07/01/2021	06/21/2023	142,854		73			73		141,480	141,480			
100063503	RIVERDALE	GA		07/01/2021	06/04/2023	126,207		(985)			(985)		125,223	125,223			
100063504	NORTH KINGSTOWN	RI		07/01/2021	05/23/2023	235,176							233,959	233,959			
100063519	VANCOUVER	WA		07/01/2021	05/21/2023	182,283		41			41		178,785	178,785			
100063533	FOSTER	WV		07/01/2021	05/21/2023	96,988		360			360		94,111	94,111			
100063826	LEHIGH ACRES	FL		07/01/2021	04/20/2023	139,904		1,289			1,289		141,194	141,194			
100063856	HOLIDAY	FL		07/01/2021	05/20/2023	138,638		2,255			2,255		140,893	140,893			
100063908	TANNERSVILLE	PA		07/01/2021	04/21/2023	251,594		(36)			(36)		255,462	255,462			
100064037	LAKEWOOD	NJ		07/01/2021	04/20/2023	100,532		3,814			3,814		3,694	3,694			
100064178	HARRISON	OH		07/01/2021	04/20/2023	97,784		3,881			3,881		101,665	101,665			
100064195	ELMONT	NY		07/01/2021	06/21/2023	277,525		(2,139)			(2,139)		285,396	285,396			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064215	ORLANDO	FL		07/01/2021	05/21/2023	132,568		(23)			(23)		138,394	138,394			
100064402	HAMMOND	IN		07/01/2021	06/04/2023	54,101		2,182			2,182		55,938	55,938			
100064407	MT EPHRAIM	NJ		07/01/2021	06/22/2023	94,417		14			14		95,162	95,162			
100064433	NEW BEDFORD	MA		07/01/2021	04/20/2023	167,697		2,569			2,569		169,893	169,893			
100064437	HUGHESVILLE	MD		07/01/2021	06/21/2023	303,304		1,730			1,730		313,786	313,786			
100064473	JURUPA VALLEY	CA		07/01/2021	04/20/2023	273,774		5,975			5,975		278,162	278,162			
100064497	GLENN HEIGHTS	TX		07/01/2021	06/21/2023	98,194		(114)			(114)		99,554	99,554			
100064509	HEWITT	NJ		07/01/2021	05/21/2023	248,249							260,335	260,335			
100064562	KEARNEY	NE		07/01/2021	04/20/2023	119,513		3,982			3,982		4,457	4,457			
100064624	JACKSONVILLE	FL		07/01/2021	04/20/2023	147,711		5,870			5,870		152,767	152,767			
100064683	JACKSONVILLE	FL		07/14/2021	06/17/2023	63,017		(4,121)			(4,121)		17,997	17,997			
100064718	BRIGANTINE	NJ		07/14/2021	04/17/2023	83,759		(4,840)			(4,840)		76,995	76,995			
100064791	JACKSONVILLE	FL		07/14/2021	05/17/2023	111,377		(5,450)			(5,450)		26,747	26,747			
100064884	SHERMAN	TX		07/14/2021	04/17/2023	143,145		(6,131)			(6,131)		136,422	136,422			
100064916	SOUTH WINDSOR	CT		07/14/2021	05/17/2023	179,445		(7,324)			(7,324)		171,404	171,404			
100065026	DONNELLY	ID		07/14/2021	05/17/2023	202,634		(6,721)			(6,721)		195,016	195,016			
100065203	MIAMI	FL		07/14/2021	04/17/2023	208,735		(3,749)			(3,749)		204,026	204,026			
100065234	EAST HAVEN	CT		07/14/2021	06/17/2023	131,293		(1,912)			(1,912)		128,722	128,722			
100065330	CHANDLER	AZ		07/28/2021	06/17/2023	207,815		(2,875)			(2,875)		204,015	204,015			
100065520	FORT WASHINGTON	MD		07/28/2021	06/17/2023	224,175		(6,515)			(6,515)		215,892	215,892			
100065642	THURMONT	MD		07/28/2021	06/17/2023	394,617		(11,491)			(11,491)		381,405	381,405			
100065743	SAN DIEGO	CA		07/28/2021	05/17/2023	443,050		(15,756)			(15,756)		425,272	425,272			
100065755	SELBYVILLE	DE		07/28/2021	04/17/2023	297,369		(8,224)			(8,224)		287,818	287,818			
100065964	WATERBURY	CT		08/02/2021	04/20/2023	50,733		(728)			(728)		50,005	50,005			
100065971	WETUMPKA	AL		08/02/2021	06/04/2023	84,185		(1,788)			(1,788)		81,942	81,942			
100065983	MAINVILLE	OH		08/02/2021	06/04/2023	92,847		(387)			(387)		91,655	91,655			
100066091	CARPENTERSVILLE	IL		08/02/2021	05/21/2023	125,780		(3)			(3)		125,794	125,794			
100066097	WEST SALEM	WI		08/02/2021	04/20/2023	111,377		(549)			(549)		110,828	110,828			
100066138	BEREA	OH		08/02/2021	05/21/2023	112,953		47			47		111,868	111,868			
100066142	REYNOLDSBURG	OH		08/02/2021	04/21/2023	155,307		(1)			(1)		154,498	154,498			
100066237	ERIE	PA		08/02/2021	04/20/2023	101,477		(1,244)			(1,244)		100,233	100,233			
100066490	HIDDEN VALLEY LAKE	CA		08/02/2021	04/20/2023	252,562		(3,481)			(3,481)		249,080	249,080			
100066506	YORKVILLE	IL		08/02/2021	04/20/2023	200,951		508			508		201,459	201,459			
100066637	BUDA	TX		08/02/2021	06/21/2023	219,379		110			110		217,043	217,043			
100066735	PLATTSBURGH	NY		08/02/2021	04/21/2023	137,592		12			12		137,873	137,873			
100066786	CHERRY HILL	NJ		08/02/2021	05/20/2023	233,792		(66)			(66)		233,287	233,287			
100067300	SPRING	TX		08/02/2021	06/21/2023	156,056		12			12		158,910	158,910			
100067329	READING	PA		08/02/2021	04/20/2023	86,053		2,489			2,489		88,542	88,542			
100067368	HOUSTON	TX		08/02/2021	05/20/2023	262,854		6,231			6,231		267,642	267,642			
100067429	LAWRENCEVILLE	GA		09/23/2021	04/17/2023	209,781		(5,102)			(5,102)		203,603	203,603			
100067483	CHICAGO	IL		09/23/2021	05/17/2023	431,786		3,680			3,680		432,685	432,685			
100067577	VINELAND	NJ		09/23/2021	06/17/2023	108,316		(7,230)			(7,230)		100,660	100,660			
100067579	COPPERAS COVE	TX		09/23/2021	04/17/2023	93,847		(5,851)			(5,851)		87,278	87,278			
100067796	PORTSMOUTH	VA		09/23/2021	05/17/2023	141,045		(8,647)			(8,647)		131,811	131,811			
100068021	FROSTBURG	MD		09/23/2021	05/17/2023	91,760		(4,145)			(4,145)		87,200	87,200			
100068858	LAURELTON	NY		09/01/2021	05/20/2023	356,158		(967)			(967)		352,798	352,798			
100069181	ROY	UT		09/01/2021	04/21/2023	106,520							106,339	106,339			
100069554	MAGNOLIA	NJ		09/01/2021	05/20/2023	112,606		145			145		112,135	112,135			
100070518	SOUTH PITTSBURG	TN		09/23/2021	06/17/2023	16,820		(438)			(438)		10,527	10,527			
100070698	LEESBURG	FL		10/01/2021	04/21/2023	163,282		(1)			(1)		163,001	163,001			
100070932	WINSTON SALEM	NC		10/01/2021	05/21/2023	139,551		76			76		138,326	138,326			

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100070954	HUMBOLDT	IA		10/01/2021	05/21/2023	108,929		(34)			(34)		108,025	108,025			
100070973	DAYTONA BEACH	FL		10/01/2021	06/21/2023	176,568		7			7		175,863	175,863			
100070988	WILLIAMSTOWN	NJ		10/01/2021	06/21/2023	250,177		2			2		249,600	249,600			
100070995	EDMOND	OK		10/01/2021	06/04/2023	169,064		(1,751)			(1,751)		161,986	161,986			
100071141	GULFPORT	MS		10/01/2021	06/04/2023	19,202		(196)			(196)		19,006	19,006			
100071173	MIRAMAR	FL		10/01/2021	06/04/2023	362,137		982			982		361,063	361,063			
100071251	JACKSONVILLE	NC		10/01/2021	05/23/2023	135,755		7			7		134,586	134,586			
100071307	FAIRBURN	GA		10/01/2021	04/21/2023	164,217		23			23		161,249	161,249			
100071363	EASTON	PA		10/01/2021	04/20/2023	99,714		(872)			(872)		98,246	98,246			
100071597	BRANDON	FL		10/14/2021	04/17/2023	260,581		(6,846)			(6,846)		252,590	252,590			
100071800	LAWRENCEVILLE	GA		10/14/2021	05/17/2023	203,957		(8,064)			(8,064)		195,040	195,040			
100071863	FORT MYERS	FL		10/14/2021	05/17/2023	153,566		(7,566)			(7,566)		145,325	145,325			
100071893	TITUSVILLE	FL		11/19/2021	06/09/2023	352,097		(17,343)			(17,343)		333,403	333,403			
100072006	SAINT GEORGE	UT		10/29/2021	06/09/2023	284,165		(21,744)			(21,744)		261,445	261,445			
100072007	MILL VALLEY	CA		10/29/2021	06/09/2023	813,454		(13,381)			(13,381)		797,561	797,561			
100072189	NUEVO	CA		11/01/2021	04/21/2023	95,090		(301)			(301)		87,347	87,347			
100073028	FAYETTEVILLE	NC		11/01/2021	05/20/2023	69,864		(210)			(210)		69,447	69,447			
100073423	THREE RIVERS	MI		11/01/2021	05/21/2023	114,748		52			52		111,811	111,811			
100074331	INDIO	CA		12/09/2021	04/09/2023	531,297		(18,499)			(18,499)		510,624	510,624			
100074386	LELYSTAD	NLD		11/16/2021	05/22/2023	10,770							9,717	9,717	87		87
100074405	PARRISH	FL		12/02/2021	05/09/2023	484,460		(14,251)			(14,251)		469,553	469,553			
100074476	RENO	NV		12/14/2021	05/09/2023	387,515		(13,378)			(13,378)		372,626	372,626			
100074488	NEWPORT BEACH	CA		12/14/2021	05/09/2023	1,720,241		(80,241)			(80,241)		1,640,000	1,640,000			
100074577	BLAIRSVILLE	PA		12/01/2021	06/04/2023	42,329		(1,353)			(1,353)		40,976	40,976			
100074705	PERRY	GA		12/01/2021	06/04/2023	104,040		(3,320)			(3,320)		99,863	99,863			
100074748	OZARK	AL		12/01/2021	04/21/2023	43,745		455			455		41,310	41,310			
100074783	GARFIELD HEIGHTS	OH		12/01/2021	04/21/2023	88,279		(156)			(156)		86,046	86,046			
100074998	CINCINNATI	OH		12/01/2021	06/04/2023	80,245		(2,928)			(2,928)		76,821	76,821			
100075115	HARVEY	LA		12/01/2021	05/20/2023	301,670		(4,982)			(4,982)		295,255	295,255			
100075193	VIRGINIA BEACH	VA		12/01/2021	05/21/2023	197,144		90			90		194,710	194,710			
100075313	YORKTOWN HEIGHTS	NY		12/01/2021	05/21/2023	317,014							306,015	306,015			
100075324	GLEN BURNIE	MD		12/01/2021	05/21/2023	274,114							266,194	266,194			
100075330	PALOS HILLS	IL		12/01/2021	05/21/2023	107,064		15			15		106,217	106,217			
100075385	CANON CITY	CO		12/01/2021	06/04/2023	143,892		(1,783)			(1,783)		142,109	142,109			
100075507	WIMAUMA	FL		12/01/2021	04/20/2023	136,416		(4,343)			(4,343)		132,073	132,073			
100075537	PENSACOLA	FL		12/01/2021	04/20/2023	85,832		(1,807)			(1,807)		84,084	84,084			
100075680	WINSLOW	ME		12/01/2021	04/21/2023	135,858		17			17		132,908	132,908			
100075764	LITTLESTOWN	PA		12/01/2021	04/20/2023	174,353		(1,330)			(1,330)		173,023	173,023			
100075796	MONTGOMERY	AL		12/01/2021	06/21/2023	53,240		9			9		52,957	52,957			
100075838	GREATER LONDON	GBR		11/24/2021	04/20/2023	47,606							49,489	49,489	442		442
100075949	NASHVILLE	TN		01/07/2022	06/17/2023	169,187		(3,954)			(3,954)		164,461	164,461			
100075956	NORTH LAS VEGAS	NV		01/07/2022	05/17/2023	144,117		(4,861)			(4,861)		138,608	138,608			
100076363	DELRAY BEACH	FL		12/23/2021	04/09/2023	133,853		(12,699)			(12,699)		120,767	120,767			
100076398	BRADENTON BEACH	FL		12/23/2021	04/09/2023	1,156,967		(50,938)			(50,938)		1,102,144	1,102,144			
100076451	PHILADELPHIA	PA		12/23/2021	04/09/2023	173,035		(17,949)			(17,949)		154,510	154,510			
100076495	SALT LAKE CITY	UT		12/21/2021	06/09/2023	262,335		(9,069)			(9,069)		252,060	252,060			
100076789	MEDIA	PA		12/27/2021	06/09/2023	243,059		(9,017)			(9,017)		233,041	233,041			
100076818	BROOKLYN	NY		12/27/2021	06/09/2023	346,820		(6,288)			(6,288)		147,477	147,477			
100076842	DAVIE	FL		12/27/2021	05/09/2023	126,541		(15,152)			(15,152)		111,044	111,044			
100076968	ALVIN	TX		01/03/2022	06/21/2023	40,924		(229)			(229)		37,235	37,235			
100077017	WEST JORDAN	UT		01/03/2022	04/20/2023	157,314		(2,416)			(2,416)		153,934	153,934			

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100077083	RENSSELAER	NY		01/03/2022	05/20/2023	73,871		75			75		73,946	73,946			
100077086	WARREN	OH		01/03/2022	06/04/2023	53,263		(1,140)			(1,140)		52,123	52,123			
100077145	EAGLE LAKE	FL		01/03/2022	06/21/2023	69,740		(35)			(35)		68,801	68,801			
100077200	TOOELE	UT		01/03/2022	05/21/2023	214,710		96			96		211,355	211,355			
100077202	HEMET	CA		01/03/2022	04/20/2023	344,827		(3,677)			(3,677)		339,468	339,468			
100077384	WATERLOO	NY		01/03/2022	06/22/2023	114,783		(140)			(140)		115,506	115,506			
100077519	IMLAY CITY	MI		01/03/2022	06/21/2023	133,310		(86)			(86)		130,579	130,579			
100077533	ASHLAND	KY		01/03/2022	05/21/2023	123,956		(113)			(113)		117,181	117,181			
100077553	HOPEWELL	VA		01/03/2022	05/21/2023	132,043		(1,222)			(1,222)		127,028	127,028			
100077603	SACRAMENTO	CA		01/03/2022	04/20/2023	233,559		(3,967)			(3,967)		228,836	228,836			
100077617	INDIANAPOLIS	IN		01/03/2022	04/20/2023	104,673		(2,898)			(2,898)		101,180	101,180			
100077648	PARK FOREST	IL		01/03/2022	04/21/2023	82,931		43			43		81,242	81,242			
100078042	VERO BEACH	FL		01/21/2022	04/09/2023	797,412		(21,782)			(21,782)		765,921	765,921			
100078044	LOS ANGELES	CA		01/21/2022	04/09/2023	4,937,606		(107,606)			(107,606)		4,830,000	4,830,000			
100078048	TANNERSVILLE	PA		01/21/2022	05/09/2023	303,086		(5,800)			(5,800)		295,612	295,612			
100078364	BIG PINE KEY	FL		02/10/2022	04/09/2023	1,548,861		(29,936)			(29,936)		1,512,448	1,512,448			
100078666	KAILUA KONA	HI		02/02/2022	06/09/2023	962,556		(35,417)			(35,417)		924,099	924,099			
100078723	INDIAN ROCKS BEACH	FL		02/25/2022	05/09/2023	626,245		(27,521)			(27,521)		596,336	596,336			
100078833	WINTER GARDEN	FL		02/24/2022	06/17/2023	231,064		(1,756)			(1,756)		228,246	228,246			
100078917	DENVER	CO		02/24/2022	06/17/2023	640,356		(2,357)			(2,357)		634,872	634,872			
100078953	NEWPORT NEWS	VA		02/24/2022	05/17/2023	179,518		(2,454)			(2,454)		176,039	176,039			
100078985	RAPID CITY	SD		02/24/2022	06/17/2023	114,515		(899)			(899)		113,145	113,145			
100079190	CHARLOTTE	NC		02/24/2022	05/17/2023	349,019		(1,286)			(1,286)		346,112	346,112			
100079208	NORMAL	IL		02/24/2022	05/17/2023	139,142		(2,466)			(2,466)		136,041	136,041			
100079253	FRIANT	CA		02/25/2022	06/09/2023	398,568		(27,542)			(27,542)		370,052	370,052			
100079314	LAKE WORTH	FL		03/17/2022	04/28/2023	216,576		(143)			(143)		202,025	202,025			
100079553	LAS VEGAS	NV		04/25/2022	06/22/2023	199,030		(5,540)			(5,540)		192,717	192,717			
100079567	PALM BAY	FL		04/08/2022	05/22/2023	250,620		(6,823)			(6,823)		242,886	242,886			
100079580	PHOENIX	AZ		04/25/2022	04/22/2023	764,727		(4,727)			(4,727)		760,000	760,000			
100079636	MYRTLE BEACH	SC		04/08/2022	04/22/2023	105,586		(9,151)			(9,151)		96,217	96,217			
100079683	GARLAND	TX		04/25/2022	06/22/2023	147,780		(11,400)			(11,400)		135,777	135,777			
100079894	HUNTINGTON BEACH	CA		04/25/2022	05/22/2023	788,113		(7,707)			(7,707)		777,150	777,150			
100080218	LAS VEGAS	NV		02/25/2022	05/09/2023	889,742		(489)			(489)		885,939	885,939			
100080231	CONROE	TX		02/25/2022	06/09/2023	428,424		(16,844)			(16,844)		410,141	410,141			
100080342	SAN DIEGO	CA		02/28/2022	04/09/2023	167,968		(202)			(202)		167,006	167,006			
100080386	FORT LAUDERDALE	FL		04/14/2022	04/28/2023	366,538		(62)			(62)		343,000	343,000			
100081059	SEATTLE	WA		03/18/2022	06/17/2023	887,803		38,724			38,724		921,957	921,957			
100081442	CHANDLER	AZ		03/18/2022	05/17/2023	371,145		7,189			7,189		376,555	376,555			
100081487	MINNEAPOLIS	MN		03/18/2022	05/17/2023	241,207		5,855			5,855		245,894	245,894			
100081668	WINDERMERE	FL		03/21/2022	06/09/2023	1,154,928		(28,951)			(28,951)		1,121,199	1,121,199			
100082142	FORT LAUDERDALE	FL		04/14/2022	04/09/2023	127,796		(11,796)			(11,796)		116,000	116,000			
100082616	IMPERIAL	CA		04/14/2022	05/09/2023	213,694		(6,318)			(6,318)		206,665	206,665			
100083088	BOGART	GA		05/26/2022	04/09/2023	1,351,743		77,142			77,142		1,423,226	1,423,226			
100083248	KATY	TX		05/10/2022	04/28/2023	320,702		(135)			(135)		308,593	308,593			
100083442	WORCESTER	GBR		05/27/2022	05/22/2023	102,821							105,799	105,799	945		945
100083494	MIAMI	FL		06/06/2022	04/09/2023	410,762		(19,963)			(19,963)		390,188	390,188			
100083503	HONOLULU	HI		06/06/2022	06/09/2023	554,059		(16,779)			(16,779)		537,280	537,280			
100083578	LAKE HAVASU CITY	AZ		07/25/2022	04/09/2023	966,236		33,763			33,763		999,999	999,999			
100083626	SEATTLE	WA		07/25/2022	04/09/2023	1,648,727		101,273			101,273		1,750,000	1,750,000			
100083652	PALM COAST	FL		06/23/2022	04/09/2023	294,767		(6,462)			(6,462)		287,469	287,469			
100083825	ESCONDIDO	CA		07/12/2022	06/22/2023	2,308,028		(17,801)			(17,801)		2,284,228	2,284,228			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084379	VILLANOVA	PA		08/12/2022	04/28/2023	823,775		(101)			(101)		807,686	807,686			
100084420	GREENVILLE	SC		08/12/2022	04/09/2023	324,482		(9,360)			(9,360)		314,447	314,447			
100084643	RANCHO CORDOVA	CA		08/02/2022	06/22/2023	222,050		(9,045)			(9,045)		212,546	212,546			
100084735	HOUSTON	TX		08/02/2022	05/22/2023	339,786		(7,478)			(7,478)		331,602	331,602			
100084776	WAHIAWA	HI		08/02/2022	06/22/2023	191,502		(5,105)			(5,105)		185,965	185,965			
100084989	CHESHIRE	CT		09/29/2022	05/09/2023	555,541		3,029			3,029		557,081	557,081			
100085014	FORT WORTH	TX		08/12/2022	06/09/2023	393,336		(14,146)			(14,146)		378,365	378,365			
100086026	HOUSTON	TX		09/02/2022	06/09/2023	293,514		(13,399)			(13,399)		279,071	279,071			
100086028	GRASS VALLEY	CA		09/02/2022	05/10/2023	353,287		134			134		331,686	331,686			
100086041	BIG BEAR LAKE	CA		08/24/2022	05/09/2023	455,243		(1,895)			(1,895)		451,792	451,792			
100086183	PARK CITY	UT		10/07/2022	06/09/2023	2,474,724		(24,724)			(24,724)		2,450,000	2,450,000			
100086208	HILLSBORO	OR		10/07/2022	04/09/2023	437,800		(22,332)			(22,332)		414,655	414,655			
100086233	WATERFORD WORKS	NJ		10/07/2022	05/10/2023	488,472		247			247		509,306	509,306			
100086762	LOS ANGELES (SUN VALLE	CA		10/04/2022	04/09/2023	1,692,578		(12,578)			(12,578)		1,680,000	1,680,000			
100086793	LOS ANGELES NORTHRIDG	CA		10/04/2022	05/09/2023	2,026,367		(24)			(24)		1,995,429	1,995,429			
100086797	PASADENA	CA		10/04/2022	05/09/2023	2,037,430		(37,430)			(37,430)		2,000,000	2,000,000			
100087046	LAGUNA BEACH	CA		11/04/2022	06/09/2023	1,732,144		(22,279)			(22,279)		1,705,812	1,705,812			
100087048	NORTHRIDGE	CA		11/04/2022	05/09/2023	1,786,524		(42,753)			(42,753)		1,743,771	1,743,771			
100087087	SAN TAN VALLEY	AZ		11/04/2022	06/09/2023	369,944		(11,076)			(11,076)		358,001	358,001			
100087126	ELMHURST	IL		11/04/2022	05/09/2023	1,006,406		33,594			33,594		1,037,857	1,037,857			
100087144	IRVINE	CA		10/25/2022	05/09/2023	1,508,143		106,857			106,857		1,615,000	1,615,000			
100087181	PHOENIX	AZ		10/25/2022	05/09/2023	469,617		49,943			49,943		516,908	516,908			
100087316	DAVENPORT	FL		10/25/2022	05/09/2023	298,534		14,131			14,131		311,639	311,639			
100087469	STUYVESANT	NY		10/25/2022	06/09/2023	588,917		76,836			76,836		662,852	662,852			
100087679	LITTLE EGG HARBOR TWP	NJ		09/29/2022	04/09/2023	342,648		(13,328)			(13,328)		328,929	328,929			
100087724	DIAMOND BAR	CA		10/07/2022	06/09/2023	555,603		(1,036)			(1,036)		553,252	553,252			
100087961	MURRIETA	CA		10/25/2022	06/22/2023	453,266		(4,113)			(4,113)		447,200	447,200			
100087987	DERRY	NH		10/25/2022	05/22/2023	374,005		1,421			1,421		374,552	374,552			
100088145	HIALEAH	FL		10/25/2022	05/22/2023	318,375		(19,326)			(19,326)		298,890	298,890			
100088516	Amsterdam	NLD		10/27/2022	06/20/2023	8,456							5,887	5,887	53		53
100088528	Amsterdam	NLD		10/27/2022	06/20/2023	9,839							9,873	9,873	88		88
100088862	SAN JOSE	CA		11/15/2022	06/22/2023	962,344		(8,879)			(8,879)		951,837	951,837			
100089037	MESA	AZ		11/04/2022	05/09/2023	381,882		5,792			5,792		386,685	386,685			
100089231	CORNELIUS	OR		01/26/2023	05/09/2023			(9,454)			(9,454)		166,415	166,415			
100089372	WEST SACRAMENTO	CA		11/17/2022	04/09/2023	738,143		(11,195)			(11,195)		725,268	725,268			
100089721	Amsterdam	NLD		11/29/2022	06/20/2023	128,436							130,931	130,931	1,170		1,170
100089950	SAN JOSE	CA		01/26/2023	04/09/2023			(6,116)			(6,116)		1,360,843	1,360,843			
100090016	HENDERSON	NV		01/13/2023	05/22/2023			23,446			23,446		2,637,300	2,637,300			
100090066	WESTPORT	CT		01/13/2023	05/22/2023			30			30		559,026	559,026			
100090069	PATERSON	NJ		01/13/2023	06/28/2023			(45)			(45)		332,018	332,018			
100090075	LAS VEGAS	NV		01/13/2023	05/22/2023			(6,226)			(6,226)		431,466	431,466			
100090083	YORK	PA		01/13/2023	04/22/2023			(29)			(29)		364,931	364,931			
100090187	INDEPENDENCE	VA		01/13/2023	06/22/2023			(797)			(797)		199,075	199,075			
100090240	CAPE CORAL	FL		01/13/2023	05/22/2023			9			9		268,300	268,300			
100090640	BALTIMORE	MD		12/29/2022	06/09/2023	113,815		(3,315)			(3,315)		110,268	110,268			
100090686	TULLAHOMA	TN		12/29/2022	06/09/2023	151,980		(3,780)			(3,780)		147,923	147,923			
100090864	ORLANDO	FL		01/31/2023	06/02/2023			869			869		96,534	96,534			
100090868	LOS ANGELES	CA		01/31/2023	05/09/2023			6,726			6,726		276,743	276,743			
100090881	HENRICO	VA		01/31/2023	06/09/2023			1,340			1,340		223,531	223,531			
100090939	CALIMESA	CA		01/31/2023	05/09/2023			(26,833)			(26,833)		1,104,427	1,104,427			
100090957	LOS ANGELES	CA		01/31/2023	06/09/2023			(2,650)			(2,650)		935,618	935,618			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090994	SHAFTER	CA		01/31/2023	06/02/2023			30,853			30,853		467,055	467,055			
100091013	MIAMI	FL		01/31/2023	06/09/2023			(29,377)			(29,377)		660,000	660,000			
100091018	SAN DIEGO	CA		01/31/2023	06/02/2023			(25,875)			(25,875)		960,000	960,000			
100091032	LINCOLN CITY	OR		01/31/2023	05/09/2023			(23,481)			(23,481)		538,697	538,697			
100091037	ANTIOCH	CA		01/31/2023	06/09/2023			(15,120)			(15,120)		444,000	444,000			
100091110	SMYRNA	GA		01/31/2023	05/09/2023			(23,828)			(23,828)		630,000	630,000			
100091323	SACRAMENTO	CA		01/13/2023	04/09/2023			(5,351)			(5,351)		494,493	494,493			
100091337	SARASOTA	FL		01/13/2023	04/09/2023			(2,970)			(2,970)		150,000	150,000			
100091365	LOMPOC	CA		02/22/2023	05/17/2023			1,365			1,365		350,000	350,000			
100091400	SPOKANE	WA		02/22/2023	06/17/2023			(7,062)			(7,062)		371,709	371,709			
100091439	PHOENIX	AZ		02/22/2023	06/17/2023			(2,777)			(2,777)		338,686	338,686			
100091469	CEDARTOWN	GA		01/20/2023	05/09/2023			(4,865)			(4,865)		170,369	170,369			
100091563	LOS ANGELES	CA		03/07/2023	06/02/2023			(15,248)			(15,248)		463,719	463,719			
100091612	MESA	AZ		03/07/2023	06/09/2023			(18,729)			(18,729)		268,000	268,000			
100091660	TULALIP	WA		01/27/2023	06/09/2023			(18,540)			(18,540)		823,186	823,186			
100091667	HAINES CITY	FL		01/27/2023	04/09/2023			(10,160)			(10,160)		281,250	281,250			
100091740	KERSEY	CO		03/24/2023	06/02/2023			(14,322)			(14,322)		306,000	306,000			
100091762	WEST VALLEY CITY	UT		03/24/2023	06/09/2023			(3,799)			(3,799)		256,814	256,814			
100091791	GRASS VALLEY	CA		01/30/2023	06/09/2023			(10,989)			(10,989)		487,704	487,704			
100091874	ALEXANDRIA	VA		01/30/2023	06/09/2023			(23,504)			(23,504)		665,600	665,600			
100091876	PASADENA	CA		01/30/2023	06/09/2023			(26,000)			(26,000)		640,000	640,000			
100091950	SAN JOSE	CA		02/07/2023	04/02/2023			(17,403)			(17,403)		500,500	500,500			
100099560	YORBA LINDA	CA		02/17/2023	04/09/2023			(17,381)			(17,381)		1,350,000	1,350,000			
100099755	CHICAGO	IL		02/28/2023	05/09/2023			(5,200)			(5,200)		173,320	173,320			
100099914	WESLEY CHAPEL	FL		03/28/2023	06/22/2023			(53)			(53)		151,450	151,450			
100099950	ESCONDIDO	CA		03/28/2023	06/22/2023			(40)			(40)		562,500	562,500			
100100085	MIAMI SHORES	FL		03/28/2023	06/28/2023			(94)			(94)		715,000	715,000			
100100202	CEDARTOWN	GA		03/17/2023	06/09/2023			(3,601)			(3,601)		184,680	184,680			
100100205	CEDARTOWN	GA		03/17/2023	06/09/2023			(3,797)			(3,797)		194,720	194,720			
100100244	CAMPBELL HALL	NY		03/17/2023	06/09/2023			(9,555)			(9,555)		318,500	318,500			
100100943	HENRICO	VA		04/28/2023	06/12/2023			(10,537)			(10,537)		261,716	261,716			
100101595	PELHAM	NY		04/26/2023	06/17/2023			(9,848)			(9,848)		1,087,595	1,087,595			
100101604	LOS ANGELES	CA		04/26/2023	06/17/2023			(8,793)			(8,793)		1,050,200	1,050,200			
100101687	PASADENA	CA		03/31/2023	06/09/2023			(38,240)			(38,240)		1,912,000	1,912,000			
0199999. Mortgages closed by repayment						407,933,151		(387,346)			(387,346)		479,629,653	472,357,023	26,727	(7,260,861)	(7,234,134)
0S41001	LAKE FOREST	CA		08/15/2017		142,780							24,783	24,783			
0S41044	W COVINA	CA		08/15/2017		352,865							10,656	10,656			
0S41073	POCATELLO	ID		07/12/2005		207,986							18,959	18,959			
18403	SIMI VALLEY	CA		08/15/2017		96,267								19,350			
18455	LOUISVILLE	KY		12/30/2015		186,372							42,867	42,867			
18468	RANCHO DOMINQUEZ	CA		10/12/2004		291,289							36,552	36,552			
18478	ATLANTIC BEACH	FL		08/15/2017		632,189							79,468	79,468			
18486	EL PASO	TX		08/15/2017		460,600							55,340	55,340			
18487	STAFFORD	TX		08/15/2017		596,050							71,890	71,890			
18529	ATLANTA	GA		09/22/2005		362,408							30,235	30,235			
18566	INDEPENDENCE	OH		08/15/2017		1,194,676							81,107	81,107			
18593	FREDERICK	MD		11/14/2006		714,386							40,087	40,087			
18619	RALEIGH	NC		08/15/2017		122,566							27,989	27,989			
18626	BURBANK	CA		08/15/2017		1,358,952							71,866	71,866			
18639	HOUSTON	TX		03/01/2007		675,919							24,131	24,131			
18665	MYRTLE BEACH	SC		08/22/2007		6,597,026							307,567	307,567			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
18701	WILMINGTON	NC		08/28/2017		6,302,985							118,725	118,725			
18727	TROY	MO		08/15/2017		1,127,273							43,711	43,711			
18750	HOUSTON	TX		11/17/2017		3,242,621							104,971	104,971			
18752	CHASKA	MN		08/28/2017		1,413,100							39,088	39,088			
18759	CHICAGO	IL		11/17/2017		6,407,599							254,740	254,740			
18769	CARTERVILLE	GA		08/28/2017		5,612,509								37,448			
18771	MYRTLE BEACH	SC		06/23/2008		2,037,661							35,044	35,044			
18804	PHOENIX	AZ		04/19/2016		11,213,284							393,382	393,382			
18813	HAUPPAUGE	NY		11/17/2017		3,409,502							62,828	62,828			
18821	FREMONT	CA		08/28/2017		1,611,642							56,590	56,590			
18822	LINCOLN	NE		08/28/2017		2,349,918							81,389	81,389			
18830	GREAT FALLS	MT		08/28/2017		1,783,696							60,538	60,538			
18846	FALLS CHURCH	VA		11/17/2017		12,554,444							178,576	178,576			
18850	GAITHERSBURG	MD		11/17/2017		22,928,041							320,649	320,649			
18865	WEST DES MOINES	IA		08/18/2017		88,895,709							1,168,168	1,168,168			
18916	MARLBOROUGH	MA		08/28/2017		2,726,990							73,709	73,709			
18924	WILLOWBROOK	IL		11/17/2017		21,465,701							274,731	274,731			
18926	WOBURN	MA		08/18/2017		3,089,218							41,713	41,713			
18931	ODESSA	TX		08/28/2017		4,804,417							104,619	104,619			
18938	BOHEMIA	NY		07/16/2010		1,683,308							21,822	21,822			
18954	FORTH WORTH	TX		08/15/2017		1,475,798							118,605	118,605			
18959	QUINCY	MA		10/07/2010		3,972,576							102,089	102,089			
18961	WACONIA	MN		08/18/2017		1,851,825								10,808			
18962	HOUSTON	TX		10/29/2010		1,308,363							105,738	105,738			
18963	HEMPSTEAD	NY		11/17/2017		7,230,648							96,182	96,182			
18973	SEFFNER	FL		08/15/2017		1,194,938								64,424			
18977	EL PASO	TX		11/30/2010		915,424							71,721	71,721			
18984	EL PASO	TX		08/15/2017		1,346,210							105,472	105,472			
18986	CARLSBAD	CA		08/18/2017		3,144,789							81,528	81,528			
18990	HOUSTON	TX		08/28/2017		1,417,829							101,922	101,922			
18998	BOULDER	CO		01/27/2011		1,814,548							134,380	134,380			
19003	SALEM	OR		03/01/2011		1,136,441							82,043	82,043			
19008	ISSAQUAH	WA		08/15/2017		941,491								44,396			
19016	WOODINVILLE	WA		03/11/2011		2,058,723							144,008	144,008			
19019	FULLERTON	CA		08/15/2017		1,783,681							124,533	124,533			
19036	FORT WORTH	TX		08/15/2017		3,121,198							210,499	210,499			
19062	MYRTLE BEACH	SC		08/28/2017		13,886,393							168,276	168,276			
19063	ORLANDO	FL		11/17/2017		9,802,420							227,683	227,683			
19070	EL PASO	TX		08/15/2017		830,968							52,616	52,616			
19071	EL PASO	TX		08/15/2017		928,000							55,965	55,965			
19072	EL PASO	TX		08/15/2017		1,541,414							97,600	97,600			
19073	EL PASO	TX		08/15/2017		1,728,540							109,448	109,448			
19074	EL PASO	TX		08/15/2017		1,823,689							115,473	115,473			
19080	WEST SPRINGFIELD	MA		08/18/2017		2,337,393							17,733	17,733			
19097	SPRINGFIELD	VA		11/17/2017		24,933,888							198,320	198,320			
19098	ALEXANDRIA	VA		11/17/2017		21,371,903							169,989	169,989			
19115	EUGENE	OR		08/18/2017		2,882,279								20,926			
19120	CHARLOTTE	NC		12/01/2011		1,712,172							98,613	98,613			
19125	AURORA	CO		12/21/2011		3,779,885							47,119	47,119			
19135	WESTMONT	IL		08/18/2017		440,884							9,581	9,581			
19136	WESTMONT	IL		08/18/2017		1,146,265							24,911	24,911			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19137	CONCORD	MA		11/17/2017		2,568,136							101,312	101,312			
19146	DOWNINGTON	PA		08/18/2017		2,506,537							132,847	132,847			
19166	SAN LEANDRO	CA		08/18/2017		4,422,012							55,371	55,371			
19187	SALINAS	CA		08/28/2017		1,813,949							89,198	89,198			
19188	FORT WORTH	TX		08/15/2017		1,876,738							94,225	94,225			
19199	GREAT NECK	NY		08/18/2017		18,795,815							111,619	111,619			
19218	EL PASO	TX		08/28/2017		1,438,461							68,231	68,231			
19219	PHARR	TX		08/15/2017		1,113,141							52,800	52,800			
19224	MILLBRAE	CA		11/20/2012		5,077,655							60,616	60,616			
19228	LAS CRUCES	NM		08/15/2017		3,064,564							137,759	137,759			
19250	FENTON	MO		01/23/2013		10,434,180							315,731	315,731			
19258	HUNTINGTON BEACH	CA		08/28/2017		5,651,997							58,078	58,078			
19262	MADISON	WI		08/28/2017		5,228,802							43,087	43,087			
19264	LOS ANGELES	CA		08/28/2017		7,727,934							64,638	64,638			
19265	MADISON	WI		08/28/2017		5,484,650							44,699	44,699			
19267	GREENWICH	CT		08/28/2017		4,007,239							47,708	47,708			
19268	HOUSTON	TX		08/28/2017		8,570,550							361,029	361,029			
19277	SALEM	OR		08/18/2017		4,945,015								25,234			
19280	MILPITAS	CA		08/28/2017		25,609,573							302,452	302,452			
19281	OMAHA	NE		08/18/2017		10,123,933							77,897	77,897			
19282	FOSTER CITY	CA		08/28/2017		32,130,105								169,043			
19294	CONROE	TX		08/18/2017		3,850,536								14,606			
19302	FREDERICK	MD		08/15/2017		2,827,244								21,747			
19303	FREDERICK	MD		08/15/2017		5,728,445								44,062			
19305	LOUISVILLE	CO		08/15/2017		4,463,684							50,879	50,879			
19308	BOSTON	MA		08/28/2017		5,667,631							44,143	44,143			
19309	LAWRENCE	KS		08/28/2017		4,258,517							78,535	78,535			
19310	DURHAM	NC		08/15/2017		4,983,929							43,928	43,928			
19311	SAN ANTONIO	TX		08/28/2017		13,416,915								94,181			
19312	CLARKSBURG	MD		08/18/2017		16,496,567							120,265	120,265			
19315	RICHARDSON	TX		08/18/2017		3,956,068							82,189	82,189			
19316	SANTA CRUZ	CA		08/15/2017		4,481,005							83,663	83,663			
19321	MADISON	WI		08/28/2017		5,242,306								11,804			
19336	VARIOUS	FL		11/09/2022		54,207,022							805,467	805,467			
19341	BEAVERCREEK	OH		09/10/2019		18,799,644							102,307	102,307			
19349	SAN DIEGO	CA		01/25/2022		137,046,690							14,548,642	14,548,642			
19356	SAN DIEGO	CA		05/10/2023									7,984,102	7,984,102			
2287701	SAN FRANCISCO	CA		05/26/2021		8,641,412								5,340,477			
321080026	INDIO	CA		03/04/2023									2,801,700	2,801,700			
321120482	HORSESHOE BAY	TX		03/04/2023									308,514	308,514			
321120788	INDIO	CA		03/04/2023									405,403	405,403			
321120901	PORTLAND	OR		03/04/2023									248,228	248,228			
321120926	PALM SPRINGS	CA		03/04/2023									1,148,468	1,148,468			
322010366	SMITHFIELD	UT		03/04/2023									104,473	104,473			
322010935	PORTLAND	OR		03/04/2023										454,039			
322020350	WEATHERFORD	TX		03/04/2023									445,500	445,500			
322020784	STAR	ID		03/04/2023									24	24			
322020881	WEATHERFORD	TX		03/04/2023									1,394,963	1,394,963			
322030297	RICHLAND	WA		03/04/2023									944,098	944,098			
322030458	RICHLAND	WA		03/04/2023									1,479,990	1,479,990			
322040307	ORANGE BEACH	AL		03/04/2023									464,172	464,172			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
322040451	FOLEY	AL		03/04/2023									3,379,287	3,379,287			
322040461	LAS VEGAS	NV		03/04/2023									764,404	937,309			
322040533	GREEN VALLEY	AZ		03/04/2023									275,214	275,214			
322090204	KENNEWICK	WA		03/04/2023										364,650			
322090666	KENNEWICK	WA		03/04/2023										356,290			
322110125	KENNEWICK	WA		03/04/2023									724,445	724,445			
323030009	KENNEWICK	WA		05/02/2023									423,423	423,423			
3310025856	JERSEY CITY	NJ		10/22/2021		238,372							97,863	97,863			
3310027990	BELLEVUE	WA		03/09/2022		259,501							2,970	2,970			
3310030325	UPPER DARBY	PA		01/31/2022		149,540							15,406	15,406			
3310030979	EAST ORANGE	NJ		02/18/2022		932,792							357,885	357,885			
3310031591	SPRING VALLEY	NY		03/22/2022		45,441							3,861	3,861			
3310031872	PAGOSA SPRINGS	CO		05/19/2022		252,970								86,130			
3310032382	MASTIC BEACH	NY		03/09/2022		50,782							19,419	19,419			
3310036141	DAYTON	OH		05/19/2022		21,620							244	244			
3310036297	BALTIMORE	MD		06/15/2022		18,600							149	149			
3310037221	ANDERSON	SC		08/16/2022		17,341							23,760	23,760			
3310037581	SEASIDE HEIGHTS	NJ		08/01/2022		207,918							160,380	160,380			
3310038097	FRESH MEADOWS	NY		07/25/2022		150,728							41,435	41,435			
3310038618	WARNER ROBINS	GA		07/14/2022		74,577								57,137			
3310040152	PERTH AMBOY	NJ		10/19/2022		66,231							12,771	12,771			
3310041261	BROOKLYN	NY		11/10/2022		342,144							118,800	118,800			
3310041857	WOODLAND PARK	CO		11/01/2022		133,875							127,710	127,710			
3320043707	EUSTIS	FL		01/30/2023									153,450	153,450			
3320047695	COUNTRY CLUB HILLS	IL		02/27/2023									3	3			
40019488	HAZEL CREST	IL		03/26/2021		52,679								49,083			
40023172	JERSEY CITY	NJ		07/30/2021		983,091								462,825			
4020122468	CHICAGO	IL		03/12/2021		6,776,009							165,722	165,722			
4020247080	NEWARK	NJ		03/12/2021		5,105,160							23,861	23,861			
4020255940	ELIZABETH	NJ		03/12/2021		5,742,348							26,839	26,839			
4020256394	GRIFFIN	GA		03/12/2021		2,025,094							8,643	8,643			
4020323972	COLLIERVILLE	TN		06/03/2021		3,655,361							13,801	13,801			
7000004	SANTA CLARA	CA		03/08/2018		57,699,192							219,525	219,525			
7000005	DULUTH	GA		08/29/2019		13,422,430							62,530	62,530			
7000008	DENTON	TX		05/26/2021		15,636,046							77,558	77,558			
7000012	VARIOUS	OH		05/26/2021		12,770,950							168,884	168,884			
7000013	BOLINGBROOK	IL		05/26/2021		11,014,437							48,194	48,194			
7000016	DENVER	CO		05/26/2021		12,208,775							63,831	63,831			
7000020	BOCA RATON	FL		05/26/2021		29,250,000							35,183	35,183			
7000021	NEW YORK	NY		05/26/2021		18,000,000							20,948	20,948			
7000022	YONKERS	NY		05/26/2021		15,569,974							220,926	220,926			
7000030	EL SEGUNDO	CA		05/26/2021		15,876,339							66,131	66,131			
7000031	SACRAMENTO	CA		05/26/2021		20,124,555							82,864	82,864			
7000032	SAN ANTONIO	TX		05/26/2021		16,398,054							70,063	70,063			
7000034	NEW YORK	NY		05/26/2021		33,533,760							230,540	230,540			
7000037	ANAHEIM	CA		05/26/2021		9,064,836							49,026	49,026			
7000038	BEND	OR		05/26/2021		33,937,212							143,784	143,784			
7000040	EDWARDSVILLE	IL		05/26/2021		20,388,790							79,125	79,125			
7000043	MOUNTAIN VIEW	CA		05/26/2021		18,730,245							90,034	90,034			
7000046	WAYNE	NJ		05/26/2021		48,998,027							229,624	229,624			
7000048	EARTH CTY	MO		05/26/2021		26,137,680							170,610	170,610			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7100010	YONKERS	NY		11/09/2022		8,100,000							46,106	46,106			
7100012	VARIOUS	MO		09/30/2020		13,575,358							6,818,640	6,818,640			
7200153	BRUNSWICK	OH		08/18/2017		22,637,585							2,678,889	2,678,889			
7200208	SUNNYVALE	CA		05/26/2021		43,050,348							105,562	105,562			
7200266	SEATTLE	WA		06/17/2021		10,000,000							3,260,231	3,260,231			
7200274	LA JOLLA	CA		06/30/2021		8,273,121							72,444	72,444			
7200300	BEVERLY HILLS	CA		05/27/2021		111,950,000							690,000	690,000			
7200304	NEW YORK	NY		05/27/2021		9,502,294							3,126,614	3,126,614			
7200305	BROOKLYN	NY		05/27/2021		60,042,604							232,302	232,302			
7200319	WASHINGTON D.C.	DC		05/27/2021		64,438,994							246,153	246,153			
7200376	COLUMBUS	OH		05/28/2021		41,715,823							304,612	304,612			
7200382	NEW YORK	NY		05/28/2021		131,335,690							633,591	633,591			
7200398	NEW YORK CITY	NY		05/28/2021		36,500,000							81,643	81,643			
7200422	CRANSTON	RI		06/01/2021		16,539,178							125,000	125,000			
7200437	NEW YORK	NY		06/01/2021		91,528,089							591,118	591,118			
7200439	STOCKHOLM	SWE		03/30/2021		277,712,680							814,633	675,061	(144,974)		(144,974)
7200452	VARIOUS	DE		06/28/2021		113,932,540							4,276,073	3,915,879	(330,742)		(330,742)
7200453	VARIOUS	GBR		06/15/2021		48,264,526							1,014,409	891,348	(119,042)		(119,042)
7200465	JEFFERSON CITY	MO		02/25/2022		29,744,928							216,179	216,179			
7200510	BOSTON	MA		03/14/2022		279,016,190							1,332,481	1,332,481			
7200511	FORT LAUDERDALE	FL		12/02/2021		39,240,767							209,353	209,353			
7200528	MANCHESTER	GBR		01/27/2022		174,734,730							2,343,148	1,999,516	(652,728)		(652,728)
7200549	QUEEN CREEK	AZ		04/14/2022		75,860,111							497,732	497,732			
7200590	BROOKLYN	NY		10/21/2022		22,730,782							1,477,273	1,477,273			
7200594	NEW YORK	NY		11/08/2022		22,276,783							11,893,357	11,893,357			
750000021	VENTURA	CA		02/10/2023									254,984	254,984			
750000024	GREENSBORO	NC		04/04/2023									143,751	143,751			
753659	BRADENTON	FL		08/18/2017		1,174,901								14,021			
754469	WOODBURY	MN		08/18/2017		669,499							17,473	17,473			
754574	CORONA	CA		12/31/2006		1,343,043							112,048	112,048			
754615	DENVER	CO		12/31/2006		1,916,716							154,540	154,540			
754698	ST CLOUD	FL		08/18/2017		3,251,170								18,047			
754764	PLUM BOROUGH	PA		08/18/2017		368,652							27,913	27,913			
755175	NASHVILLE	TN		08/18/2017		2,413,706							47,246	47,246			
755190	PALO ALTO	CA		08/18/2017		1,419,616							88,404	88,404			
100000092	HAYWARD	CA		08/31/2015		809,784		(309)			(309)		5,567	5,567			
100000104	BEAUMONT	CA		12/17/2015		265,671		1,548			1,548						
100000111	SAN MARINO	CA		12/17/2015		793,957		(323)			(323)		4,932	4,932			
100000140	CORONA	CA		03/23/2016		361,456		(416)			(416)		9,818	9,818			
100000142	MOUNTAIN VIEW	CA		03/23/2016		723,241		(321)			(321)		4,257	4,257			
100000157	LOS ANGELES	CA		09/27/2016		811,681		(1,112)			(1,112)		1,943	1,943			
100000160	KAHUKU	HI		09/27/2016		268,212		1,004			1,004		1,178	1,178			
100000163	APEX	NC		09/27/2016		99,702		240			240		1,087	1,087			
100000164	PASADENA	CA		09/27/2016		527,592		113			113		2,265	2,265			
100000167	PASCO	WA		09/27/2016		59,490		(87)			(87)		1,162	1,162			
100000170	PITTSBORO	NC		09/27/2016		129,047		(549)			(549)		2,389	2,389			
100000171	EDGEFIELD	SC		09/27/2016		177,927		(41)			(41)		1,488	1,488			
100000173	DALLAS	TX		09/27/2016		89,068		(979)			(979)		4,153	4,153			
100000175	HILLSBOROUGH	NC		09/27/2016		146,214		(49)			(49)		358	358			
100000176	AUDUBON	NJ		09/27/2016		57,078		256			256		606	606			
100000184	CHESTERLAND	OH		09/27/2016		95,462		(116)			(116)		1,146	1,146			

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100000189	AURORA	CO		09/27/2016		299,387		(605)			(605)		1,899	1,899			
100000193	FLAGSTAFF	AZ		09/27/2016		253,723		(210)			(210)		2,386	2,386			
100000198	FLOWER MOUND	TX		09/27/2016		293,190		531			531		2,351	2,351			
100000200	GARLAND	TX		09/27/2016		70,479		(149)			(149)		414	414			
100000201	SONOMA	CA		09/27/2016		627,602		(725)			(725)		6,920	6,920			
100000202	BLOOMINGTON	IN		09/27/2016		94,112		(48)			(48)		1,008	1,008			
100000203	HOLLAND	MI		09/27/2016		124,471		(110)			(110)		1,243	1,243			
100000213	UNION CITY	CA		09/27/2016		372,944		1,363			1,363		3,312	3,312			
100000218	PLANTATION	FL		09/27/2016		331,302		59			59		3,725	3,725			
100000219	SARASOTA	FL		09/27/2016		432,389		1,121			1,121		1,139	1,139			
100000220	HENDERSON	NV		09/27/2016		550,453		50			50		3,423	3,423			
100000222	OAKLEY	CA		09/27/2016		325,361		1,130			1,130		3,329	3,329			
100000224	HOUSTON	TX		09/27/2016		109,816		(327)			(327)		1,120	1,120			
100000233	BRANDON	FL		09/27/2016		121,396		180			180		1,496	1,496			
100000236	GAINESVILLE	VA		09/27/2016		447,407		1,416			1,416		2,228	2,228			
100000240	LOS OSOS	CA		09/27/2016		714,233		992			992		9,818	9,818			
100000242	CORAL SPRINGS	FL		09/27/2016		129,141		1,682			1,682		11,742	11,742			
100000246	TIPP CITY	OH		09/27/2016		50,802		389			389		1,728	1,728			
100000248	IRVINE	CA		09/27/2016		430,363		531			531		3,501	3,501			
100000250	JERSEY CITY	NJ		09/27/2016		294,238		779			779		2,916	2,916			
100000259	FRESNO	TX		09/27/2016		75,105		(104)			(104)		1,902	1,902			
100000266	SACRAMENTO	CA		09/27/2016		256,237		2,150			2,150		2,716	2,716			
100000267	OVIEDO	FL		09/27/2016		107,746		374			374		538	538			
100000271	SAN BRUNO	CA		09/27/2016		301,617		(110)			(110)		4,687	4,687			
100000272	FLORENCE	AZ		09/27/2016		126,095		73			73		524	524			
100000274	WASHINGTON	DC		09/27/2016		187,124		273			273		362	362			
100000275	ROCKWELL	NC		09/27/2016		70,939		(174)			(174)		917	917			
100000276	CHIEFLAND	FL		09/27/2016		128,171		(21)			(21)		348	348			
100000279	SEATTLE	WA		09/27/2016		201,915		(36)			(36)		887	887			
100000282	CAMPBELL HALL	NY		09/27/2016		236,332		467			467		922	922			
100000288	FAIRVIEW	NJ		09/27/2016		259,611		1,511			1,511		2,547	2,547			
100000289	ANDERSON	SC		09/27/2016		92,131		53			53		405	405			
100000291	CARLSBAD	CA		09/27/2016		203,626		91			91		593	593			
100000293	FORESTHILL	CA		09/27/2016		257,619		320			320		831	831			
100000299	BELLEVUE	WA		09/27/2016		326,492		639			639		2,168	2,168			
100000303	LA PUENTE	CA		09/27/2016		255,500		122			122		3,444	3,444			
100000305	BALTIMORE	MD		09/27/2016		161,880		227			227		2,063	2,063			
100000306	HOUSTON	TX		09/27/2016		87,432		366			366		851	851			
100000308	METAIRIE	LA		09/27/2016		96,391		284			284		1,181	1,181			
100000310	DOWNEY	CA		09/27/2016		496,063		343			343		6,874	6,874			
100000313	SILVER SPRING	MD		09/27/2016		558,715		766			766		2,384	2,384			
100000314	WASHINGTON	DC		09/27/2016		161,280		259			259		459	459			
100000318	HALF MOON BAY	CA		09/27/2016		417,389		360			360		1,909	1,909			
100000322	ROCKLEDGE	PA		09/27/2016		138,850		586			586		727	727			
100000331	WHITTIER	CA		09/27/2016		268,776		198			198		3,310	3,310			
100000333	UNION CITY	CA		09/27/2016		426,080		(117)			(117)		1,709	1,709			
100000339	UNION CITY	CA		09/27/2016		583,985		(224)			(224)		2,748	2,748			
100000340	PEARLAND	TX		09/27/2016		223,091		43			43		1,017	1,017			
100000343	SAINT MARYS	OH		09/27/2016		100,166		321			321		1,598	1,598			
100000344	BELLEVILLE	IL		09/27/2016		87,283		510			510		982	982			
100000354	DENVER	CO		09/27/2016		61,885		24			24		512	512			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000355	BROOKHAVEN	NY		09/27/2016		207,617		79			79		3,687	3,687			
100000358	GARNER	NC		09/27/2016		95,521		292			292		478	478			
100000359	SPARKS	NV		09/27/2016		101,906		533			533		1,877	1,877			
100000365	DES MOINES	IA		09/27/2016		173,502		96			96		509	509			
100000367	EAGLE	ID		09/27/2016		160,920		197			197		893	893			
100000368	SIX LAKES	MI		09/27/2016		80,947		279			279		582	582			
100000372	BONNEY LAKE	WA		09/27/2016		222,612		81			81		575	575			
100000376	SHELBYVILLE	TN		09/27/2016		82,623		(110)			(110)		306	306			
100000377	MANOR	TX		09/27/2016		116,187		(255)			(255)		1,098	1,098			
100000379	LA VERGNE	TN		09/27/2016		250,025		(2,490)			(2,490)		261	261			
100000380	HOUSTON	TX		09/27/2016		91,847		(74)			(74)		268	268			
100000382	HOUSTON	TX		09/27/2016		87,665		197			197		438	438			
100000384	MISSOURI CITY	TX		09/27/2016		98,505		(109)			(109)		381	381			
100000389	BROOKLYN	NY		09/27/2016		336,351		1,985			1,985		1,556	1,556			
100000395	PICAYUNE	MS		09/27/2016		261,695		(1,452)			(1,452)		4,597	4,597			
100000398	KEESEVILLE	NY		09/27/2016		93,061		274			274		364	364			
100000400	STOCKTON	CA		09/27/2016		164,003		(54)			(54)		304	304			
100000402	BIRMINGHAM	AL		09/27/2016		61,275		(15)			(15)		110	110			
100000406	NORRIDGE	IL		09/27/2016		215,361		284			284		1,353	1,353			
100000409	NORTH BRANCH	MI		09/27/2016		95,276		575			575		553	553			
100000414	LA PINE	OR		09/27/2016		129,853		7			7		687	687			
100000416	ELGIN	IL		09/27/2016		83,336		665			665		1,929	1,929			
100000432	GRAND RAPIDS	MI		09/27/2016		76,045		(51)			(51)		744	744			
100000435	PALMETTO	FL		09/27/2016		155,133		174			174		870	870			
100000440	NEWBURY PARK	CA		09/27/2016		809,632		1,829			1,829		3,587	3,587			
100000443	HESPERIA	CA		09/27/2016		207,221		(297)			(297)		989	989			
100000446	SANTA MARIA	CA		09/27/2016		345,627		(78)			(78)		1,489	1,489			
100000447	SPARKS	NV		09/27/2016		189,295		384			384		5,741	5,741			
100000453	BEECH CREEK	PA		09/27/2016		70,944		403			403		587	587			
100000459	SELMA	CA		09/27/2016		105,206		161			161		379	379			
100000462	LOS ANGELES	CA		09/27/2016		406,495		631			631		1,887	1,887			
100000463	FELTON	CA		09/27/2016		473,155		347			347		2,074	2,074			
100000464	STATEN ISLAND	NY		09/27/2016		260,582		2,221			2,221		2,990	2,990			
100000467	SPOKANE	WA		09/27/2016		127,586		168			168		372	372			
100000483	ORANGE	CA		09/27/2016		694,945		3,049			3,049		4,594	4,594			
100000489	FULTON	MO		09/27/2016		59,293		194			194		648	648			
100000490	FULTON	MO		09/27/2016		63,833		(26)			(26)		648	648			
100000497	NORWALK	CT		09/27/2016		209,585		834			834		2,710	2,710			
100000498	ARLETA	CA		09/27/2016		250,321		1,053			1,053		3,134	3,134			
100000501	BANNING	CA		09/27/2016		83,819		197			197		987	987			
100000504	LOS ANGELES	CA		09/27/2016		395,596		(76)			(76)		2,052	2,052			
100000505	NORTON	VA		09/27/2016		109,554		(196)			(196)		1,260	1,260			
100000510	LODI	CA		09/27/2016		182,269		(63)			(63)		925	925			
100000513	WALDORF	MD		09/27/2016		208,382		1,075			1,075		1,099	1,099			
100000514	PHOENIX	AZ		09/27/2016		170,375		1,081			1,081		4,876	4,876			
100000516	LOS ANGELES	CA		09/27/2016		195,671		(573)			(573)		1,830	1,830			
100000517	SAN JOSE	CA		09/27/2016		553,144		2,383			2,383		770	770			
100000518	HAYWARD	CA		09/27/2016		160,327		641			641		2,351	2,351			
100000520	VANCOUVER	WA		09/27/2016		158,570		(123)			(123)		637	637			
100000521	MIDDLETOWN	NJ		09/27/2016		132,444		1,139			1,139		2,152	2,152			
100000532	TAMPA	FL		09/27/2016		48,422		1,234			1,234		1,055	1,055			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000541	VOORHEES	NJ		09/27/2016		212,579		208			208		3,668	3,668			
100000543	HOWARD BEACH	NY		09/27/2016		284,771		1,169			1,169		1,511	1,511			
100000544	WOODBRIDGE	CT		09/27/2016		326,719		633			633		1,813	1,813			
100000546	BLUE BELL	PA		09/27/2016		217,675		71			71		4,221	4,221			
100000547	BROOKLYN	NY		09/27/2016		291,910		44			44		4,848	4,848			
100000555	PACIFICA	CA		09/27/2016		305,375		2,448			2,448		4,554	4,554			
100000559	KAHULUI	HI		09/27/2016		396,695		582			582		2,012	2,012			
100000560	PLAINFIELD	IL		09/27/2016		166,631		40			40		669	669			
100000562	IVINS	UT		09/27/2016		96,117		164			164		482	482			
100000563	TOWN OF COLONIE	NY		09/27/2016		53,132		955			955		983	983			
100000566	HATFIELD	PA		09/27/2016		73,176		1,131			1,131		1,293	1,293			
100000569	SAINT LOUIS	MO		09/27/2016		303,429		616			616		3,283	3,283			
100000572	SAINT LOUIS	MO		09/27/2016		74,354		452			452		1,267	1,267			
100000575	WINDSOR	CA		09/27/2016		274,433		705			705		2,236	2,236			
100000576	SWEETWATER	FL		09/27/2016		108,059		413			413		1,586	1,586			
100000579	WEIKERT	PA		09/27/2016		126,553		661			661		911	911			
100000583	WEST POINT	CA		09/27/2016		412,388		193			193		1,103	1,103			
100000587	GLENDALE	AZ		09/27/2016		114,370		(66)			(66)		1,390	1,390			
100000591	SCRANTON	PA		09/27/2016		79,063		207			207		268	268			
100000596	BROCKTON	MA		09/27/2016		131,498		46			46		375	375			
100000599	MIAMI	FL		09/27/2016		120,124		(6)			(6)		720	720			
100000600	MIAMI	FL		09/27/2016		55,386		38			38		1,486	1,486			
100000601	IRWIN	PA		09/27/2016		206,832		676			676		1,646	1,646			
100000606	BRADENTON	FL		09/27/2016		203,657		191			191		627	627			
100000607	HOMESTEAD	FL		09/27/2016		101,099		401			401		298	298			
100000608	NAMPA	ID		09/27/2016		130,677		(8)			(8)		777	777			
100000610	MIDDLETOWN	CT		09/27/2016		88,085		(29)			(29)		1,150	1,150			
100000612	PHOENIX	AZ		09/27/2016		81,962		76			76		451	451			
100000617	MIAMI	FL		09/27/2016		310,670		210			210		1,006	1,006			
100000627	ORANGE BEACH	AL		09/27/2016		216,568		427			427		694	694			
100000630	WEST HEMPSTEAD	NY		09/27/2016		250,539		(79)			(79)		603	603			
100010642	LAPORTE	IN		12/23/2016		42,878		113			113		591	591			
100010643	SAN DIEGO	CA		12/23/2016		425,293		834			834		1,422	1,422			
100010656	SACRAMENTO	CA		12/23/2016		140,648		1,177			1,177		180	180			
100010659	FAYETTEVILLE	AR		12/23/2016		551,454		(1,061)			(1,061)		4,060	4,060			
100010667	WILLIAMSTON	MI		12/23/2016		97,805		(501)			(501)		794	794			
100010669	HIALEAH	FL		12/23/2016		233,101		315			315		1,396	1,396			
100010671	CHICAGO	IL		12/23/2016		156,164		(199)			(199)		664	664			
100010673	STEUBEN	ME		12/23/2016		99,365		646			646		1,689	1,689			
100010674	TWIN FALLS	ID		12/23/2016		92,067		385			385		481	481			
100010676	FARMINGTON HILLS	MI		12/23/2016		115,471		696			696		1,748	1,748			
100010677	IDAHO FALLS	ID		12/23/2016		79,909		224			224		480	480			
100010680	HIALEAH	FL		12/23/2016		162,496		530			530		935	935			
100010696	DUMONT	NJ		12/23/2016		217,510		1,412			1,412		666	666			
100010701	NEW PORT RICHEY	FL		12/23/2016		156,248		961			961		809	809			
100010703	MEDFORD	OR		12/23/2016		405,592		204			204		2,732	2,732			
100010710	YORK	SC		12/23/2016		114,300		215			215		464	464			
100010717	CLARINDA	IA		12/23/2016		29,817		222			222		372	372			
100010720	FORT LAUDERDALE	FL		12/23/2016		31,725		168			168		846	846			
100010724	TAMPA	FL		12/23/2016		193,825		293			293		3,840	3,840			
100010725	TAMPA	FL		12/23/2016		222,733		(188)			(188)		2,336	2,336			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010734	LEAGUE CITY	TX		12/23/2016		583,155		1,470			1,470		22,546	22,546			
100010739	HUNTINGTON BEACH	CA		12/23/2016		369,350		1,026			1,026		4,895	4,895			
100010742	HOUSTON	TX		12/23/2016		41,691		295			295		720	720			
100010744	MT MORRIS	MI		12/23/2016		37,128		(93)			(93)		376	376			
100010747	WASHINGTON	DC		12/23/2016		126,639		486			486		2,596	2,596			
100010759	SOUTH RICHMOND HILL	NY		01/27/2017		483,601		1,138			1,138		2,018	2,018			
100010764	PORT SAINT JOE	FL		12/23/2016		626,309		2,056			2,056		9,908	9,908			
100010768	BIRMINGHAM	AL		12/23/2016		327,260		853			853		8,148	8,148			
100010773	GENTRYVILLE	IN		12/23/2016		53,178		(25)			(25)		694	694			
100010775	CORNWALL	NY		12/23/2016		143,475		441			441		182	182			
100010786	CHICAGO	IL		12/23/2016		228,616		650			650		1,177	1,177			
100010790	HESPERUS	CO		12/23/2016		329,379		56			56		1,163	1,163			
100010791	BARRYVILLE	NY		12/23/2016		95,492											
100010794	MIAMI	FL		12/23/2016		107,301		156			156		514	514			
100010797	SEATTLE	WA		12/23/2016		252,622		343			343		4,977	4,977			
100010798	CHICAGO	IL		01/27/2017		194,579		624			624		1,029	1,029			
100010799	SAN ANTONIO	TX		12/23/2016		84,677		(218)			(218)		661	661			
100010801	CHARLOTTE	NC		12/23/2016		75,745		30			30		780	780			
100010803	ISLIP	NY		12/23/2016		196,033		281			281		1,834	1,834			
100010804	REDLANDS	CA		12/23/2016		155,130		274			274		2,513	2,513			
100010812	BREMERTON	WA		12/23/2016		154,226		312			312		1,833	1,833			
100010814	FLUSHING	MI		12/23/2016		537,431		539			539		3,048	3,048			
100010815	STOCKTON	CA		12/23/2016		228,439		(177)			(177)		647	647			
100010816	JACKSONVILLE	FL		01/27/2017		43,550		(108)			(108)		519	519			
100010818	INDIANAPOLIS	IN		12/23/2016		53,426		66			66		619	619			
100010819	RED SPRINGS	NC		12/23/2016		68,570		(106)			(106)		168	168			
100010823	JAMESTOWN	SC		01/27/2017		95,091		744			744		1,054	1,054			
100010826	WATERBURY	CT		12/23/2016		45,679		753			753		787	787			
100010828	CLOUTIERVILLE	LA		12/23/2016		62,634		(47)			(47)		884	884			
100010842	TUKWILA	WA		12/23/2016		336,172		(618)			(618)		2,086	2,086			
100010844	SHAKER HTS	OH		12/23/2016		113,702		418			418		2,331	2,331			
100010848	CARTHAGE	MO		01/27/2017		68,151		(365)			(365)		696	696			
100010857	FORT PIERCE	FL		12/23/2016		220,795		1,327			1,327		2,836	2,836			
100010861	KERNERSVILLE	NC		12/23/2016		51,066		326			326		991	991			
100010872	LELAND	NC		12/23/2016		181,222		579			579		1,924	1,924			
100010874	SANTA ANA	CA		12/23/2016		400,126		(781)			(781)		1,334	1,334			
100010875	HAMMOND	LA		12/23/2016		231,740		(470)			(470)		2,339	2,339			
100010876	STOCKTON	CA		12/23/2016		178,616		156			156		514	514			
100010885	KISSIMMEE	FL		12/23/2016		225,571		353			353		937	937			
100010890	CONSTANTINE	MI		12/23/2016		115,145		230			230		1,374	1,374			
100010892	ALTAMAHAW	NC		12/23/2016		39,833		109			109		616	616			
100010893	DARLINGTON	MD		12/23/2016		162,415		585			585		1,140	1,140			
100010896	SUNRISE	FL		12/23/2016		97,745		742			742		1,531	1,531			
100010897	BOAZ	AL		01/27/2017		68,829		550			550		746	746			
100010900	BRICK	NJ		12/23/2016		115,617		1,480			1,480		1,768	1,768			
100010901	NEWPORT NEWS	VA		12/23/2016		100,478		959			959		1,733	1,733			
100010904	LEMON GROVE	CA		12/23/2016		106,423		675			675		711	711			
100010917	ALIQUIPPA	PA		12/23/2016		32,296		171			171		381	381			
100010918	TROY	NH		12/23/2016		167,540		412			412		2,068	2,068			
100010919	SANTA ANA	CA		12/23/2016		310,682		362			362		1,194	1,194			
100010921	ESCANABA	MI		12/23/2016		62,645		4			4		583	583			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010922	WINTER HAVEN	FL		12/23/2016		54,585		601			601		991	991			
100010924	HASTINGS	FL		12/23/2016		25,626		(10)			(10)		2,146	2,146			
100010928	ANTIOCH	TN		12/23/2016		128,753		290			290		1,661	1,661			
100010931	PLANTATION	FL		12/23/2016		89,073		717			717		1,049	1,049			
100010935	AUBURN	IN		12/23/2016		78,109		(467)			(467)		1,407	1,407			
100010938	GRAND SALINE	TX		12/23/2016		57,637		(177)			(177)		478	478			
100010951	MEMPHIS	TN		12/23/2016		32,705		(46)			(46)		365	365			
100010952	BIRMINGHAM	AL		12/23/2016		41,084		(187)			(187)		512	512			
100010953	MONTGOMERY	AL		12/23/2016		57,277		(215)			(215)		488	488			
100010962	BATTLE CREEK	MI		12/23/2016		68,673		36			36		648	648			
100010963	BAXTER	KY		12/23/2016		26,109		(25)			(25)		271	271			
100010966	VICTORVILLE	CA		12/23/2016		181,756		252			252		991	991			
100010973	HIALEAH	FL		12/23/2016		119,930		436			436		902	902			
100010977	PETERSBURG	VA		12/23/2016		99,391		2			2		427	427			
100010979	MAYVIEW	MO		12/23/2016		81,291		308			308		358	358			
100010980	MILLSTADT	IL		12/23/2016		69,830		67			67		452	452			
100010981	ALLIANCE	OH		12/23/2016		69,912		127			127		797	797			
100010982	PHILADELPHIA	PA		12/23/2016		59,944		134			134		601	601			
100010985	COLLINSVILLE	IL		12/23/2016		79,592		199			199		204	204			
100010988	NORFOLK	VA		01/27/2017		135,200		1,017			1,017		947	947			
100010992	SPRINGFIELD	NJ		12/23/2016		130,829		871			871		740	740			
100010993	RANCHO CUCAMONGA	CA		12/23/2016		180,274		752			752		2,328	2,328			
100011000	BRUNSWICK	OH		12/23/2016		82,657		481			481		1,856	1,856			
100011003	PORT ST LUCIE	FL		12/23/2016		102,318		432			432		2,326	2,326			
100011007	WASHINGTON	DC		12/23/2016		107,712		(244)			(244)		922	922			
100011009	DALLAS	TX		12/23/2016		99,886		216			216		290	290			
100011012	COLUMBUS	OH		12/23/2016		87,456		492			492		514	514			
100011013	TEMPLE HILLS	MD		12/23/2016		89,445		29			29		939	939			
100011018	ROSEDALE	NY		12/23/2016		21,658		243			243		1,217	1,217			
100011028	EUCLID	OH		12/23/2016		41,332		476			476		790	790			
100011029	WILLS POINT	TX		12/23/2016		168,591		196			196		2,590	2,590			
100011030	DETROIT	MI		12/23/2016		87,937		224			224		1,558	1,558			
100011039	JACKSONVILLE	FL		12/23/2016		53,455		5			5		612	612			
100011053	IDABEL	OK		12/23/2016		40,079		258			258		589	589			
100011056	BRISTOL	VT		01/27/2017		78,253		465			465		1,484	1,484			
100011059	STUARTS DRAFT	VA		12/23/2016		118,903		51			51		1,858	1,858			
100011064	JERSEY CITY	NJ		12/23/2016		330,642		83			83		2,428	2,428			
100011075	GAINESVILLE	TX		12/23/2016		237,852		1,115			1,115		2,320	2,320			
100011077	WASHINGTON	DC		12/23/2016		207,807		389			389		1,617	1,617			
100011079	MIDLAND PARK	NJ		12/23/2016		190,863		435			435		1,310	1,310			
100011087	FORT WORTH	TX		12/23/2016		62,403		179			179		1,158	1,158			
100011090	LOS ANGELES	CA		12/23/2016		844,081							7,585	7,585			
100011092	SAINT AUGUSTINE	FL		12/23/2016		108,506		25			25		1,721	1,721			
100011095	BAKERSFIELD	CA		12/23/2016		65,080		281			281		915	915			
100011096	LOS ANGELES	CA		12/23/2016		1,516,023		(5,867)			(5,867)		(190,965)	(190,965)			
100011097	WEST CHESTER	PA		01/27/2017		314,746		110			110		3,146	3,146			
100011102	LOS ANGELES	CA		12/23/2016		507,494		646			646		4,284	4,284			
100011111	MANHEIM	PA		01/27/2017		38,041		185			185		1,777	1,777			
100011115	GREENVILLE	NC		12/23/2016		17,529		26			26		1,408	1,408			
100011122	NEWPORT	DE		12/23/2016		131,978		660			660		80	80			
100011127	PANORAMA CITY	CA		12/23/2016		70,646		(336)			(336)		1,632	1,632			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011128	COLORADO SPRINGS	CO		12/23/2016		164,264		226			226		331	331			
100011130	LEXINGTON	KY		12/23/2016		55,683		(24)			(24)		756	756			
100011135	SHIRLEY	NY		12/23/2016		221,946		836			836		1,113	1,113			
100011138	IRVINE	CA		12/23/2016		301,261		373			373		2,700	2,700			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		101,905		(46)			(46)		1,830	1,830			
100011142	NEW WHITELAND	IN		12/23/2016		100,306		10			10		328	328			
100011143	JOHNS ISLAND	SC		12/23/2016		748,391		135			135		2,111	2,111			
100011150	POTTSTOWN	PA		01/27/2017		274,308		19			19		692	692			
100011156	DOVER	FL		12/23/2016		133,693		(59)			(59)		1,600	1,600			
100011160	WEST OLIVE	MI		12/23/2016		90,054		512			512		1,163	1,163			
100011161	VIRGINIA BEACH	VA		12/23/2016		115,074		543			543		67	67			
100011167	MCKEESPORT	PA		12/23/2016		20,362		64			64		927	927			
100011169	HARRISVILLE	PA		01/27/2017		37,624		207			207		776	776			
100011171	IMMOKALEE	FL		12/23/2016		38,766		135			135		1,346	1,346			
100011174	EAST PROVIDENCE	RI		12/23/2016		86,953		(50)			(50)		1,586	1,586			
100011176	EL CAJON	CA		12/23/2016		278,825		(112)			(112)		1,474	1,474			
100011181	EAST FALMOUTH	MA		12/23/2016		184,887		2,025			2,025		3,029	3,029			
100011183	BUFFALO	NY		12/23/2016		45,748		(24)			(24)		643	643			
100011191	SUGAR LAND	TX		12/23/2016		139,127		(268)			(268)		412	412			
100011192	MISSOURI CITY	TX		12/23/2016		72,204		(59)			(59)		987	987			
100011194	EVELETH	MN		12/23/2016		36,294		67			67		361	361			
100011195	GREENSBORO	NC		12/23/2016		129,299		(220)			(220)		1,214	1,214			
100011196	MERRICK	NY		01/27/2017		183,097		440			440		3,870	3,870			
100011197	PHILADELPHIA	PA		12/23/2016		11,537		13			13		316	316			
100011198	DALLAS	TX		12/23/2016		44,436		(215)			(215)		939	939			
100011208	OLIVER SPRINGS	TN		12/23/2016		41,182		77			77		47	47			
100011215	SO BURLINGTON	VT		12/23/2016		170,055		433			433		1,147	1,147			
100011219	TAMPA	FL		01/27/2017		198,736		249			249		91	91			
100011221	CHICAGO	IL		12/23/2016		174,101		161			161		644	644			
100011223	DAMASCUS	OR		12/23/2016		202,085		(291)			(291)		(355)	(355)			
100011224	S GLENS FALL	NY		01/27/2017		157,194		743			743		1,401	1,401			
100011242	SIMPSONVILLE	SC		12/23/2016		150,983		659			659		1,149	1,149			
100011243	HOUSTON	TX		12/23/2016		51,889		76			76		1,117	1,117			
100011245	WAILUKU	HI		01/27/2017		324,071		525			525		1,455	1,455			
100011246	OAK PARK	IL		12/23/2016		384,819		503			503		1,713	1,713			
100011252	WOODBURN	OR		01/27/2017		99,205		2,574			2,574		883	883			
100011253	PAULSBORO	NJ		12/23/2016		74,068		143			143		283	283			
100011260	ARLETA	CA		12/23/2016		180,890		3,271			3,271		2,723	2,723			
100011261	SANTA ROSA	CA		12/23/2016		217,054		(328)			(328)		540	540			
100011266	HAW RIVER	NC		01/27/2017		86,516		(357)			(357)		78	78			
100011268	ANTHONY	NM		12/23/2016		63,598		(112)			(112)		950	950			
100011269	LEVITTOWN	PA		12/23/2016		152,257		525			525		2,325	2,325			
100011275	FAYETTEVILLE	WV		12/23/2016		57,266		(22)			(22)		163	163			
100011277	HIALEAH	FL		12/23/2016		101,477		173			173		605	605			
100011287	MIAMI	FL		01/27/2017		85,697		148			148		468	468			
100011293	MARION	IN		12/23/2016		49,560		(741)			(741)		3,485	3,485			
100011295	ROCHESTER	NY		12/23/2016		67,049		(1,298)			(1,298)		780	780			
100011299	HOUSTON	TX		12/23/2016		15,742		(70)			(70)		1,472	1,472			
100011301	ANN ARBOR	MI		12/23/2016		285,107		650			650		4,398	4,398			
100011304	PROVIDENCE	RI		12/23/2016		87,047		639			639		1,324	1,324			
100011305	MIRAMAR	FL		12/23/2016		530,014		1,261			1,261		2,465	2,465			

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100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		524,489		761			761		2,280	2,280			
100011307	VISTA	CA		12/23/2016		301,592		439			439		1,625	1,625			
100011313	ANACORTES	WA		12/23/2016		71,933		117			117		865	865			
100011314	KENT	WA		12/23/2016		191,729		(791)			(791)		1,482	1,482			
100011322	PLYMOUTH MTG	PA		01/27/2017		226,943		27			27		618	618			
100011327	TWIN FALLS	ID		12/23/2016		103,192		(4)			(4)		1,644	1,644			
100011329	LAKEWOOD	CO		01/27/2017		175,373		212			212		1,331	1,331			
100011331	JEFFERSONVILLE	IN		12/23/2016		46,120		(141)			(141)		1,173	1,173			
100011332	BECKER	MN		12/23/2016		87,433		(616)			(616)		1,121	1,121			
100011337	CRIDERSVILLE	OH		12/23/2016		91,273		(145)			(145)		840	840			
100011338	FRANKFORT	OH		12/23/2016		67,892		(318)			(318)		1,225	1,225			
100011339	COLUMBUS	OH		12/23/2016		84,483		(723)			(723)		1,619	1,619			
100011345	COTTONTOWN	TN		01/27/2017		124,521		(372)			(372)		1,697	1,697			
100011346	KENT	WA		12/23/2016		77,962		(569)			(569)		2,704	2,704			
100011347	SUFFOLK	VA		01/27/2017		174,609		(105)			(105)		1,970	1,970			
100011348	FRESNO	TX		12/23/2016		88,175		302			302		1,999	1,999			
100011349	CAMDEN	OH		12/23/2016		57,224		(10)			(10)		693	693			
100011357	SPRINGFIELD	MO		12/23/2016		64,789		136			136		1,451	1,451			
100011358	RENTON	WA		12/23/2016		162,934		478			478		1,846	1,846			
100011362	AVENTURA	FL		12/23/2016		230,810		1,675			1,675		3,092	3,092			
100011363	OAKLAND	CA		12/23/2016		147,618		759			759		2,423	2,423			
100011364	BOARDMAN	OH		12/23/2016		94,349		991			991		906	906			
100011371	HERNDON	VA		12/23/2016		343,141		1,523			1,523		5,754	5,754			
100011378	LAKE WORTH	FL		01/27/2017		210,820		397			397		1,490	1,490			
100011381	HIALEAH	FL		12/23/2016		128,796		288			288		383	383			
100011382	SANTA MONICA	CA		12/23/2016		2,259,391		19,620			19,620		25,683	25,683			
100011390	INDIANAPOLIS	IN		12/23/2016		70,323		(346)			(346)		1,022	1,022			
100011393	ROSLINDALE	MA		12/23/2016		301,020		1,015			1,015		1,850	1,850			
100011394	VICTORVILLE	CA		12/23/2016		96,702		563			563		2,008	2,008			
100011396	WHITTIER	CA		12/23/2016		238,738		530			530		1,124	1,124			
100011398	NAPLES	FL		12/23/2016		72,787		600			600		1,130	1,130			
100011405	MEBANE	NC		12/23/2016		60,890		184			184		1,742	1,742			
100011408	RIDGEFIELD	CT		12/23/2016		396,470		2,871			2,871		5,724	5,724			
100011409	SAINT LOUIS	MO		12/23/2016		40,504		(47)			(47)		464	464			
100011410	FONTANA	CA		12/23/2016		128,651		234			234		538	538			
100011412	SAN DIEGO	CA		12/23/2016		135,917		5			5		1,732	1,732			
100011414	DENTON	MD		12/23/2016		137,670		674			674		1,668	1,668			
100011416	SUNNYVALE	CA		12/23/2016		362,229		388			388		1,535	1,535			
100011418	LONGMONT	CO		12/23/2016		112,697		305			305		1,436	1,436			
100011419	CHAPMANSBORO	TN		12/23/2016		83,059		130			130		106	106			
100011422	SARASOTA	FL		12/23/2016		141,983		690			690		2,482	2,482			
100011424	ESCALON	CA		12/23/2016		380,418		35			35		(1,042)	(1,042)			
100011425	LAKEWOOD	CA		01/27/2017		184,889		498			498		910	910			
100011426	LITTLE ELM	TX		12/23/2016		87,700		294			294		1,257	1,257			
100011429	BLACKWOOD	NJ		12/23/2016		86,739		1,375			1,375		4,004	4,004			
100011431	CHANDLER	AZ		12/23/2016		330,624		145			145		1,314	1,314			
100011433	SAND LAKE	MI		01/27/2017		86,286		67			67		408	408			
100011435	OAKDALE	MN		12/23/2016		66,160		89			89		223	223			
100011437	ALTADENA	CA		12/23/2016		369,467		525			525		1,512	1,512			
100011443	CHICAGO	IL		12/23/2016		89,637		202			202		1,347	1,347			
100011445	O FALLON	MO		12/23/2016		52,056		51			51		701	701			

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100011447	ELK GROVE	CA		12/23/2016		151,483		1,943			1,943		3,832	3,832			
100011448	OZARK	MO		12/23/2016		64,506		148			148		303	303			
100011450	HOMESTEAD	FL		12/23/2016		135,141		767			767		543	543			
100011451	VISTA	CA		12/23/2016		414,141		610			610		2,083	2,083			
100011452	CANTON	CT		12/23/2016		128,278		289			289		548	548			
100011454	HACKENSACK	NJ		12/23/2016		187,503		756			756		851	851			
100011456	RICHMOND	VA		01/27/2017		136,301		273			273		1,312	1,312			
100011458	SAN ANTONIO	TX		12/23/2016		82,601		497			497		1,199	1,199			
100011459	OAKLAND	CA		12/23/2016		282,886		970			970		1,729	1,729			
100011461	COLLEGE POINT	NY		12/23/2016		426,270		2,752			2,752		5,578	5,578			
100011464	VISALIA	CA		12/23/2016		153,995		298			298		662	662			
100011466	PALM COAST	FL		12/23/2016		169,928		632			632		2,195	2,195			
100011468	LOS ANGLES	CA		12/23/2016		309,707		1,127			1,127		3,692	3,692			
100011470	WEST BABYLON	NY		12/23/2016		37,251		332			332		2,542	2,542			
100011472	AVONDALE	AZ		12/23/2016		177,972		464			464		872	872			
100011473	COLUMBIA	MD		12/23/2016		168,685		1,083			1,083		1,120	1,120			
100011475	SPENCERVILLE	IN		12/23/2016		28,544		67			67		333	333			
100011477	HYDE PARK	MA		12/23/2016		177,989		298			298		754	754			
100011479	RAHWAY	NJ		12/23/2016		123,321		616			616		626	626			
100011488	SARASOTA	FL		12/23/2016		129,498		489			489		814	814			
100011494	SAN DIEGO	CA		12/23/2016		278,528		469			469		1,172	1,172			
100011509	PORT SAINT LUCIE	FL		03/08/2017		74,211		358			358		278	278			
100011510	LAS VEGAS	NV		03/08/2017		192,491		1,413			1,413		963	963			
100011511	SARASOTA	FL		03/08/2017		287,151		2,367			2,367		2,533	2,533			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		305,008		2,673			2,673		2,425	2,425			
100011513	JACKSONVILLE	FL		03/08/2017		112,753		511			511		419	419			
100011517	ALBUQUERQUE	NM		03/08/2017		107,703		372			372		222	222			
100011520	FARMINGTON	NM		03/08/2017		158,827		792			792		649	649			
100011521	LEXINGTON PARK	MD		03/08/2017		215,600		2,394			2,394		1,990	1,990			
100011528	LITHIA	FL		03/08/2017		249,257		3,395			3,395		1,331	1,331			
100011529	COLUMBIA	SC		03/08/2017		79,364		546			546		573	573			
100011532	ORANGE CITY	FL		03/08/2017		128,920		1,252			1,252		498	498			
100011535	ALSIP	IL		03/08/2017		185,252		224			224		143	143			
100011541	RIVERVIEW	FL		03/08/2017		167,114		806			806		491	491			
100011542	FITCHBURG	MA		03/08/2017		108,760		637			637		621	621			
100011543	BALTIMORE	MD		03/08/2017		101,069		726			726		554	554			
100011545	EUSTIS	FL		03/08/2017		48,482		485			485		727	727			
100011546	EAST STROUDSBURG	PA		03/08/2017		104,992		1,054			1,054		1,542	1,542			
100011550	CLERMONT	FL		03/08/2017		142,316		2,568			2,568		3,042	3,042			
100011554	MERIDEN	CT		03/08/2017		104,684		713			713		1,605	1,605			
100011556	SPARKS GLENCOE	MD		03/08/2017		236,826		1,199			1,199		831	831			
100011577	LAS VEGAS	NM		03/08/2017		116,000		864			864		334	334			
100011582	GAINESVILLE	FL		03/08/2017		201,900		1,796			1,796		2,089	2,089			
100011585	THONOTOSASSA	FL		03/08/2017		229,362		939			939		795	795			
100011592	CENTRAL FALLS	RI		03/08/2017		177,025		1,288			1,288		1,098	1,098			
100011603	MESA	AZ		03/08/2017		205,906		769			769		1,334	1,334			
100011605	LAUREL	MD		03/08/2017		284,900		931			931		948	948			
100011607	ARNOLD	MO		03/08/2017		101,668		962			962		1,433	1,433			
100011609	CORONA	CA		03/08/2017		237,510		1,000			1,000		1,249	1,249			
100011610	CHOWCHILLA	CA		03/08/2017		419,100		1,707			1,707		1,778	1,778			
100011611	METUCHEN	NJ		03/08/2017		246,479		1,628			1,628		2,015	2,015			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011615	BRANDON	FL		03/08/2017		26,031		502			502		962	962			
100011618	RANCHO CORDOVA	CA		03/08/2017		287,419		1,298			1,298		1,314	1,314			
100011619	YORKVILLE	IL		03/08/2017		278,139		1,148			1,148		1,742	1,742			
100011624	PLANTATION	FL		03/08/2017		351,799		3,693			3,693		3,599	3,599			
100011628	POMPANO BEACH	FL		03/08/2017		84,706		340			340		415	415			
100011629	NEW PORT RICHEY	FL		03/08/2017		141,017		693			693		720	720			
100011631	EASTHAMPTON	MA		03/08/2017		143,554		1,099			1,099		664	664			
100011632	CHICAGO	IL		03/08/2017		93,386		333			333		521	521			
100011633	BOWIE	MD		03/08/2017		235,709		1,207			1,207		3,042	3,042			
100011634	INDIANAPOLIS	IN		03/08/2017		63,912		984			984		825	825			
100011636	N LAUDERDALE	FL		03/08/2017		110,428		211			211		297	297			
100011637	NEWARK	DE		03/08/2017		146,705		857			857		870	870			
100011638	HUDSON	FL		03/08/2017		123,698		378			378		516	516			
100011641	SPOKANE VALLEY	WA		03/08/2017		73,405		737			737		1,161	1,161			
100011679	ELWOOD	IL		03/08/2017		92,097		913			913		630	630			
100011682	BOCA RATON	FL		03/08/2017		194,421		810			810		699	699			
100011684	HARTFORD	CT		03/08/2017		122,080		1,040			1,040		1,647	1,647			
100011686	SANTA FE	NM		03/08/2017		231,577		1,261			1,261		1,245	1,245			
100011687	TORRINGTON	WY		03/08/2017		120,052		204			204		453	453			
100011689	MASTIC BEACH	NY		03/08/2017		111,547		296			296		443	443			
100011690	HOPKINS	SC		03/08/2017		203,188		966			966		1,530	1,530			
100011691	SIKESTON	MO		03/08/2017		116,735		535			535		1,303	1,303			
100011693	TURNERSVILLE	NJ		03/08/2017		142,252		485			485		876	876			
100011695	LOS ANGELES	CA		03/08/2017		253,836		1,626			1,626		1,962	1,962			
100011697	ORLANDO	FL		03/08/2017		227,842		1,405			1,405		756	756			
100011699	DESOTO	TX		03/08/2017		214,461		754			754		656	656			
100011708	FORKED RIVER	NJ		03/08/2017		140,256		562			562		531	531			
100011710	PETERSBURG	VA		03/08/2017		103,956		628			628		856	856			
100011712	HUNTINGTON STATION	NY		03/08/2017		171,410		1,951			1,951		1,551	1,551			
100011713	WANTAGH	NY		03/08/2017		268,736		1,418			1,418		1,146	1,146			
100011718	LYNNWOOD	WA		03/08/2017		248,351		1,617			1,617		916	916			
100011722	VINCENT	OH		03/08/2017		156,344		504			504		678	678			
100011730	HERNDON	VA		03/08/2017		199,208		910			910		1,465	1,465			
100011731	ROCKFORD IL	IL		03/08/2017		62,450		788			788		1,360	1,360			
100011732	STRATFORD	CA		03/08/2017		88,375		708			708		1,858	1,858			
100011733	SOMERVILLE	MA		03/08/2017		278,290		1,829			1,829		1,363	1,363			
100011734	INDIANAPOLIS	IN		03/08/2017		61,966		1,006			1,006		332	332			
100011735	HILLSDALE	NJ		03/08/2017		334,654		1,562			1,562		1,903	1,903			
100011737	FREDERICK	MD		03/08/2017		185,875		695			695		854	854			
100011738	WASHINGTON	DC		03/08/2017		541,859		1,695			1,695		2,171	2,171			
100011740	HYDE PARK	NY		03/08/2017		197,391		1,121			1,121		1,600	1,600			
100011741	LEWISTON	NY		03/08/2017		79,786		1,038			1,038		1,001	1,001			
100011743	OKLAHOMA CITY	OK		03/08/2017		127,171		1,679			1,679		2,196	2,196			
100011745	LITTLE ROCK	AR		03/08/2017		228,524		1,228			1,228		3,745	3,745			
100011746	DORAL	FL		03/08/2017		238,192		706			706		723	723			
100011748	JACKSONVILLE	FL		03/08/2017		412,628		1,345			1,345		1,896	1,896			
100011749	TOBACCOVILLE	NC		03/08/2017		70,948		272			272		347	347			
100011750	COLUMBIA	SC		03/08/2017		107,505		1,130			1,130		1,880	1,880			
100011751	CLEVELAND	NY		03/08/2017		99,295		629			629		2,157	2,157			
100011755	TUCSON	AZ		03/08/2017		193,243		842			842		766	766			
100011763	GREENFIELD	CA		03/08/2017		338,077		473			473		1,631	1,631			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011773	CALHOUN	MO		03/08/2017		38,313		322			322		214	214			
100011778	WEST ORANGE	NJ		03/08/2017		210,233		2,000			2,000		1,509	1,509			
100011781	HARVEY	LA		03/08/2017		112,500		1,160			1,160		407	407			
100011782	ANTIOCH	IL		03/08/2017		71,997		509			509		450	450			
100011785	JERSEY CITY	NJ		03/08/2017		220,673		878			878		639	639			
100011787	CLEVELAND	NY		03/08/2017		64,418		1,132			1,132		363	363			
100011788	SIMPSONVILLE	SC		03/08/2017		178,102		221			221		1,184	1,184			
100011793	HIGHLAND SPRINGS	VA		03/08/2017		70,888		323			323		280	280			
100011794	GAITHERSBURG	MD		03/08/2017		211,421		648			648		764	764			
100011796	TEMECULA AREA	CA		03/08/2017		479,714		1,338			1,338		2,313	2,313			
100011799	DANBURY	CT		03/08/2017		168,776		633			633		788	788			
100011802	EDINBURG	TX		03/08/2017		125,017		247			247		617	617			
100011803	UNIONDALE	NY		03/08/2017		271,276		823			823		1,434	1,434			
100011808	MEMPHIS	TN		03/08/2017		439,699		717			717		2,287	2,287			
100011811	WINDSOR	CA		03/08/2017		407,390		1,639			1,639		3,039	3,039			
100011812	BETHESDA	MD		03/08/2017		120,339		452			452		657	657			
100011815	ANTIOCH	CA		03/08/2017		410,011		635			635		2,184	2,184			
100011818	RIVERVIEW	FL		03/08/2017		129,690		317			317		1,090	1,090			
100011820	OLDSMAR	FL		03/08/2017		174,065		283			283		546	546			
100011826	RIVERVIEW	FL		03/08/2017		249,574		434			434		1,058	1,058			
100011829	MC DONALD	PA		03/08/2017		96,688		195			195		942	942			
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		60,048		192			192		234	234			
100011836	MOUNT PLEASANT	PA		03/08/2017		58,579		628			628		929	929			
100011838	SPRINGBORO	OH		03/08/2017		223,476		553			553		1,219	1,219			
100011841	CHULA VISTA	CA		03/08/2017		286,856		550			550		3,450	3,450			
100011844	BALTIMORE	MD		03/08/2017		42,827		178			178		168	168			
100011845	PORT ORCHARD	WA		03/08/2017		136,239		116			116		443	443			
100011853	HOUSTON	TX		03/08/2017		67,671		369			369		212	212			
100011856	WOODINVILLE	WA		03/08/2017		667,323		22			22		1,521	1,521			
100011860	CHICAGO	IL		03/08/2017		111,505		458			458		1,210	1,210			
100011862	SAN DIEGO	CA		03/08/2017		613,666		1,567			1,567		3,216	3,216			
100011863	ROCHESTER	NY		03/08/2017		82,253		212			212		290	290			
100011868	RICHMOND	VA		03/08/2017		104,372		75			75		403	403			
100011869	BROOKLYN	NY		03/08/2017		497,891		2,584			2,584		2,371	2,371			
100011871	HAMILTON	MO		03/08/2017		56,202		116			116		338	338			
100011873	GASTONIA	NC		03/08/2017		89,268		79			79		174	174			
100011874	MOUNT HOLLY	NJ		03/08/2017		121,919		881			881		1,038	1,038			
100011877	CAPE CORAL	FL		03/08/2017		108,769		207			207		691	691			
100011880	PAOLI	PA		03/08/2017		218,666		477			477		825	825			
100011884	DEERFIELD BEACH	FL		03/08/2017		225,786		574			574		979	979			
100011890	NEW ALBANY	IN		03/08/2017		67,930		745			745		2,088	2,088			
100011891	CHICAGO	IL		03/08/2017		142,499		423			423		438	438			
100011892	NEW BEDFORD	MA		03/08/2017		147,520		513			513		787	787			
100011896	NEW YORK	NY		03/08/2017		488,820		9,650			9,650		44,945	44,945			
100011900	DILLSBURG	PA		03/08/2017		131,960		154			154		1,124	1,124			
100011901	ORLANDO	FL		03/08/2017		113,895		487			487		811	811			
100011902	FRANKLIN	OH		03/08/2017		77,149		464			464		1,072	1,072			
100011903	MOUNT AIRY	MD		03/08/2017		143,083		834			834		2,679	2,679			
100011905	ROSEBURG	OR		03/08/2017		145,264		360			360		1,111	1,111			
100011907	WELLINGTON	OH		03/08/2017		83,319		504			504		1,253	1,253			
100011909	LAS CRUCES	NM		03/08/2017		33,044		603			603		1,567	1,567			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011910	FORT MYERS	FL		03/08/2017		251,717		166			166		815	815			
100011912	BRENTWOOD	TN		03/08/2017		302,641		572			572		1,119	1,119			
100011913	DALLAS	TX		03/08/2017		88,226		493			493		539	539			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		145,076		1,324			1,324		1,636	1,636			
100011921	AGOURA HILLS	CA		03/08/2017		908,422		1,873			1,873		3,640	3,640			
100011924	ALBUQUERQUE	NM		03/08/2017		100,020		337			337		1,143	1,143			
100011925	PLANT CITY	FL		03/08/2017		153,109		685			685		1,341	1,341			
100011927	RIVERSIDE	CA		03/08/2017		239,251		133			133		812	812			
100011928	WESTERVILLE	OH		03/08/2017		112,982		190			190		426	426			
100011933	CINCINNATI	OH		03/08/2017		77,433		166			166		175	175			
100011937	DURHAM	NC		03/08/2017		54,219							(1)	(1)			
100011942	HONOLULU	HI		03/08/2017		568,499		3,054			3,054		2,776	2,776			
100011943	CHICAGO	IL		03/08/2017		108,371		107			107		531	531			
100011946	MIDLOTHIAN	TX		03/08/2017		148,571		(29)			(29)		406	406			
100011948	YOUNTVILLE	CA		03/08/2017		255,064		444			444		1,099	1,099			
100011951	MIAMI	FL		03/08/2017		218,430		344			344		1,299	1,299			
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		363,593		904			904		2,331	2,331			
100011954	UNION CITY	CA		03/08/2017		448,056		1,025			1,025		1,734	1,734			
100011958	PROVIDENCE	RI		03/08/2017		155,315		324			324		905	905			
100011966	CHARLOTTE	NC		03/08/2017		35,318		111			111		873	873			
100011967	DUNCANVILLE	TX		03/08/2017		73,320		197			197		358	358			
100011970	MORENO VALLEY	CA		03/08/2017		186,562		463			463		1,261	1,261			
100011972	SAINT PETERSBURG	FL		03/08/2017		130,730		1,100			1,100		1,820	1,820			
100011979	MIAMI	FL		03/08/2017		144,198		602			602		922	922			
100011981	PHILADELPHIA	PA		03/08/2017		55,095		131			131		425	425			
100011985	GARDENA	CA		03/08/2017		310,948		392			392		3,362	3,362			
100011988	PERTH AMBOY	NJ		03/08/2017		215,723		552			552		1,510	1,510			
100011990	NORCO	CA		03/08/2017		441,901		1,231			1,231		2,278	2,278			
100011991	ROHNERT PARK	CA		03/08/2017		408,605		749			749		1,719	1,719			
100011993	WASHINGTON	DC		03/08/2017		58,749		1,330			1,330		1,114	1,114			
100011994	HIALEAH	FL		03/08/2017		147,406		906			906		1,488	1,488			
100011996	GREENSBORO	NC		03/08/2017		104,627		170			170		665	665			
100011997	TUCSON	AZ		03/08/2017		109,799		276			276		1,031	1,031			
100011999	MCALLEN	TX		03/08/2017		99,233		91			91		429	429			
100012002	ELIZABETH CITY	NC		03/08/2017		31,351		432			432		1,001	1,001			
100012003	TOLEDO	OH		03/08/2017		89,628		190			190		342	342			
100012006	KALAMAZOO	MI		03/08/2017		75,346		795			795		929	929			
100012008	WEST LINN	OR		03/08/2017		310,418		1,791			1,791		2,122	2,122			
100012012	OAKLAND	CA		03/08/2017		340,025		1,105			1,105		1,220	1,220			
100012018	PEMBROKE PINES	FL		03/08/2017		148,439		973			973		1,115	1,115			
100012020	MIAMI	FL		03/08/2017		85,277		679			679		1,112	1,112			
100012023	BOCA RATON	FL		03/08/2017		46,747		302			302		4,475	4,475			
100012026	CARSON CITY	MI		03/08/2017		117,224		242			242		508	508			
100012027	PLANTATION	FL		03/08/2017		50,735		461			461		1,905	1,905			
100012029	PHILADELPHIA	PA		03/08/2017		74,484		823			823		2,478	2,478			
100012030	BRADENTON	FL		03/08/2017		108,704							(2)	(2)			
100012032	GEORGETOWN	SC		03/08/2017		205,409		1,261			1,261		3,813	3,813			
100012035	VICTORVILLE	CA		03/08/2017		158,131		133			133		697	697			
100012039	WILMINGTON	DE		03/08/2017		90,746		183			183		1,112	1,112			
100012041	WASHINGTON	IL		03/08/2017		90,757		920			920		5,497	5,497			
100012042	FAIR LAWN	NJ		03/08/2017		161,503		835			835		1,047	1,047			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012045	CLEARWATER	FL		03/08/2017		102,558		71			71		555	555			
100012048	BEAUMONT	TX		03/08/2017		61,548		206			206		281	281			
100012050	LOS ANGELES	CA		03/08/2017		242,949		651			651		1,094	1,094			
100012053	HARVEY	LA		03/08/2017		76,538		164			164		1,059	1,059			
100012054	YONKERS	NY		03/08/2017		491,350		605			605		1,880	1,880			
100012057	MIAMI	FL		03/08/2017		127,330		79			79		431	431			
100012062	GALLATIN	TN		03/08/2017		123,422		157			157		518	518			
100012068	BATTLE GROUND	WA		03/08/2017		480,020		2,518			2,518		1,839	1,839			
100012069	CORAL SPRINGS	FL		03/08/2017		172,652		188			188		994	994			
100012072	TAMPA	FL		03/08/2017		64,731		110			110		386	386			
100012074	PERRIS	CA		03/08/2017		129,069		1,294			1,294		5,750	5,750			
100012078	MIAMI	FL		03/08/2017		90,401		167			167		712	712			
100012089	PROVIDENCE	RI		03/08/2017		119,229		418			418		1,708	1,708			
100012091	CLEARWATER	FL		03/08/2017		105,946		217			217		697	697			
100012097	AUBURN HILLS	MI		03/08/2017		85,287		107			107		217	217			
100012098	SAN DIEGO	CA		03/08/2017		161,933		1,029			1,029		2,273	2,273			
100012106	DAVENPORT	IA		03/08/2017		37,129		191			191		816	816			
100012110	SELMA	IN		03/08/2017		51,631		272			272		922	922			
100012115	PORTLAND	MI		03/08/2017		70,715		535			535		721	721			
100012116	HIALEAH	FL		03/08/2017		23,545		1,591			1,591		3,060	3,060			
100012128	TAMPA	FL		03/08/2017		88,925		157			157		769	769			
100012130	SCOTTSBURG	IN		03/08/2017		57,356		110			110		202	202			
100012131	CHARLOTTE	NC		03/08/2017		51,160		237			237		553	553			
100012133	LYNN	MA		03/08/2017		180,370		1,150			1,150		824	824			
100012136	SOUTH BEND	IN		03/08/2017		21,391		216			216		610	610			
100012139	DURHAM	NC		03/08/2017		67,890		323			323		5,368	5,368			
100012140	FRESNO	CA		03/08/2017		29,859		314			314		541	541			
100012146	ORLANDO	FL		03/08/2017		201,977		464			464		1,477	1,477			
100012154	ORLANDO	FL		03/08/2017		115,489		19			19		667	667			
100012155	MORENO VALLEY	CA		03/08/2017		112,983		412			412		581	581			
100012158	LOS ANGELES	CA		03/08/2017		259,242		993			993		2,975	2,975			
100012161	NEPTUNE	NJ		03/08/2017		163,515		420			420		1,340	1,340			
100012169	THORNTON	CO		03/08/2017		136,496		73			73		534	534			
100012175	WAPATO	WA		03/08/2017		126,215		183			183		5,254	5,254			
100012183	ANTIOCH	CA		03/08/2017		221,310		737			737		1,503	1,503			
100012190	HOLLISWOOD	NY		03/08/2017		423,160		2,068			2,068		4,213	4,213			
100012193	LOS ANGELES	CA		03/08/2017		192,414		13			13		1,369	1,369			
100012205	TAMPA	FL		03/08/2017		48,006		(255)			(255)		175	175			
100012206	RIVERVIEW	FL		03/08/2017		44,526		164			164		362	362			
100012211	MONTVILLE	NJ		03/08/2017		227,527		610			610		925	925			
100012215	LYNN	MA		03/08/2017		26,368		978			978		923	923			
100012309	ORLANDO	FL		04/28/2017		133,844		247			247		680	680			
100012310	TAMPA	FL		04/28/2017		131,647		726			726		315	315			
100012315	CHESAPEAKE	VA		04/28/2017		143,947		218			218		475	475			
100012317	NORFOLK CITY	VA		04/28/2017		73,405		359			359		508	508			
100012319	RALEIGH	NC		04/28/2017		155,298		751			751		903	903			
100012323	LANGLOIS	OR		04/28/2017		188,808		(254)			(254)		1,400	1,400			
100012324	NEW ALBANY	PA		04/28/2017		44,129		120			120		460	460			
100012325	CARSON	CA		04/28/2017		289,982		955			955		1,305	1,305			
100012326	TINLEY PARK	IL		04/28/2017		501,280		154			154		3,560	3,560			
100012327	ACUSHNET	MA		04/28/2017		189,547		(1,438)			(1,438)		161	161			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012330	DU QUOIN	IL		04/28/2017		36,227		139			139		357	357			
100012337	LAKE WORTH	FL		04/28/2017		125,808		170			170		1,676	1,676			
100012338	WAKE FOREST	NC		04/28/2017		107,289		380			380		862	862			
100012342	WORCESTER	MA		04/28/2017		86,747		221			221		641	641			
100012348	SANTA CLARITA	CA		04/28/2017		384,210		329			329		995	995			
100012350	STATEN ISLAND	NY		04/28/2017		275,992		1,352			1,352		1,266	1,266			
100012352	LARGO	FL		04/28/2017		79,283		472			472		686	686			
100012353	CYPRESS	CA		04/28/2017		321,138		318			318		1,611	1,611			
100012354	BROOKSVILLE	FL		04/28/2017		86,023		267			267		793	793			
100012358	NORFOLK	VA		04/28/2017		179,796		332			332		451	451			
100012362	GREENWOOD	LA		04/28/2017		61,235		406			406		898	898			
100012366	PELL CITY	AL		04/28/2017		58,218		42			42		368	368			
100012371	JOLIET	IL		04/28/2017		183,590		256			256		708	708			
100012372	DELAND	FL		04/28/2017		123,003		258			258		770	770			
100012373	FLUSHING	NY		04/28/2017		446,625		(3,539)			(3,539)		1,340	1,340			
100012375	CHESAPEAKE	VA		04/28/2017		125,429		634			634		776	776			
100012377	CHICAGO	IL		04/28/2017									55,422	55,422			
100012378	CHARLOTTE	NC		04/28/2017		173,663		81			81		874	874			
100012381	FORT PIERCE	FL		04/28/2017		95,305		267			267		476	476			
100012384	BRIDGETON	MO		04/28/2017		76,130		355			355		866	866			
100012386	VIRGINIA BEACH	VA		04/28/2017		126,063		83			83		568	568			
100012387	SLIDELL	LA		04/28/2017		96,791		673			673		575	575			
100012392	HOMESTEAD	FL		04/28/2017		93,449		277			277		413	413			
100012395	NAPERVILLE	IL		04/28/2017		308,120		2,091			2,091		1,818	1,818			
100012397	DERWOOD	MD		04/28/2017		300,707		1,669			1,669		2,728	2,728			
100012398	NORTH AUGUSTA	SC		04/28/2017		341,823		579			579		1,180	1,180			
100012399	BOLINGBROOK	IL		04/28/2017		156,247		296			296		648	648			
100012400	BEDFORD	PA		04/28/2017		125,641		630			630		1,354	1,354			
100012402	SYCAMORE	IL		04/28/2017		48,784		313			313		480	480			
100012405	SOUTHFIELD	MI		04/28/2017		46,348		143			143		479	479			
100012406	HOWELL	MI		04/28/2017		65,956		255			255		2,785	2,785			
100012408	RICHMOND	VA		04/28/2017		84,230		527			527		699	699			
100012409	SPRINGFIELD	MO		04/28/2017		77,867		277			277		3,214	3,214			
100012411	FRANKLIN	NC		04/28/2017		181,089		47			47		2,017	2,017			
100012412	ORLANDO	FL		04/28/2017		99,562		315			315		520	520			
100012413	PARKER	CO		04/28/2017		495,761		676			676		3,814	3,814			
100012414	ADAMS	MA		04/28/2017		98,923		430			430		568	568			
100012415	PEKIN	IL		04/28/2017		73,913		496			496		564	564			
100012420	ROMULUS	MI		04/28/2017		65,070		78			78		651	651			
100012422	REDFORD	MI		04/28/2017		33,458		350			350		543	543			
100012423	THOMASVILLE	NC		04/28/2017		50,029		333			333		400	400			
100012425	NORTH LAS VEGAS	NV		04/28/2017		63,875		130			130		504	504			
100012426	INDIANAPOLIS	IN		04/28/2017		44,517		214			214		1,320	1,320			
100012427	CHARLOTTE	NC		04/28/2017		162,138		251			251		689	689			
100012429	CHIPLEY	FL		04/28/2017		45,191		393			393		677	677			
100012432	CINCINNATI	OH		04/28/2017		69,661		228			228		230	230			
100012433	CARTERET	NJ		04/28/2017		164,146		404			404		2,833	2,833			
100012435	JAMAICA	NY		04/28/2017		287,511		696			696		1,240	1,240			
100012436	CHINO	CA		04/28/2017		225,562		741			741		3,096	3,096			
100012437	PHILADELPHIA	PA		04/28/2017		69,834		107			107		388	388			
100012438	MIAMI	FL		04/28/2017		85,741		122			122		935	935			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012439	LOUISVILLE	KY		04/28/2017		75,320		175			175		437	437			
100012440	VINCENT	AL		04/28/2017		105,959		582			582		427	427			
100012441	SANTA MARIA	CA		04/28/2017		217,518		580			580		1,346	1,346			
100012442	HAWTHORNE	CA		04/28/2017		290,160		(21)			(21)		727	727			
100012443	ORLANDO	FL		04/28/2017		276,634		224			224		2,064	2,064			
100012445	HAMPSTEAD	MD		04/28/2017		128,022		943			943		2,133	2,133			
100012452	DESOTO	TX		04/28/2017		72,715		(64)			(64)		827	827			
100012454	APOPKA	FL		04/28/2017		105,534		530			530		1,194	1,194			
100012455	GRAND TERRACE	CA		04/28/2017		283,345		317			317		1,011	1,011			
100012458	REIDSVILLE	NC		04/28/2017		73,086		(22)			(22)		1,123	1,123			
100012461	PARKVILLE	MO		04/28/2017		108,074		119			119		502	502			
100012471	ARRINGTON	TN		04/28/2017		433,572		(537)			(537)		1,825	1,825			
100012472	SONOMA	CA		04/28/2017		294,724		1,328			1,328		2,061	2,061			
100012473	OLGA	WA		04/28/2017		211,068		322			322		3,078	3,078			
100012475	HOUSTON	TX		04/28/2017		161,761		487			487		836	836			
100012478	BENSON	AZ		04/28/2017		47,493		257			257		675	675			
100012479	CELINA	OH		04/28/2017		30,693		67			67		183	183			
100012482	SAINT LOUIS	MO		04/28/2017		67,081		409			409		411	411			
100012485	LYNCHBURG	OH		04/28/2017		68,625		172			172		661	661			
100012487	RAYTOWN	MO		04/28/2017		39,636		208			208		586	586			
100012489	WILLINGBORO	NJ		04/28/2017		69,102		842			842		1,541	1,541			
100012491	SHORELINE	WA		04/28/2017		149,562		14			14		1,014	1,014			
100012492	MIAMI	FL		04/28/2017		397,339		50			50		1,319	1,319			
100012495	BROOKVILLE	OH		04/28/2017		83,146		53			53		692	692			
100012497	CHARLOTTESVILLE	VA		04/28/2017		105,001		555			555		626	626			
100012499	BALDWIN	NY		04/28/2017		237,366		1,340			1,340		1,316	1,316			
100012504	SOUTHFIELD	MI		04/28/2017		32,473		443			443		929	929			
100012550	FORT GRATIOT	MI		04/28/2017		78,010		203			203		853	853			
100012583	NORTON SHORES	MI		05/25/2017		71,906		215			215		383	383			
100012584	PEMBROKE PINES	FL		05/25/2017		94,603		1,094			1,094		967	967			
100012587	ANTIOCH	CA		05/25/2017		235,464		202			202		825	825			
100012593	COMPTON	CA		05/25/2017		312,530		(2)			(2)		1,373	1,373			
100012597	ROCHESTER HILLS	MI		05/25/2017		261,859		1,132			1,132		2,584	2,584			
100012598	SAINT PETERSBURG	FL		05/25/2017		130,634		139			139		420	420			
100012604	FORT PIERCE	FL		05/25/2017		119,315		73			73		479	479			
100012609	LONG BEACH	CA		05/25/2017		346,944		(153)			(153)		1,039	1,039			
100012614	COCONUT CREEK	FL		05/25/2017		161,581		(91)			(91)		567	567			
100012620	WASHINGTON	DC		05/25/2017		197,571		104			104		736	736			
100012627	BELLFLOWER	CA		05/25/2017		309,777		143			143		1,017	1,017			
100012630	CHICAGO	IL		05/25/2017		157,111		17			17		678	678			
100012633	HIALEAH	FL		05/25/2017		58,286		864			864		218	218			
100012634	ROMEOVILLE	IL		05/25/2017		97,592		106			106		450	450			
100012636	PEMBROKE PINES	FL		05/25/2017		178,319		(3)			(3)		802	802			
100012637	ORLANDO	FL		05/25/2017		170,724		317			317		501	501			
100012638	ARLETA	CA		05/25/2017		276,953		15			15		811	811			
100012640	HAM LAKE	MN		05/25/2017		176,831		306			306		810	810			
100012644	MIAMI	FL		05/25/2017		131,410		206			206		436	436			
100012648	SPRING HILL	FL		05/25/2017		84,605		219			219		331	331			
100012651	STERLING HEIGHTS	MI		05/25/2017		46,593		1,135			1,135		1,030	1,030			
100012653	HOLLYWOOD	FL		05/25/2017		289,661		802			802		1,292	1,292			
100012656	BELTSVILLE	MD		05/25/2017		207,427		281			281		422	422			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012674	MIAMI	FL		05/25/2017		226,025		509			509		1,215	1,215			
100012677	JACKSONVILLE	FL		05/25/2017		106,479		121			121		365	365			
100012684	FORT MYERS	FL		05/25/2017		120,483		236			236		408	408			
100012685	HAZEL PARK	MI		05/25/2017		70,320		133			133		191	191			
100012700	SAN BERNARDINO	CA		05/25/2017		174,358		122			122		500	500			
100012706	AUBURN	WA		05/25/2017		295,683		172			172		1,298	1,298			
100012708	NORTH LAS VEGAS	NV		05/25/2017		102,493		188			188		362	362			
100012713	HOLIDAY	FL		05/25/2017		61,641		102			102		227	227			
100012716	MIAMI GARDENS	FL		05/25/2017		128,108		234			234		445	445			
100012717	EATONVILLE	WA		05/25/2017		292,773		232			232		982	982			
100012719	PORTERVILLE	CA		05/25/2017		188,324		143			143		715	715			
100012720	TAMPA	FL		05/25/2017		190,834		(9)			(9)		603	603			
100012721	ORLANDO	FL		05/25/2017		263,272		925			925		1,419	1,419			
100012727	STOCKTON	CA		05/25/2017		195,124		295			295		766	766			
100012729	NORTH HILLS	CA		05/25/2017		230,178		40			40		747	747			
100012731	RIVIERA BEACH	FL		05/25/2017		325,727		467			467		1,295	1,295			
100012738	TAMARAC	FL		05/25/2017		76,396		156			156		284	284			
100012742	CENTRAL ISLIP	NY		05/25/2017		188,856		556			556		824	824			
100012744	SACRAMENTO	CA		05/25/2017		114,751		101			101		830	830			
100012745	PALM HARBOR	FL		05/25/2017		66,526		261			261		1,003	1,003			
100012747	LAVEEN	AZ		05/25/2017		160,366		383			383		1,633	1,633			
100012775	ORLANDO	FL		05/25/2017		144,439		(66)			(66)		629	629			
100012776	MIAMI	FL		05/25/2017		216,688		44			44		643	643			
100012777	AZUSA	CA		05/25/2017		228,710		929			929		1,024	1,024			
100012785	SOUTH GATE	CA		05/25/2017		261,390		596			596		559	559			
100012788	W PALM BEACH	FL		05/25/2017		148,434		(178)			(178)		660	660			
100012792	DEERFIELD BEACH	FL		05/25/2017		40,284		641			641		495	495			
100012795	MIAMI	FL		05/25/2017		328,450		34			34		1,178	1,178			
100012796	HIALEAH	FL		05/25/2017		190,941		322			322		721	721			
100012797	SANTA ANA	CA		05/25/2017		159,522		25			25		476	476			
100012800	MINNEAPOLIS	MN		05/25/2017		140,989		48			48		525	525			
100012802	SEBRING	FL		05/25/2017		118,844		111			111		397	397			
100012803	JAMAICA	NY		05/25/2017		416,183		992			992		1,578	1,578			
100012809	APPLE VALLEY	CA		05/25/2017		166,837		(37)			(37)		800	800			
100012818	GIBSONTON	FL		05/25/2017		133,083		189			189		733	733			
100012819	ORLANDO	FL		05/25/2017		55,908		1,183			1,183		589	589			
100012822	NORTHBRIDGE	MA		05/25/2017		142,509		(60)			(60)		567	567			
100012823	OCALA	FL		05/25/2017		123,604		63			63		424	424			
100012824	BEAUMONT	CA		05/25/2017		113,957		229			229		395	395			
100012825	SAN BERNARDINO	CA		05/25/2017		143,230		845			845		591	591			
100012828	PALMDALE	CA		05/25/2017		131,833		238			238		357	357			
100012830	PHOENIX	AZ		05/25/2017		82,175		405			405		426	426			
100012837	ROYAL OAK	MI		05/25/2017		181,942		456			456		763	763			
100012838	SALINAS	CA		05/25/2017		199,877		178			178		517	517			
100012839	SUNRISE	FL		05/25/2017		84,632		124			124		135	135			
100012842	HOUSTON	TX		05/25/2017		53,719		468			468		364	364			
100012848	HIALEAH	FL		05/25/2017		115,864		713			713		1,071	1,071			
100012849	YUBA CITY	CA		05/25/2017		142,065		30			30		500	500			
100012850	PALMDALE	CA		05/25/2017		200,010		(48)			(48)		1,010	1,010			
100012854	ORLANDO	FL		05/25/2017		63,782		74			74		437	437			
100012855	SARASOTA	FL		05/25/2017		205,546		31			31		699	699			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012857	ROMOLAND	CA		05/25/2017		230,489		158			158		784	784			
100012859	ELK GROVE	CA		05/25/2017		221,812		(264)			(264)		425	425			
100012863	CHICAGO	IL		05/25/2017		109,892		145			145		382	382			
100012872	DRYDEN	MI		05/25/2017		3,741		2,116			2,116		1,197	1,197			
100012874	ORLANDO	FL		05/25/2017		203,692		(147)			(147)		780	780			
100012876	MIRAMAR	FL		05/25/2017		50,308		1,095			1,095		905	905			
100012877	SAN DIEGO	CA		05/25/2017		17,850		1,774			1,774		973	973			
100012878	WATERFORD	CA		05/25/2017		156,218		809			809		685	685			
100012880	CHICAGO	IL		05/25/2017		199,633		199			199		1,197	1,197			
100012890	PERRIS	CA		05/25/2017		206,051		295			295		491	491			
100012891	HOLLYWOOD	FL		05/25/2017		71,833		193			193		316	316			
100012892	MESA	AZ		05/25/2017		68,970		2,787			2,787		3,697	3,697			
100012896	MARCO ISLAND	FL		05/25/2017		292,675		377			377		987	987			
100012898	HOLLISTER	CA		05/25/2017		285,889		(84)			(84)		920	920			
100012905	WOODLAND	CA		05/25/2017		229,731		(2)			(2)		747	747			
100012916	SANTA ROSA	CA		05/25/2017		292,955		806			806		488	488			
100012917	OCALA	FL		05/25/2017		112,820		173			173		861	861			
100012923	CONCORD	CA		05/25/2017		236,603		279			279		710	710			
100012927	TAMPA	FL		05/25/2017		95,945		740			740		1,462	1,462			
100012930	HESPERIA	CA		05/25/2017		131,857		(109)			(109)		550	550			
100012939	OAK HILLS	CA		05/25/2017		224,381		285			285		901	901			
100012941	ARBUNDALE	FL		05/25/2017		135,669		220			220		590	590			
100012955	PRINCETON	MN		05/25/2017		101,584		96			96		530	530			
100012957	GAITHERSBURG	MD		05/25/2017		338,156		110			110		(1,862)	(1,862)			
100012963	PHOENIX	AZ		05/25/2017		146,349		167			167		483	483			
100012966	PALMDALE	CA		05/25/2017		237,853		(128)			(128)		1,179	1,179			
100012970	HIALEAH	FL		05/25/2017		153,708		1,045			1,045		297	297			
100012976	AREA OF CORONA	CA		05/25/2017		244,476		315			315		927	927			
100012986	SARASOTA	FL		05/25/2017		158,752		891			891		2,317	2,317			
100012989	LONG BEACH	CA		05/25/2017		323,220		136			136		1,119	1,119			
100012990	MIAMI	FL		05/25/2017		289,921		40			40		881	881			
100012991	CHICAGO	IL		05/25/2017		155,674		280			280		598	598			
100012992	PHOENIX	AZ		05/25/2017		116,314		174			174		477	477			
100013002	HENDERSON	NV		05/25/2017		245,820		362			362		1,142	1,142			
100013004	PLANADA	CA		05/25/2017		117,691		57			57		382	382			
100013006	YPSILANTI	MI		05/25/2017		214,568		415			415		781	781			
100013008	NORTH LAUDERDALE	FL		05/25/2017		129,655		173			173		485	485			
100013011	SPRING HILL	FL		05/25/2017		140,722		536			536		649	649			
100013013	PERRIS	CA		05/25/2017		228,536		35			35		724	724			
100013032	PARAMOUNT	CA		05/25/2017		305,336		76			76		1,204	1,204			
100013034	PITTSBURG	CA		05/25/2017		273,268		708			708		1,666	1,666			
100013035	MESA	AZ		05/25/2017		146,251		57			57		540	540			
100013037	LAS VEGAS	NV		05/25/2017		110,318		182			182		364	364			
100013039	RIVERBANK	CA		05/25/2017		142,278		696			696		741	741			
100013040	NORWALK	CA		05/25/2017		305,113		269			269		954	954			
100013046	ATWATER	CA		05/25/2017		164,901		121			121		644	644			
100013047	MIAMI	FL		05/25/2017		202,289		293			293		787	787			
100013048	STOCKTON	CA		05/25/2017		238,878		(143)			(143)		966	966			
100013052	ZIMMERMAN	MN		05/25/2017		96,458		(60)			(60)		842	842			
100013059	ORANGEVALE	CA		05/25/2017		214,427		(86)			(86)		734	734			
100013061	WEST PALM BEACH	FL		05/25/2017		129,468		167			167		443	443			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013066	BELL GARDENS	CA		05/25/2017		238,407		117			117		1,011	1,011			
100013067	SAN FERNANDO	CA		05/25/2017		309,045		184			184		778	778			
100013071	LOS ANGELES	CA		05/25/2017		295,051		10			10		748	748			
100013072	HIALEAH GARDENS	FL		05/25/2017		122,744		340			340		545	545			
100013077	FAIRFIELD	CA		05/25/2017		67,936		1,148			1,148		1,194	1,194			
100013078	HIALEAH	FL		05/25/2017		139,405		191			191		1,158	1,158			
100013079	LAS VEGAS	NV		05/25/2017		154,463		312			312		607	607			
100013087	NORWALK	CA		05/25/2017		273,797		357			357		446	446			
100013090	MIAMI	FL		05/25/2017		93,207		195			195		372	372			
100013092	MIAMI	FL		05/25/2017		129,160		385			385		606	606			
100013096	FORT LAUDERDALE	FL		05/25/2017		161,259		135			135		525	525			
100013099	ORLANDO	FL		05/25/2017		143,445		297			297		658	658			
100013100	HUNTERSVILLE	NC		05/25/2017		296,072		(167)			(167)		1,064	1,064			
100013101	HIALEAH	FL		05/25/2017		160,173		227			227		547	547			
100013104	CLARKSBURG	MD		05/25/2017		291,291		(175)			(175)		823	823			
100013105	WOODBURN	OR		05/25/2017		171,105		189			189		662	662			
100013106	BLUFFTON	SC		05/25/2017		329,839		240			240		1,166	1,166			
100013107	OXON HILL	MD		05/25/2017		130,889		109			109		671	671			
100013108	ORLANDO	FL		05/25/2017		155,082		125			125		605	605			
100013110	MINNEAPOLIS	MN		05/25/2017		136,566		19			19		446	446			
100013111	ABERDEEN	MD		05/25/2017		203,721		314			314		1,412	1,412			
100013112	CHICAGO	IL		05/25/2017		173,722		314			314		924	924			
100013113	ARNOLD	MO		05/25/2017		100,380		117			117		352	352			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		153,233		133			133		427	427			
100013117	BARSTOW	CA		05/25/2017		95,282		133			133		326	326			
100013119	ARCADIA	FL		05/25/2017		92,346		164			164		322	322			
100013120	ORLANDO	FL		05/25/2017		145,468		1,012			1,012		3,736	3,736			
100013128	LOMPOC	CA		05/25/2017		180,086		191			191		876	876			
100013130	LOCUST GROVE	VA		05/25/2017		200,057		299			299		825	825			
100013132	E STROUDSBURG	PA		05/25/2017		202,940		954			954		1,832	1,832			
100013133	MANCHESTER	NH		05/25/2017		135,401		360			360		818	818			
100013137	PORT ORANGE	FL		05/25/2017		301,300		615			615		1,204	1,204			
100013142	WILDWOOD	NJ		05/25/2017		234,075		611			611		914	914			
100013149	MIAMI	FL		05/25/2017		164,884		207			207		571	571			
100013150	MODESTO	CA		05/25/2017		193,552		36			36		656	656			
100013153	LAKE ELSINORE	CA		05/25/2017		132,628		263			263		481	481			
100013154	LAKE WORTH	FL		05/25/2017		106,299		182			182		375	375			
100013162	LODI	CA		05/25/2017		161,283		440			440		605	605			
100013163	CENTER LINE	MI		05/25/2017		141,471		371			371		581	581			
100013166	FT PIERCE	FL		05/25/2017		120,817		172			172		770	770			
100013168	WINCHESTER	VA		05/25/2017		305,188		454			454		1,305	1,305			
100013170	CHICAGO	IL		05/25/2017		121,708		242			242		472	472			
100013171	TWENTYNINE PALMS	CA		05/25/2017		101,381		184			184		516	516			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		111,946		35			35		367	367			
100013173	BOYNTON BEACH	FL		05/25/2017		85,196		112			112		275	275			
100013174	RIVERSIDE	CA		05/25/2017		191,575		260			260		683	683			
100013177	SAINT PETERSBURG	FL		05/25/2017		67,132		734			734		1,641	1,641			
100013184	GURNEE	IL		05/25/2017		184,033		108			108		810	810			
100013194	CHICAGO	IL		05/25/2017		107,873		862			862		2,135	2,135			
100013195	PERRIS	CA		05/25/2017		136,887		275			275		331	331			
100013196	PHOENIX	AZ		05/25/2017		109,418		69			69		583	583			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013200	GULF SHORES	AL		05/25/2017		236,302		276			276		857	857			
100013203	FRESNO	CA		05/25/2017		137,730		132			132		309	309			
100013206	CHICAGO	IL		05/25/2017		491,843		590			590		1,599	1,599			
100013208	COLTON	CA		05/25/2017		142,613		340			340		717	717			
100013209	ROCKVILLE	MD		05/25/2017		276,300		315			315		1,141	1,141			
100013213	LAUDERHILL	FL		05/25/2017		66,418		135			135		261	261			
100013214	BEALETON	VA		05/25/2017		237,430		270			270		1,036	1,036			
100013224	ASHBURN	VA		05/25/2017		231,587		298			298		912	912			
100013225	DEERFIELD BEACH	FL		05/25/2017		163,196		267			267		778	778			
100013226	MORENO VALLEY	CA		05/25/2017		99,622		98			98		353	353			
100013227	STOCKTON	CA		05/25/2017		183,041		290			290		642	642			
100013235	LOS ANGELES	CA		05/25/2017		254,849		221			221		836	836			
100013238	ROBERTSDALE	AL		05/25/2017		207,914		603			603		946	946			
100013239	LOS ANGELES	CA		05/25/2017		255,913		46			46		745	745			
100013244	MEDFORD	OR		05/25/2017		257,022		290			290		951	951			
100013246	LISBON FALLS	ME		05/25/2017		125,020		70			70		527	527			
100013257	WILLINGBORO	NJ		05/25/2017		174,700		90			90		347	347			
100013258	LONE PINE	CA		05/25/2017		146,827		(22)			(22)		512	512			
100013259	ARNOLD	MO		05/25/2017		165,159		71			71		574	574			
100013262	POQUOSON	VA		05/25/2017		197,365		349			349		714	714			
100013263	MIAMI	FL		05/25/2017		97,403		138			138		225	225			
100013266	NAPLES	FL		05/25/2017		264,419		109			109		917	917			
100013267	WINTER SPRINGS	FL		05/25/2017		129,628		365			365		860	860			
100013269	APPLE VALLEY	CA		05/25/2017		239,392		160			160		933	933			
100013284	STOCKTON	CA		05/25/2017		152,167		62			62		391	391			
100013285	WILLISTON	FL		05/25/2017		133,961		113			113		1,231	1,231			
100013286	LOMPOC	CA		05/25/2017		219,441		22			22		614	614			
100013287	LEVITTOWN	PA		05/25/2017		223,425		494			494		960	960			
100013289	FRANKFORD	DE		05/25/2017		169,110		344			344		644	644			
100013292	LANCASTER	CA		05/25/2017		221,873		294			294		750	750			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		271,959		189			189		1,199	1,199			
100013313	ARVERNE	NY		05/25/2017		337,391		752			752		1,422	1,422			
100013318	CLAYTON	NC		05/25/2017		37,823		416			416		552	552			
100013321	BARBERTON	OH		05/25/2017		67,548		79			79		316	316			
100013322	SAN ANTONIO	TX		05/25/2017		53,521		92			92		199	199			
100013323	DORAL	FL		05/25/2017		259,638		7			7		591	591			
100013325	SOMERTON	AZ		05/25/2017		153,543		173			173		561	561			
100013330	PALM BAY	FL		05/25/2017		80,108		59			59		288	288			
100013339	FONTANA	CA		05/25/2017		108,327		2,736			2,736		2,588	2,588			
100013343	MERIDIAN	CA		05/25/2017		87,043		192			192		460	460			
100013345	LANSING	MI		05/25/2017		105,508		121			121		625	625			
100013346	WEST COVINA	CA		05/25/2017		291,776		184			184		1,080	1,080			
100013347	SACRAMENTO	CA		05/25/2017		226,124		196			196		817	817			
100013352	LAUREL	DE		05/25/2017		205,345		659			659		1,466	1,466			
100013361	ROCKY POINT	NY		05/25/2017		209,095		1,038			1,038		1,687	1,687			
100013368	NORTH LAS VEGAS	NV		05/25/2017		107,267		149			149		582	582			
100013369	CHARLESTON	SC		05/25/2017		88,312		225			225		364	364			
100013371	KISSIMMEE	FL		05/25/2017		92,052		247			247		348	348			
100013373	DELAND	FL		05/25/2017		209,510		294			294		869	869			
100013377	HIALEAH	FL		05/25/2017		196,038		446			446		911	911			
100013380	PORT ST LUCIE	FL		05/25/2017		103,903		187			187		441	441			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013388	PHOENIX	AZ		05/25/2017		121,084		129			129		517	517			
100013389	GLENDALE	AZ		05/25/2017		215,128		1,076			1,076		18	18			
100013391	WINTON	CA		05/25/2017		210,629		159			159		737	737			
100013396	SALINAS	CA		05/25/2017		190,584		135			135		528	528			
100013397	CHULA VISTA	CA		05/25/2017		137,354		1,028			1,028		607	607			
100013398	MESA	AZ		05/25/2017		171,668		323			323		656	656			
100013400	TEMPE	AZ		05/25/2017		269,730		193			193		918	918			
100013401	LAKE MARY	FL		05/25/2017		149,715		99			99		616	616			
100013403	DANA POINT	CA		05/25/2017		236,062		(333)			(333)		932	932			
100013405	NAPLES	FL		05/25/2017		126,629		1,296			1,296		1,114	1,114			
100013415	CAVE CREEK	AZ		05/25/2017		338,468		454			454		489	489			
100013416	HOLLYWOOD	FL		05/25/2017		168,287		346			346		578	578			
100013418	POMONA	CA		05/25/2017		127,025		1,637			1,637		993	993			
100013421	ANDERSON	CA		05/25/2017		109,481		(39)			(39)		528	528			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		82,011		1,459			1,459		811	811			
100013424	MIAMI	FL		05/25/2017		159,547		309			309		647	647			
100013426	BRADENTON	FL		05/25/2017		109,823		337			337		641	641			
100013432	BOYNTON BEACH	FL		05/25/2017		150,213		243			243		568	568			
100013433	PALMDALE	CA		05/25/2017		174,345		(11)			(11)		682	682			
100013434	SANTA ROSA	CA		05/25/2017		215,346		(77)			(77)		915	915			
100013442	MINNEAPOLIS	MN		05/25/2017		150,489		92			92		522	522			
100013448	PHOENIX	AZ		05/25/2017		138,385		8			8		465	465			
100013450	HESPERIA	CA		05/25/2017		100,038		2,237			2,237		1,656	1,656			
100013453	ORLANDO	FL		05/25/2017		181,960		438			438		589	589			
100013457	MIAMI	FL		05/25/2017		34,182		1,762			1,762		1,037	1,037			
100013465	DUARTE	CA		05/25/2017		263,160		61			61		759	759			
100013472	TAMPA	FL		05/25/2017		141,459		201			201		572	572			
100013478	JACKSONVILLE	FL		05/25/2017		80,820		119			119		303	303			
100013479	MIRAMAR	FL		05/25/2017		141,693		47			47		445	445			
100013482	STOCKTON	CA		05/25/2017		130,101		267			267		497	497			
100013485	ORLANDO	FL		05/25/2017		276,254		378			378		1,058	1,058			
100013490	VERO BEACH	FL		05/25/2017		140,885		31			31		583	583			
100013491	CLEARWATER	FL		05/25/2017		73,285		238			238		339	339			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		154,486		279			279		554	554			
100013508	TAMPA	FL		05/25/2017		93,423		122			122		330	330			
100013511	RIXEYVILLE	VA		05/25/2017		272,450		326			326		1,136	1,136			
100013512	FORT LAUDERDALE	FL		05/25/2017		132,246		74			74		537	537			
100013528	ARLINGTON	TX		05/25/2017		116,859		135			135		432	432			
100013533	RIVERSIDE	CA		05/25/2017		238,534		129			129		793	793			
100013536	RIALTO	CA		05/25/2017		240,926		351			351		1,532	1,532			
100013539	ANDERSON	IN		05/25/2017		136,027		242			242		636	636			
100013542	SACRAMENTO	CA		05/25/2017		136,444		65			65		452	452			
100013543	ROCKAWAY	NJ		05/25/2017		299,465		670			670		1,382	1,382			
100013544	LAKE HUGHES	CA		05/25/2017		123,578		141			141		453	453			
100013548	BAKERSFIELD	CA		05/25/2017		166,424		193			193		730	730			
100013549	SILVER SPRING	MD		05/25/2017		220,542		115			115		764	764			
100013551	UNIONDALE	NY		05/25/2017		272,679		723			723		1,405	1,405			
100013552	HIALEAH	FL		05/25/2017		115,193		73			73		378	378			
100013553	LOS ANGELES	CA		05/25/2017		394,163		15			15		1,339	1,339			
100013555	ARROWBEAR PARK	CA		05/25/2017		115,543		(24)			(24)		315	315			
100013556	PHOENIX	AZ		05/25/2017		109,304		81			81		401	401			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013559	LEMOORE	CA		05/25/2017		171,613		188			188		693	693			
100013563	NORTH PORT	FL		05/25/2017		145,942		50			50		624	624			
100013567	WESTBURY	NY		05/25/2017		292,412		608			608		1,289	1,289			
100013568	RIO RANCHO	NM		05/25/2017		106,306		233			233		507	507			
100013574	BEAVERTON	OR		05/25/2017		223,614		9			9		798	798			
100013575	MERRILLVILLE	IN		05/25/2017		64,127		145			145		316	316			
100013579	RIVERSIDE	CA		05/25/2017		201,991		119			119		720	720			
100013580	SAN BERNARDINO	CA		05/25/2017		159,825		56			56		542	542			
100013581	SALINAS	CA		05/25/2017		239,081		381			381		2,785	2,785			
100013585	VISALIA	CA		05/25/2017		117,050		360			360		2,014	2,014			
100013586	AVENTURA	FL		05/25/2017		206,099		141			141		729	729			
100013587	PINSON	AL		05/25/2017		175,510		143			143		746	746			
100013588	PUYALLUP	WA		05/25/2017		277,929		114			114		892	892			
100013592	PALMDALE	CA		05/25/2017		221,329		491			491		4,484	4,484			
100013597	BRADENTON	FL		05/25/2017		89,461		42			42		367	367			
100013598	MANTECA	CA		05/25/2017		205,230		(136)			(136)		682	682			
100013600	LOS ANGELES	CA		05/25/2017		333,056		(124)			(124)		1,022	1,022			
100013603	FORT MYERS	FL		05/25/2017		154,884		304			304		1,257	1,257			
100013604	FORT WASHINGTON	MD		05/25/2017		221,447		182			182		882	882			
100013610	SAN BUENAVENTURA	CA		05/25/2017		232,816		208			208		913	913			
100013612	ANTIOCH	CA		05/25/2017		243,501		22			22		761	761			
100013616	ORLANDO	FL		05/25/2017		131,260		73			73		448	448			
100013617	SURPRISE	AZ		05/25/2017		160,304		125			125		748	748			
100013618	COON RAPIDS	MN		05/25/2017		147,423		44			44		474	474			
100013624	WEST NEW YORK	NJ		05/25/2017		248,174		431			431		1,249	1,249			
100013625	HONOKAA	HI		05/25/2017		247,046		133			133		1,101	1,101			
100013626	AUBURN	WA		05/25/2017		228,603		647			647		1,986	1,986			
100013629	OCEAN VIEW	HI		05/25/2017		123,455		31			31		439	439			
100013631	SANTA CLARITA	CA		05/25/2017		178,186		131			131		649	649			
100013634	WEST VALLEY CITY	UT		05/25/2017		121,902		(21)			(21)		512	512			
100013638	VAN BUREN	MI		05/25/2017		162,531		83			83		889	889			
100013646	COACHELLA	CA		05/25/2017		182,539		177			177		876	876			
100013648	ROSELLE	NJ		05/25/2017		171,189		133			133		597	597			
100013656	ROGERS	MN		05/25/2017		239,256		223			223		1,040	1,040			
100013657	AVONDALE	AZ		05/25/2017		110,577		151			151		508	508			
100013659	WESTLAND	MI		05/25/2017		118,394		23			23		502	502			
100013663	FREMONT	NH		05/25/2017		202,346		256			256		525	525			
100013665	COMSTOCK PARK	MI		05/25/2017		107,582		162			162		483	483			
100013666	ROMOLAND	CA		05/25/2017		274,596		207			207		855	855			
100013674	MURRIETA	CA		05/25/2017		243,835		139			139		1,143	1,143			
100013678	NEW BEDFORD	MA		05/25/2017		167,534		121			121		662	662			
100013679	LAS VEGAS	NV		05/25/2017		157,246		36			36		381	381			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		289,607		286			286		1,642	1,642			
100013683	MIAMI	FL		05/25/2017		119,413		2,844			2,844		1,754	1,754			
100013685	SUITLAND	MD		05/25/2017		178,794		25			25		544	544			
100013692	LOS ANGELES	CA		05/25/2017		251,804		(13)			(13)		1,099	1,099			
100013693	SAINT ALBANS	NY		05/25/2017		306,285		332			332		1,271	1,271			
100013711	HYATTSVILLE	MD		05/25/2017		219,800		96			96		749	749			
100013712	SAVAGE	MN		05/25/2017		137,437		704			704		1,192	1,192			
100013714	ATASCADERO	CA		05/25/2017		320,376		341			341		1,852	1,852			
100013715	COLTON	CA		05/25/2017		222,700		(142)			(142)		671	671			

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100013726	SEATTLE	WA		05/25/2017		301,249		55			55		2,270	2,270			
100013727	ROSEVILLE	CA		05/25/2017		208,522		161			161		815	815			
100013731	COMPTON	CA		05/25/2017		189,965		53			53		615	615			
100013732	LONG BEACH	CA		05/25/2017		629,271		427			427		2,401	2,401			
100013736	DUNEDIN	FL		05/25/2017		157,129		256			256		1,087	1,087			
100013738	TURLOCK	CA		05/25/2017		189,314		(76)			(76)		616	616			
100013741	MORENO VALLEY	CA		05/25/2017		307,024		6			6		949	949			
100013743	PALM COAST	FL		05/25/2017		156,507		719			719		1,486	1,486			
100013744	RIALTO	CA		05/25/2017		219,700		39			39		778	778			
100013746	PORT ST LUCIE	FL		05/25/2017		157,783		50			50		439	439			
100013752	DEALE	MD		05/25/2017		254,548		31			31		903	903			
100013754	WALLA WALLA	WA		05/25/2017		141,026		123			123		1,883	1,883			
100013759	WHEELING	IL		05/25/2017		161,608		70			70		541	541			
100013762	MONTGOMERY	IL		05/25/2017		165,591		236			236		736	736			
100013765	ORLANDO	FL		05/25/2017		165,301		48			48		547	547			
100013769	COLUMBUS	OH		05/25/2017		73,693		61			61		253	253			
100013770	HIALEAH GARDEN	FL		05/25/2017		160,199		72			72		581	581			
100013772	LONDONDERRY	NH		05/25/2017		277,045		133			133		1,057	1,057			
100013773	STOCKTON	CA		05/25/2017		219,081		157			157		916	916			
100013776	APOLLO BEACH	FL		05/25/2017		226,030		154			154		846	846			
100013777	PHOENIX	AZ		05/25/2017		237,463		91			91		920	920			
100013779	NAMPA	ID		05/25/2017		89,018		20			20		272	272			
100013781	LIVINGSTON	CA		05/25/2017		214,925		(80)			(80)		701	701			
100013782	PUYALLUP	WA		05/25/2017		152,814		363			363		1,420	1,420			
100013793	PLANTATION	FL		05/25/2017		191,760		126			126		1,598	1,598			
100013801	MIAMI SPRINGS	FL		05/25/2017		171,536		637			637		1,035	1,035			
100013803	GRESHAM	OR		05/25/2017		208,530		150			150		915	915			
100013807	NEW BEDFORD	MA		05/25/2017		179,390		312			312		1,489	1,489			
100013809	KISSIMMEE	FL		05/25/2017		194,921		171			171		1,100	1,100			
100013815	MIAMI	FL		05/25/2017		138,072		100			100		478	478			
100013818	CENTRAL ISLIP	NY		05/25/2017		272,774		53			53		1,032	1,032			
100013820	DES MOINES	IA		05/25/2017		159,593		242			242		707	707			
100013823	NILES	IL		05/25/2017		270,282		97			97		1,170	1,170			
100013825	BEAVERTON	OR		05/25/2017		123,800		70			70		409	409			
100013826	JUNCTION CITY	OR		05/25/2017		248,516		233			233		1,115	1,115			
100013827	TACOMA	WA		05/25/2017		160,643		79			79		451	451			
100013829	TACOMA	WA		05/25/2017		166,280		69			69		640	640			
100013831	BOYNTON BEACH	FL		05/25/2017		117,634		115			115		456	456			
100013832	ROSEVILLE	CA		05/25/2017		145,457		(82)			(82)		693	693			
100013836	PALMDALE	CA		05/25/2017		179,149		96			96		581	581			
100013839	QUEEN CREEK	AZ		05/25/2017		104,202		(15)			(15)		384	384			
100013841	LAS VEGAS	NV		05/25/2017		161,451		(31)			(31)		538	538			
100013844	LAS VEGAS	NV		05/25/2017		137,484		(5)			(5)		419	419			
100013847	ORLANDO	FL		05/25/2017		349,682		245			245		1,299	1,299			
100013851	RIVERVIEW	FL		05/25/2017		131,358		67			67		461	461			
100013852	DILLON	MT		05/25/2017		71,108		224			224		1,075	1,075			
100013858	SAINT ROSE	LA		05/25/2017		183,483		288			288		817	817			
100013859	ISSAQUAH	WA		05/25/2017		196,576		97			97		1,040	1,040			
100013860	GREENACRES	FL		05/25/2017		191,717		205			205		797	797			
100013862	BROOKLYN PARK	MN		05/25/2017		173,468		191			191		695	695			
100013866	FORT MYERS	FL		05/25/2017		208,319		688			688		2,139	2,139			

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100013867	LA PUENTE	CA		05/25/2017		302,544		64			64		970	970			
100013868	FRESNO	CA		05/25/2017		147,819		104			104		621	621			
100013869	RIVERVIEW	FL		05/25/2017		174,819		218			218		1,559	1,559			
100013870	GLENDALE	AZ		05/25/2017		118,542		110			110		465	465			
100013873	FRASER	MI		05/25/2017		98,944		65			65		527	527			
100013874	JACKSONVILLE	FL		05/25/2017		197,908		341			341		885	885			
100013875	CARMICHAEL	CA		05/25/2017		338,980		316			316		1,421	1,421			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		327,240		297			297		1,359	1,359			
100013878	FEDERAL WAY	WA		05/25/2017		203,447		135			135		806	806			
100013880	MEDFORD	OR		05/25/2017		107,533		57			57		356	356			
100013882	O FALLON	MO		05/25/2017		181,890		206			206		783	783			
100013885	EUREKA	CA		05/25/2017		181,556		175			175		1,032	1,032			
100013886	DORAL	FL		05/25/2017		208,834		12			12		518	518			
100013893	WESLEY CHAPEL	FL		05/25/2017		107,850		220			220		391	391			
100013898	SAN DIEGO	CA		05/25/2017		143,959		79			79		803	803			
100013899	SHORELINE	WA		05/25/2017		136,074		466			466		2,494	2,494			
100013902	GIG HARBOR	WA		05/25/2017		208,734		151			151		879	879			
100013905	EL CAJON	CA		05/25/2017		236,509		145			145		802	802			
100013914	PEABODY	MA		05/25/2017		331,922		75			75		1,510	1,510			
100013916	CORAL SPRINGS	FL		05/25/2017		240,246		258			258		2,104	2,104			
100013918	MORENO VALLEY	CA		05/25/2017		231,310		146			146		682	682			
100013922	KISSIMMEE	FL		05/25/2017		80,561		380			380		1,063	1,063			
100013924	WESTLAND	MI		05/25/2017		119,244		180			180		520	520			
100013926	OXFORD	MI		05/25/2017		120,917		(23)			(23)		485	485			
100013929	MIRAMAR	FL		05/25/2017		137,409		(38)			(38)		376	376			
100013931	COMPTON	CA		05/25/2017		262,164		81			81		1,360	1,360			
100013932	MIAMI	FL		05/25/2017		189,690		4,050			4,050		1,453	1,453			
100013933	BAKERSFIELD	CA		05/25/2017		204,873		166			166		1,023	1,023			
100013934	SCHAUMBURG	IL		05/25/2017		160,519		1,325			1,325		4,054	4,054			
100013935	FLINT	MI		05/25/2017		106,815		123			123		660	660			
100013936	SOLEDAD	CA		05/25/2017		212,337		213			213		2,758	2,758			
100013937	LANCASTER	CA		05/25/2017		125,140		91			91		724	724			
100013938	RICHMOND	CA		05/25/2017		240,603		55			55		765	765			
100013950	OAKDALE	CA		05/25/2017		200,424		(18)			(18)		(2,609)	(2,609)			
100013952	FOLSOM	CA		05/25/2017		215,111		189			189		824	824			
100013953	TAUNTON	MA		05/25/2017		145,103		143			143		754	754			
100013954	PANORAMA CITY	CA		05/25/2017		179,734		102			102		908	908			
100013955	ORLANDO	FL		05/25/2017		167,726		14			14		843	843			
100013960	WASHINGTON	UT		05/25/2017		323,302		(1)			(1)		932	932			
100013961	WILMINGTON	CA		05/25/2017		294,306		110			110		1,349	1,349			
100013963	BELL GARDENS	CA		05/25/2017		306,733		44			44		979	979			
100013965	SAINT PAUL	MN		05/25/2017		111,533		154			154		450	450			
100013966	WAILUKU	HI		05/25/2017		256,152		144			144		783	783			
100013968	PRATTVILLE	AL		05/25/2017		138,590		688			688		1,990	1,990			
100013969	SPRINGFIELD	OR		05/25/2017		171,633		124			124		1,157	1,157			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		248,930		170			170		1,152	1,152			
100013979	APOPKA	FL		05/25/2017		86,502		48			48		320	320			
100013981	PHOENIX	AZ		05/25/2017		112,841		97			97		438	438			
100013982	VENICE	FL		05/25/2017		228,117		151			151		818	818			
100013984	SPANAWAY	WA		05/25/2017		126,312		118			118		447	447			
100013986	PINOLE	CA		05/25/2017		322,451		(276)			(276)		1,171	1,171			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013987	BRONX	NY		05/25/2017		268,618		456			456		1,279	1,279			
100013990	COLUMBIA	MD		05/25/2017		187,332		364			364		3,114	3,114			
100014006	LOS ANGELES	CA		05/25/2017		388,078		273			273		1,558	1,558			
100014007	BLOOMINGTON	CA		05/25/2017		179,782		161			161		785	785			
100014009	COALINGA	CA		05/25/2017		244,099		819			819		1,843	1,843			
100014011	GLENDALE	AZ		05/25/2017		172,474		(80)			(80)		358	358			
100014012	CERES	CA		05/25/2017		235,700		(22)			(22)		743	743			
100014035	CABOT	AR		05/25/2017		88,606		126			126		897	897			
100014037	DAVIE	FL		05/25/2017		178,218		188			188		997	997			
100014045	JACKSONVILLE	FL		05/25/2017		356,118		165			165		1,344	1,344			
100014046	SPRING	TX		05/25/2017		196,647		190			190		784	784			
100014052	HALLS	TN		05/25/2017		43,587		42			42		258	258			
100014053	JACKSONVILLE	FL		05/25/2017		147,803		54			54		589	589			
100014057	WARREN	RI		05/25/2017		203,252		112			112		694	694			
100014059	LANCASTER	CA		05/25/2017		271,153		212			212		1,112	1,112			
100014060	ONTARIO	CA		05/25/2017		253,464		762			762		884	884			
100014061	ARNOLD	MD		05/25/2017		313,831		121			121		2,052	2,052			
100014062	MIAMI	FL		05/25/2017		243,253		242			242		939	939			
100014070	COLFAX	CA		05/25/2017		159,406		(137)			(137)		515	515			
100014071	CANYON COUNTRY	CA		05/25/2017		289,537		50			50		1,039	1,039			
100014074	TUCSON	AZ		05/25/2017		72,157		95			95		540	540			
100014075	WESTMINSTER	MD		05/25/2017		157,205		(37)			(37)		786	786			
100014078	ODENVILLE	AL		05/25/2017		104,692		52			52		640	640			
100014086	MIRA LOMA	CA		05/25/2017		332,825		205			205		1,539	1,539			
100014087	SAINT HELENS	OR		05/25/2017		298,626		(13)			(13)		969	969			
100014088	EL CAJON	CA		05/25/2017		246,058		170			170		1,048	1,048			
100014089	UNIONDALE	NY		05/25/2017		300,475		459			459		1,334	1,334			
100014090	EAGAN	MN		05/25/2017		181,662		351			351		1,076	1,076			
100014095	SAN DIEGO	CA		05/25/2017		313,442		70			70		1,779	1,779			
100014101	SPRINGFIELD	VA		05/25/2017		268,346		184			184		1,005	1,005			
100014105	MIAMI	FL		05/25/2017		260,777		46			46		918	918			
100014111	COON RAPIDS	MN		05/25/2017		146,916		25			25		680	680			
100014124	PORT CHARLOTTE	FL		05/25/2017		173,049		156			156		677	677			
100014133	ONTARIO	CA		05/25/2017		286,932		(69)			(69)		964	964			
100014136	CRETE	IL		05/25/2017		92,839		232			232		453	453			
100014142	KAMUELA	HI		05/25/2017		287,102		(91)			(91)		1,099	1,099			
100014143	OCALA	FL		05/25/2017		59,710		628			628		2,250	2,250			
100014146	BOWIE	MD		05/25/2017		192,741		297			297		1,050	1,050			
100014147	KISSIMMEE	FL		05/25/2017		125,629		207			207		528	528			
100014150	NORTH PORT	FL		05/25/2017		222,932		645			645		2,011	2,011			
100014158	CATHEDRAL CITY	CA		05/25/2017		159,783		145			145		1,117	1,117			
100014159	VERO BEACH	FL		05/25/2017		122,835		58			58		405	405			
100014161	SORRENTO	FL		05/25/2017		57,491		20			20		182	182			
100014162	LOS ANGELES	CA		05/25/2017		244,924		(175)			(175)		821	821			
100014164	PALMETTO	FL		05/25/2017		157,622		150			150		580	580			
100014170	AUBURN	CA		05/25/2017		271,913		211			211		1,075	1,075			
100014171	LANCASTER	CA		05/25/2017		161,793		476			476		2,085	2,085			
100014172	FOLSOM	CA		05/25/2017		317,971		208			208		1,215	1,215			
100014173	CITRUS HEIGHTS	CA		05/25/2017		211,976		35			35		702	702			
100014174	BANNING	CA		05/25/2017		126,377		103			103		488	488			
100014176	SACRAMENTO	CA		05/25/2017		188,924		94			94		615	615			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014177	REDDING	CA		05/25/2017		108,041		457			457		1,001	1,001			
100014181	DUNDEE	FL		05/25/2017		51,269		323			323		1,575	1,575			
100014224	LA PUENTE AREA	CA		09/22/2017		184,322		(73)			(73)		1,012	1,012			
100014225	GARDEN GROVE	CA		09/22/2017		486,987		(563)			(563)		8,982	8,982			
100014226	NOVATO	CA		09/22/2017		479,537		(287)			(287)		2,612	2,612			
100014227	NORTH FALMOUTH	MA		09/22/2017		232,595		(169)			(169)		1,311	1,311			
100014228	FREDERICA	DE		09/22/2017		201,331		(143)			(143)		1,100	1,100			
100014229	GARDEN GROVE	CA		09/22/2017		514,850		(582)			(582)		9,130	9,130			
100014233	PALO ALTO	CA		09/22/2017		554,636		(565)			(565)		7,402	7,402			
100014319	TUCSON	AZ		09/27/2017		80,059		86			86						
100014320	GUILFORD	CT		09/27/2017		260,128		569			569		1,004	1,004			
100014323	CALHOUN FALLS	SC		09/27/2017		26,366		6			6		365	365			
100014327	JACKSON HEIGHTS	NY		09/27/2017		696,662		2,447			2,447		2,014	2,014			
100014328	BRONX	NY		09/27/2017		517,282		2,256			2,256		3,391	3,391			
100014329	SILVER SPRING	MD		09/27/2017		395,916		1,414			1,414		5,092	5,092			
100014331	SHOREWOOD	MN		09/27/2017		485,544		1,895			1,895		6,384	6,384			
100014332	ELK GROVE	CA		09/27/2017		478,188		(116)			(116)		816	816			
100014333	NEWARK	DE		09/27/2017		84,218		308			308		1,297	1,297			
100014334	LELAND	NC		09/27/2017		56,702		114			114		287	287			
100014335	COLUMBIA	SC		09/27/2017		61,697		333			333		363	363			
100014338	LOCHBUIE	CO		09/27/2017		254,069		(19)			(19)		1,304	1,304			
100014343	NEW BRUNSWICK	NJ		09/27/2017		138,515		699			699		904	904			
100014344	WICHITA	KS		09/27/2017		229,807		832			832		1,537	1,537			
100014345	NEW BEDFORD	MA		09/27/2017		208,690		697			697		1,097	1,097			
100014348	GREENSBORO	NC		09/27/2017		87,380		(39)			(39)		968	968			
100014350	RICHMOND	VA		09/27/2017		145,288		(50)			(50)		1,267	1,267			
100014351	VIRGINIA BEACH	VA		09/27/2017		127,169		4			4		1,194	1,194			
100014353	UNIONDALE	NY		09/27/2017		246,113		1,780			1,780		1,351	1,351			
100014355	MIAMI	FL		09/27/2017		315,776		426			426		7,042	7,042			
100014357	CERRITOS	CA		09/27/2017		536,481		293			293		3,117	3,117			
100014359	STATEN ISLAND	NY		09/27/2017		440,537		1,044			1,044		2,918	2,918			
100014365	PLYMOUTH	MN		09/27/2017		492,233		3,004			3,004		1,589	1,589			
100014367	LAUREL	MD		09/27/2017		233,682		228			228		1,391	1,391			
100014369	MUSCODA	WI		09/27/2017		92,595		154			154		661	661			
100014371	FAIRBURN	GA		09/27/2017		212,935		190			190		627	627			
100014374	SACRAMENTO	CA		09/27/2017		145,664		852			852		1,952	1,952			
100014375	FARMINGDALE	NY		09/27/2017		364,934		748			748		1,870	1,870			
100014378	TUCSON	AZ		09/27/2017		123,422		(18)			(18)		618	618			
100014383	NEWARK	DE		09/27/2017		168,207		1			1		500	500			
100014384	WEST DES MOINES	IA		09/27/2017		152,209		(304)			(304)		1,482	1,482			
100014385	VISTA	CA		09/27/2017		341,541		(84)			(84)		885	885			
100014386	PORTSMOUTH	VA		09/27/2017		44,029		429			429		633	633			
100014387	MIDDLE RIVER	MD		09/27/2017		260,220		88			88		1,165	1,165			
100014388	MORTON	PA		09/27/2017		108,831		186			186		477	477			
100014389	ARLINGTON	VA		09/27/2017		586,815		553			553		2,066	2,066			
100014390	SMITHFIELD	NC		09/27/2017		49,154		308			308		521	521			
100014397	ALAMO	CA		09/27/2017		889,416		1,290			1,290		3,782	3,782			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		154,119		1,279			1,279		1,457	1,457			
100014401	MORRISVILLE	PA		09/27/2017		229,896		(340)			(340)		1,022	1,022			
100014402	ORLANDO	FL		09/27/2017		203,384		125			125		855	855			
100014403	MOBILE	AL		09/27/2017		182,643		212			212		2,628	2,628			

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100014431	BROOKLYN	NY		09/27/2017		713,405		361			361		1,366	1,366			
100014432	NORTH LAS VEGAS	NV		09/27/2017		172,499		(11)			(11)		205	205			
100014433	FLORISSANT	MO		09/27/2017		172,050		337			337		1,386	1,386			
100014434	VIRGINIA BEACH	VA		09/27/2017		148,733		39			39		1,025	1,025			
100014437	COMPTON	CA		09/27/2017		325,804		(456)			(456)		1,197	1,197			
100014438	CHICAGO	IL		09/27/2017		75,920		465			465		1,384	1,384			
100014439	SAN DIEGO	CA		09/27/2017		350,358		102			102		1,097	1,097			
100014440	TRACY	CA		09/27/2017		178,485		334			334		843	843			
100014444	LEXINGTON	NC		09/27/2017		44,894		144			144		744	744			
100014445	EAST ELMHURST	NY		09/27/2017		555,044		250			250		1,322	1,322			
100014446	SIMI VALLEY	CA		09/27/2017		500,615		82			82		2,211	2,211			
100014447	LANCASTER	OH		09/27/2017		205,518		250			250		895	895			
100014451	DURHAM	ME		09/27/2017		100,328		74			74		1,448	1,448			
100014454	PORT SAINT LUCIE	FL		09/27/2017		62,830		438			438		1,328	1,328			
100014455	CHARLOTTE	NC		09/27/2017		47,488		232			232		911	911			
100014456	LITTLE ROCK	AR		09/27/2017		102,173		113			113		1,366	1,366			
100014458	OKLAHOMA CITY	OK		09/27/2017		43,110		370			370		877	877			
100014463	WINDER	GA		09/27/2017		125,299		128			128		967	967			
100014464	BOSCAWEN	NH		09/27/2017		145,873		(48)			(48)		1,108	1,108			
100014465	ARLINGTON	VA		09/27/2017		589,059		444			444		2,676	2,676			
100014466	ATLANTA	GA		09/27/2017		100,786		138			138		309	309			
100014467	REDONDO BEACH	CA		09/27/2017		683,676		903			903		3,368	3,368			
100014469	HIGHLAND	IL		09/27/2017		232,723		(60)			(60)		2,107	2,107			
100014471	SOMERS	NY		09/27/2017		618,954		563			563		1,431	1,431			
100014475	OPELIKA	AL		09/27/2017		193,635		(233)			(233)		2,631	2,631			
100014476	CITRUS HEIGHTS	CA		09/27/2017		171,422		(333)			(333)		1,877	1,877			
100014477	SANDOWN	NH		09/27/2017		181,874		430			430		404	404			
100014478	CENTEREACH	NY		09/27/2017		210,530		206			206		3,124	3,124			
100014479	ELEELE	HI		09/27/2017		295,043		11			11		1,180	1,180			
100014480	LITTLE EGG HARBOR TWP	NJ		09/27/2017		70,414		803			803		1,281	1,281			
100014481	ROSEMEAD	CA		09/27/2017		668,452		(655)			(655)		3,049	3,049			
100014486	REDDING	CA		09/27/2017		106,550		289			289		2,138	2,138			
100014488	KANSAS CITY	MO		09/27/2017		86,402		322			322		1,015	1,015			
100014490	MINNEAPOLIS	MN		09/27/2017		116,202		274			274		2,473	2,473			
100014491	PECULIAR	MO		09/27/2017		53,279		(37)			(37)		204	204			
100014492	CLARKSTON	MI		09/27/2017		470,022		2,940			2,940		3,533	3,533			
100014494	RIO RANCHO	NM		09/27/2017		68,436		144			144		1,034	1,034			
100014495	VICTORIA	TX		09/27/2017		109,524		(5)			(5)		816	816			
100014497	TICKFAW	LA		09/27/2017		123,628		432			432		376	376			
100014500	NORWALK	CA		09/27/2017		294,839		598			598		2,350	2,350			
100014505	CHULA VISTA	CA		09/27/2017		422,750		713			713		2,135	2,135			
100014507	KATY	TX		09/27/2017		93,239		(1)			(1)		374	374			
100014509	ROSEDALE	MD		09/27/2017		64,358		462			462		1,217	1,217			
100014512	SILVER SPRING	MD		09/27/2017		117,252		(105)			(105)		1,265	1,265			
100014513	KOLOA	HI		09/27/2017		319,455		174			174		1,140	1,140			
100014514	KENMORE	NY		09/27/2017		63,969		265			265		689	689			
100014516	RIVERDALE	IL		09/27/2017		43,571		487			487		472	472			
100014518	SYKESVILLE	MD		09/27/2017		111,286		(76)			(76)		1,246	1,246			
100014520	AVON PARK	FL		09/27/2017		44,791		(103)			(103)		837	837			
100014521	EAST ELMHURST	NY		09/27/2017		370,706		(665)			(665)		1,748	1,748			
100014523	COMPTON	CA		09/27/2017		252,725		32			32		774	774			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014524	HANFORD	CA		09/27/2017		14,987		255			255		772	772			
100014525	BLAUVELT	NY		09/27/2017		289,605		(15)			(15)		942	942			
100014526	LAKELAND	FL		09/27/2017		106,803		80			80		921	921			
100014527	SOUTHAMPTON	NY		09/27/2017		901,282		1,479			1,479		2,304	2,304			
100014528	WASHINGTON	DC		09/27/2017		328,924		296			296		424	424			
100014529	SAN BRUNO	CA		09/27/2017		439,414		(97)			(97)		4,249	4,249			
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		304,632		1,528			1,528		2,468	2,468			
100014531	MCKINLEYVILLE	CA		09/27/2017		204,430		(77)			(77)		2,167	2,167			
100014533	DALLAS	TX		09/27/2017		76,894		(264)			(264)		819	819			
100014536	WEST MEMPHIS	AR		09/27/2017		16,823		140			140		477	477			
100014537	LENEXA	KS		09/27/2017		104,719		(420)			(420)		1,253	1,253			
100014539	EAST QUOGUE	NY		09/27/2017		160,356		1,676			1,676		2,046	2,046			
100014540	MIRAMAR	FL		09/27/2017		133,163		6			6		662	662			
100014548	FORT WORTH	TX		09/27/2017		59,325		80			80		685	685			
100014553	GILBERT	AZ		09/27/2017		399,682		75			75		1,774	1,774			
100014556	SILVER SPRING	MD		09/27/2017		181,147		1,025			1,025		1,658	1,658			
100014560	HAINES CITY	FL		09/27/2017		51,275		1,367			1,367		1,953	1,953			
100014561	HOUSTON	TX		09/27/2017		82,134		(62)			(62)		1,328	1,328			
100014562	ONTARIO	CA		09/27/2017		142,289		328			328		2,303	2,303			
100014564	STAMFORD	CT		09/27/2017		246,098		1,967			1,967		3,002	3,002			
100014566	ROSWELL	GA		09/27/2017		211,791		(14)			(14)		604	604			
100014568	PROVIDENCE	RI		09/27/2017		89,293		227			227		1,025	1,025			
100014569	SAN BRUNO	CA		09/27/2017		431,983		(108)			(108)		27,584	27,584			
100014570	EAST AMHERST	NY		09/27/2017		187,560		715			715		874	874			
100014574	VALLEJO	CA		09/27/2017		226,770		595			595		4,165	4,165			
100014575	OTSEGO	MI		09/27/2017		186,983		88			88		2,259	2,259			
100014577	TALLASSEE	AL		09/27/2017		72,018		397			397		546	546			
100014579	KATY	TX		09/27/2017		51,200		(147)			(147)		944	944			
100014586	CARMICHAEL	CA		09/27/2017		63,436		150			150		475	475			
100014589	BROOKLYN	NY		09/27/2017		402,843		275			275		1,656	1,656			
100014592	LYNNWOOD	WA		09/27/2017		280,370		(171)			(171)		1,102	1,102			
100014593	RUMFORD	RI		09/27/2017		70,771		(97)			(97)		614	614			
100014594	GOSHEN	IN		09/27/2017		48,211		(43)			(43)		860	860			
100014595	PALMDALE	CA		09/27/2017		143,018		721			721		1,053	1,053			
100014596	CHELSEA	MA		09/27/2017		239,708		161			161		1,072	1,072			
100014597	WESTMINSTER	CO		09/27/2017		322,409		141			141		560	560			
100014602	MURRAY	KY		09/27/2017		25,476		136			136		224	224			
100014605	CHULA VISTA	CA		09/27/2017		250,220		(255)			(255)		832	832			
100014606	BURLINGTON	MA		09/27/2017		266,869		676			676		1,339	1,339			
100014609	RALEIGH	NC		09/27/2017		105,700		(219)			(219)		1,196	1,196			
100014613	CALABASAS	CA		09/27/2017		326,470		(889)			(889)		5,351	5,351			
100014614	OKLAHOMA CITY	OK		09/27/2017		9,370		76			76		722	722			
100014615	CINCINNATI	OH		09/27/2017		444,144		1,517			1,517		14,236	14,236			
100014622	MIAMI	FL		09/27/2017		54,160		620			620		981	981			
100014625	GILROY	CA		09/27/2017		558,162		300			300		8,724	8,724			
100014626	GILROY	CA		09/27/2017		272,117		6			6		888	888			
100014628	OXNARD	CA		09/27/2017		254,054		180			180		1,605	1,605			
100014633	WAILUKU	HI		09/27/2017		209,690		540			540		965	965			
100014635	SAN FRANCISCO	CA		09/27/2017		995,403		161			161		(3,269)	(3,269)			
100014764	METAMORA	IL		10/30/2017		604,453		287			287		7,351	7,351			
100014770	PALM COAST	FL		10/30/2017		72,223		452			452		612	612			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014771	MIAMI GARDENS	FL		10/30/2017		62,092		505			505		505	505			
100014774	MIAMI	FL		10/30/2017		611,801		509			509		2,730	2,730			
100014775	HOUSTON	TX		10/30/2017		39,775		10			10		837	837			
100014776	TARPON SPRINGS	FL		10/30/2017		185,631		167			167		275	275			
100014780	TAMPA	FL		10/30/2017		56,190		(70)			(70)		286	286			
100014785	WASHINGTON	DC		11/06/2017		283,854		(80)			(80)		1,612	1,612			
100014796	SAN DIEGO	CA		11/06/2017		238,071		(67)			(67)		1,352	1,352			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		393,918		(220)			(220)		1,427	1,427			
100014812	PARK CITY	UT		11/06/2017		572,498		(199)			(199)		3,602	3,602			
100014823	OLYMPIC VALLEY	CA		11/28/2017		340,651		(225)			(225)		2,535	2,535			
100014838	NEW BUFFALO	MI		11/28/2017		387,659		(171)			(171)		2,210	2,210			
100014842	MONROVIA	CA		11/28/2017		182,039		(108)			(108)		2,018	2,018			
100014845	OTTAWA	KS		11/21/2017		35,968		155			155		308	308			
100014883	FLORISSANT	MO		11/21/2017		91,032		405			405		1,967	1,967			
100014884	HAMILTON	NJ		11/21/2017		81,196		1,111			1,111		664	664			
100014897	ROCKFORD	IL		11/21/2017		56,489		632			632		1,381	1,381			
100014899	ROCKFORD	IL		11/21/2017		26,756		215			215		1,061	1,061			
100014902	CHILI	NY		11/21/2017		55,890		339			339		235	235			
100014905	ANDOVER	MN		11/21/2017		140,322		75			75		978	978			
100014922	YOUNGSTOWN	NY		11/21/2017		79,441		132			132		245	245			
100014949	SIMI VALLEY	CA		12/12/2017		319,428		(98)			(98)		1,893	1,893			
100014952	CHICAGO	IL		12/12/2017		502,316		(174)			(174)		2,716	2,716			
100015762	SOUTH GATE	CA		02/02/2018		224,821		(90)			(90)		1,170	1,170			
100015768	SANTA CLARITA	CA		02/02/2018		273,785		(12)			(12)		1,527	1,527			
100015769	SIGNAL HILL	CA		02/02/2018		480,850		(15)			(15)		2,616	2,616			
100015781	WESTMINSTER	CA		02/02/2018		242,972		(43)			(43)		1,332	1,332			
100015787	DENVER	CO		02/02/2018		261,274		42			42		1,450	1,450			
100015792	CLOVERDALE	CA		02/02/2018		250,842		(77)			(77)		1,302	1,302			
100015794	VAN NUYS	CA		02/02/2018		570,009		(478)			(478)		1,769	1,769			
100015804	BALDWIN PARK	CA		02/02/2018		234,404		(50)			(50)		1,644	1,644			
100015806	SAN JOSE	CA		02/27/2018		316,352		88			88		1,772	1,772			
100015813	PLYMOUTH	MA		02/27/2018		282,021		68			68		1,514	1,514			
100015815	SAN DIEGO	CA		02/27/2018		308,332		47			47		1,649	1,649			
100015817	NATIONAL CITY	CA		02/27/2018		321,097		21			21		1,660	1,660			
100015819	LOS ANGELES	CA		02/27/2018		411,754		58			58		2,499	2,499			
100015823	LOS ANGELES	CA		02/27/2018		498,669		140			140		2,731	2,731			
100015824	LOS ANGELES	CA		02/27/2018		583,363		301			301		3,280	3,280			
100015827	GLENDALE	CA		02/27/2018		642,754		57			57		3,368	3,368			
100015834	ATLANTA	GA		02/27/2018		221,477		(35)			(35)		1,122	1,122			
100015839	OAKLAND	CA		02/27/2018		420,216		(134)			(134)		2,012	2,012			
100015841	LAGUNA BEACH	CA		02/27/2018		398,851		(31)			(31)		2,103	2,103			
100016396	AMBLER	PA		04/05/2018		111,204		(56)			(56)		1,365	1,365			
100016397	AMERICAN CANYON	CA		04/05/2018		118,766		(76)			(76)		569	569			
100016402	AUSTIN	TX		04/05/2018		257,646		(156)			(156)		1,241	1,241			
100016406	TUCSON	AZ		04/05/2018		111,397		(71)			(71)		554	554			
100016409	BRYAN	TX		04/05/2018		129,284		(97)			(97)		601	601			
100016411	ATHENS	GA		04/05/2018		109,031		11			11		611	611			
100016415	BEREA	KY		04/05/2018		111,025		(32)			(32)		573	573			
100016418	ARLINGTON	TN		04/05/2018		138,289		(86)			(86)		688	688			
100016419	SPRINGFIELD	VA		04/05/2018		118,629		(11)			(11)		649	649			
100016420	SAN DIEGO	CA		04/05/2018		233,065		(60)			(60)		1,161	1,161			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016427	VENTURA	CA		04/05/2018		238,476		(81)			(81)		1,200	1,200			
100016430	LOVELAND	CO		04/05/2018		162,881		(75)			(75)		811	811			
100016432	LOVELAND	CO		04/05/2018		141,650		(66)			(66)		712	712			
100016434	NEW BRUNSWICK	NJ		04/05/2018		162,470		(117)			(117)		855	855			
100016446	OAKLAND	CA		04/05/2018		466,263		73			73		2,481	2,481			
100016455	NEW BRAUNFELS	TX		04/05/2018		166,513		(114)			(114)		761	761			
100016462	BRISTOL	CT		04/05/2018		225,292		(33)			(33)		1,146	1,146			
100016464	OKLAHOMA CITY	OK		04/05/2018		109,250		(64)			(64)		541	541			
100016465	TAMPA	FL		04/05/2018		525,271		(210)			(210)		2,524	2,524			
100016468	FORNEY	TX		04/05/2018		203,058		(14)			(14)		1,101	1,101			
100016471	WETHERSFIELD	CT		04/05/2018		163,425		(93)			(93)		810	810			
100016497	FORT LAUDERDALE	FL		04/10/2018		254,359		(44)			(44)		1,288	1,288			
100016501	COLORADO SPRINGS	CO		04/10/2018		105,106		(90)			(90)		693	693			
100016505	PHILADELPHIA	PA		04/10/2018		119,641		(72)			(72)		585	585			
100016509	CHICAGO	IL		04/10/2018		434,778		(145)			(145)		13,441	13,441			
100016516	MARYLAND HEIGHTS	MO		04/10/2018		114,964		(67)			(67)		584	584			
100016517	VALLEJO	CA		04/10/2018		146,381		(141)			(141)		612	612			
100016519	KEY WEST	FL		04/10/2018		279,386		28			28		1,519	1,519			
100016520	COLLEGE STATION	TX		04/10/2018		166,960		(63)			(63)		876	876			
100016521	(NORTHRIDGE AREA) LOS	CA		04/10/2018		406,706		(54)			(54)		3,600	3,600			
100016522	SAVANNAH	GA		04/10/2018		339,100		(227)			(227)		2,477	2,477			
100016523	LOS ANGELES	CA		04/10/2018		687,527		(343)			(343)		3,449	3,449			
100016524	NEVADA CITY	CA		04/10/2018		160,819		(45)			(45)		852	852			
100016527	CHARLOTTE	NC		04/10/2018		208,160		(58)			(58)		711	711			
100016528	CHARLOTTE	NC		04/10/2018		208,498		(58)			(58)		708	708			
100016529	CHARLOTTE	NC		04/10/2018		210,405		(57)			(57)		692	692			
100016535	LAS VEGAS	NV		04/10/2018		232,331		(141)			(141)		1,069	1,069			
100016538	NORTH LAS VEGAS	NV		04/10/2018		148,146		(94)			(94)		719	719			
100016539	GROTON	CT		04/10/2018		178,041		(111)			(111)		841	841			
100016544	SACRAMENTO	CA		04/10/2018		120,521		(144)			(144)		567	567			
100016547	PACIFIC GROVE	CA		04/10/2018		189,312		(105)			(105)		921	921			
100016548	BRYN MAWR	PA		04/10/2018		118,165		(67)			(67)		597	597			
100016552	JACKSON	MI		04/10/2018		241,749		(98)			(98)		1,140	1,140			
100016554	ACWORTH	GA		04/10/2018		126,610		(112)			(112)		574	574			
100016555	DOTHAN	AL		04/10/2018		22,968		(177)			(177)		2,435	2,435			
100016557	TACOMA	WA		04/10/2018		214,157		216			216		2,019	2,019			
100016565	MCGAHEYSVILLE	VA		04/10/2018		142,609		(102)			(102)		703	703			
100016572	PEORIA	AZ		04/10/2018		106,342		(107)			(107)		1,649	1,649			
100016573	ALMOND	NC		04/10/2018		266,777		(107)			(107)		1,345	1,345			
100016576	INDIO	CA		04/10/2018		131,082		(415)			(415)		4,137	4,137			
100016577	ATLANTA	GA		04/10/2018		126,270		(44)			(44)		643	643			
100016578	SMYRNA	GA		04/10/2018		194,774		(43)			(43)		997	997			
100016585	INDIALANTIC	FL		04/10/2018		114,342		(94)			(94)		551	551			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		188,869		(102)			(102)		937	937			
100016587	OAKLAND	CA		04/10/2018		414,337		(94)			(94)		2,094	2,094			
100016589	SWEET HOME	OR		04/10/2018		108,048		(37)			(37)		1,364	1,364			
100016594	SAN PEDRO	CA		04/10/2018		356,079		(192)			(192)		1,670	1,670			
100016599	MESA	AZ		04/10/2018		116,069		(115)			(115)		534	534			
100016600	GLENARDEN	MD		04/10/2018		76,542		1			1		3,267	3,267			
100017005	TULSA	OK		05/16/2018		130,867		(114)			(114)		1,498	1,498			
100017009	CLERMONT	FL		05/16/2018		221,367		(131)			(131)		2,120	2,120			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017012	ENFIELD	CT		05/16/2018		14,006		(44)			(44)		1,755	1,755			
100017013	SAN ANTONIO	TX		05/16/2018		107,635		(83)			(83)		510	510			
100017014	NORTH PORT	FL		05/16/2018		120,607		(38)			(38)		628	628			
100017022	SPRINGFIELD	MA		05/16/2018		152,740		(114)			(114)		950	950			
100017028	PORTLAND	OR		05/16/2018		126,999		(95)			(95)		613	613			
100017030	SAN JOSE	CA		05/16/2018		408,692		(148)			(148)		1,979	1,979			
100017034	COLUMBIA	TN		05/16/2018		114,854		(98)			(98)		522	522			
100017035	FORT LEE	NJ		05/16/2018		176,111		(53)			(53)		1,204	1,204			
100017043	DEMAREST	NJ		05/16/2018		315,157		(214)			(214)		1,469	1,469			
100017053	POMONA	CA		05/16/2018		262,066		(55)			(55)		1,466	1,466			
100017054	PLANO	TX		05/16/2018		235,904		(167)			(167)		1,099	1,099			
100017055	POMONA	CA		05/16/2018		219,955		(46)			(46)		1,153	1,153			
100017056	MESA	AZ		05/16/2018		115,535		(106)			(106)		537	537			
100017057	ROSEVILLE	CA		05/16/2018		164,721		(89)			(89)		837	837			
100017058	BOWIE	MD		05/16/2018		164,198		(17)			(17)		917	917			
100017060	AVON	NC		04/26/2018		288,151		255			255		1,656	1,656			
100017072	FOSTER CITY	CA		04/26/2018		269,434		596			596		2,626	2,626			
100017073	MONTEZUMA	GA		04/26/2018		56,717		1,199			1,199		268	268			
100017076	CHARLOTTE	NC		04/26/2018		32,149		249			249		175	175			
100017078	CHARLOTTE	NC		04/26/2018		84,483		275			275		426	426			
100017085	NEWTONSVILLE	OH		04/26/2018		49,045		(376)			(376)		499	499			
100017086	SEATTLE	WA		04/26/2018		251,839		71			71		2,964	2,964			
100017091	WEST HILLS	CA		04/26/2018		833,764		1,624			1,624		3,953	3,953			
100017093	HAYWARD	CA		04/26/2018		399,094		(31)			(31)		2,846	2,846			
100017094	COMMERCE CITY	CO		04/26/2018		57,148		(20)			(20)		1,662	1,662			
100017105	NORMAN	OK		04/26/2018		77,431		142			142		1,828	1,828			
100017106	SALEM	OR		04/26/2018		126,189		450			450		522	522			
100017111	ALBEMARLE	NC		04/26/2018		38,540		345			345		739	739			
100017116	EXETER	CA		04/26/2018		52,483		109			109		1,137	1,137			
100017120	JACKSONVILLE	NC		04/26/2018		82,497		386			386		435	435			
100017121	FORT WAYNE	IN		04/26/2018		36,865		(456)			(456)		1,308	1,308			
100017122	SUNRISE	FL		04/26/2018		86,871		25			25		447	447			
100017124	EFFINGHAM	SC		04/26/2018		63,547		(19)			(19)		801	801			
100017125	HOUSTON	TX		04/26/2018		2,507		(6)			(6)		866	866			
100017126	ALIQUIPPA	PA		04/26/2018		18,767		455			455		458	458			
100017128	MEMPHIS	TN		04/26/2018		26,989		497			497		372	372			
100017137	HALETHORPE	MD		04/26/2018		116,426		(124)			(124)		1,179	1,179			
100017140	MURPHY	NC		04/26/2018		172,648		(144)			(144)		2,133	2,133			
100017157	MIAMI	FL		04/26/2018		165,551		139			139		756	756			
100017158	IRON STATION	NC		04/26/2018		48,467		331			331		306	306			
100017159	HUDSON	FL		04/26/2018		8,610		(70)			(70)		1,233	1,233			
100017165	FLOWERY BRANCH	GA		04/26/2018		51,652		167			167		253	253			
100017177	LITTLE ROCK	AR		04/26/2018		20,380		(65)			(65)		666	666			
100017178	GREENVILLE	SC		04/26/2018		48,811		270			270		223	223			
100017180	CAROL STREAM	IL		04/26/2018		131,300		49			49		546	546			
100017186	ASHEVILLE	NC		04/26/2018		243,491		110			110		1,014	1,014			
100017195	NEWTOWN	CT		04/26/2018		199,082		495			495		2,902	2,902			
100017208	BENSON	AZ		04/26/2018		49,147		166			166		738	738			
100017224	TAMPA	FL		04/26/2018		131,351		10			10		1,654	1,654			
100017232	MAPLE VALLEY	WA		04/26/2018		289,368		(323)			(323)		1,316	1,316			
100017235	SAINT PETERSBURG	FL		04/26/2018		68,562		130			130		268	268			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017236	SCOTTSDALE	AZ		04/26/2018		327,044		(258)			(258)		1,111	1,111			
100017237	GREENLAWN	NY		04/26/2018		430,477		601			601		1,804	1,804			
100017243	ELKTON	MD		04/26/2018		198,295		213			213		856	856			
100017258	APPLE VALLEY	CA		04/26/2018		348,368		(157)			(157)		1,626	1,626			
100017264	TAMPA	FL		04/26/2018		210,812		12			12		1,481	1,481			
100017272	MESA	AZ		04/26/2018		366,990		488			488		2,046	2,046			
100017274	PRESCOTT	AZ		04/26/2018		405,957		(226)			(226)		1,038	1,038			
100017289	PATRICK SPRINGS	VA		04/26/2018		44,137		137			137		662	662			
100017292	JACKSONVILLE	FL		04/26/2018		125,647		977			977		5,549	5,549			
100017302	RICHMOND	VA		04/26/2018		6,803		1			1		585	585			
100017304	KISSIMMEE	FL		04/26/2018		115,685		72			72		2,506	2,506			
100017305	WEST LINN	OR		04/26/2018		86,226		(67)			(67)		2,969	2,969			
100017307	MIAMI	FL		04/26/2018		245,653		(73)			(73)		595	595			
100017314	GARDENDALE	AL		04/26/2018		101,341		(394)			(394)		849	849			
100017317	HYATTSVILLE	MD		04/26/2018		209,472		5			5		750	750			
100017321	MILLBORO	VA		04/26/2018		55,618		(169)			(169)		445	445			
100017323	BROCKTON	MA		04/26/2018		154,806		(93)			(93)		1,522	1,522			
100017332	VICTORVILLE	CA		04/26/2018		12,530		(56)			(56)		2,481	2,481			
100017333	LAKE ELSINORE	CA		04/26/2018		54,608		(195)			(195)		507	507			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		240,006		(146)			(146)		2,343	2,343			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		58,079		32			32		588	588			
100017372	CAMDEN	NJ		04/26/2018		54,743		(57)			(57)		469	469			
100017377	UPPER MARLBORO	MD		04/26/2018		143,693		(286)			(286)		8,682	8,682			
100017386	WEST HARTFORD	CT		04/26/2018		65,909		11			11		862	862			
100017394	SCHENECTADY	NY		04/26/2018		126,061		(157)			(157)		1,526	1,526			
100017400	SAYRE	PA		04/26/2018		12,925		22			22		594	594			
100017401	GARRISON	TX		04/26/2018		15,123		(4)			(4)		361	361			
100017402	PHILADELPHIA	PA		04/26/2018		26,489		(99)			(99)		477	477			
100017409	DALLAS	TX		04/26/2018		63,882		135			135		378	378			
100017415	NEW MADRID	MO		04/26/2018		43,866		(86)			(86)		592	592			
100017420	HENRICO	VA		04/26/2018		154,629		(676)			(676)		1,556	1,556			
100017422	BOSSIER CITY	LA		04/26/2018		28,673		207			207		326	326			
100017424	MOULTONBOROUGH	NH		04/26/2018		197,885		141			141		601	601			
100017437	CLINTON	MD		04/26/2018		269,942		(289)			(289)		2,103	2,103			
100017449	DEERFIELD BEACH	FL		04/26/2018		44,416		6			6		277	277			
100017451	HALLANDALE BEACH	FL		04/26/2018		86,150		50			50		428	428			
100017454	MORENO VALLEY	CA		04/26/2018		87,653		(28)			(28)		1,933	1,933			
100017457	PANAMA CITY	FL		04/26/2018		200,452		(74)			(74)		437	437			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		128,509		6			6		1,462	1,462			
100017473	MATAWAN	NJ		04/26/2018		270,134		642			642		1,276	1,276			
100017478	HENDERSON	NV		04/26/2018		245,682		328			328		2,258	2,258			
100017483	SAN MATEO	CA		04/26/2018		405,142		454			454		1,768	1,768			
100017486	WOODSTOCK	MD		04/26/2018		246,484		(442)			(442)		4,752	4,752			
100017488	LOS ANGELES	CA		04/26/2018		340,747		(336)			(336)		6,664	6,664			
100017507	GEORGETOWN	TX		04/26/2018		151,211		367			367		1,874	1,874			
100017519	MARYSVILLE	WA		04/26/2018		116,407		9			9		2,205	2,205			
100017524	STANDISH	MI		04/26/2018		202,296		(122)			(122)		2,415	2,415			
100017526	HAUGHTON	LA		04/26/2018		75,504		125			125		546	546			
100017531	LOS ANGELES	CA		04/26/2018		207,865		77			77		648	648			
100017536	BREWTON	AL		04/26/2018		33,722		140			140		295	295			
100017544	DES MOINES	IA		04/26/2018		55,940		32			32		411	411			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017552	SLEEPY HOLLOW	NY		04/26/2018		625,239		796			796		7,216	7,216			
100017554	FRACKVILLE	PA		04/26/2018		10,328		109			109		1,966	1,966			
100017555	FORT PIERCE	FL		04/26/2018		70,730		138			138		873	873			
100017558	SAN JOSE	CA		04/26/2018		11,245		42			42		2,469	2,469			
100017566	MIAMI BEACH	FL		04/26/2018		315,582		554			554		2,818	2,818			
100017575	FORT MYERS	FL		04/26/2018		197,140		323			323		1,545	1,545			
100017600	PLAINVILLE	CT		04/26/2018		74,989		155			155		240	240			
100017601	N MIAMI BEACH	FL		04/26/2018		30,991		24			24		110	110			
100017604	KISSIMMEE	FL		04/26/2018		139,711		216			216		638	638			
100017606	PELZER	SC		04/26/2018		15,711		(5)			(5)		387	387			
100017624	BRADENTON	FL		04/26/2018		40,711		(14)			(14)		149	149			
100017630	GRAFTON	WI		04/26/2018		337,502		92			92		3,363	3,363			
100017634	ARMUCHEE	GA		04/26/2018		48,567		(143)			(143)		870	870			
100017635	ATLANTA	GA		04/26/2018		64,736		(310)			(310)		144	144			
100017647	CORDELE	GA		04/26/2018		33,125		(201)			(201)		1,041	1,041			
100017649	RANGER	GA		04/26/2018		77,610		443			443		950	950			
100017656	CLEVELAND	OH		04/26/2018		51,971		(314)			(314)		896	896			
100017657	GARY	IN		04/26/2018		60,499		130			130		250	250			
100017661	MORRIS	NY		04/26/2018		31,988		395			395		571	571			
100017662	COLUMBIA	SC		04/26/2018		26,050		371			371		977	977			
100017667	QUINCY	FL		04/26/2018		28,017		247			247		150	150			
100017670	LITHONIA	GA		04/26/2018		66,294		288			288		280	280			
100017675	CLEVELAND	OH		04/26/2018		13,293		155			155		90	90			
100017677	NASHVILLE	TN		04/26/2018		39,486		(71)			(71)		1,405	1,405			
100017685	FINDLAY	OH		04/26/2018		32,806		245			245		192	192			
100017688	IMMOKALEE	FL		04/26/2018		113,827		949			949		1,200	1,200			
100017690	PINELLAS PARK	FL		04/26/2018		56,075		113			113		779	779			
100017693	LEHIGH ACRES	FL		04/26/2018		90,368		62			62		263	263			
100017695	SAN ANTONIO	TX		04/26/2018		21,233		(101)			(101)		1,100	1,100			
100017696	SAN ANTONIO	TX		04/26/2018		44,856		(370)			(370)		792	792			
100017697	SAN ANTONIO	TX		04/26/2018		37,453		(398)			(398)		961	961			
100017701	FORT WAYNE	IN		04/26/2018		39,434		(138)			(138)		697	697			
100017702	DORCHESTER	MA		04/26/2018		97,833		(539)			(539)		1,716	1,716			
100017711	INDIANAPOLIS	IN		04/26/2018		30,801		263			263		206	206			
100017715	NEWTON	NC		04/26/2018		90,695		226			226		498	498			
100017716	ROSSVILLE	IN		04/26/2018		70,943		646			646		1,621	1,621			
100017720	WADESBORO	NC		04/26/2018		7,092							1,341	1,341			
100017729	MIAMI	FL		04/26/2018		102,903		(322)			(322)		1,421	1,421			
100017732	SUNRISE	FL		04/26/2018		111,088		134			134		983	983			
100017733	APOPKA	FL		04/26/2018		95,449		342			342		912	912			
100017737	NAPA	CA		04/26/2018		683,966							7,383	7,383			
100017739	ORLANDO	FL		04/26/2018		76,470		(8)			(8)		363	363			
100017745	ESCONDIDO	CA		04/26/2018		284,270		(137)			(137)		797	797			
100017748	GREENSBORO	NC		04/26/2018		71,323		257			257		364	364			
100017751	GAFFNEY	SC		04/26/2018		30,569		(211)			(211)		807	807			
100017752	NAPERVILLE	IL		04/26/2018		276,370		198			198		1,232	1,232			
100017759	GULFPORT	MS		04/26/2018		76,018		(78)			(78)		654	654			
100017770	WEST NEW YORK	NJ		04/26/2018		38,932		353			353		7,094	7,094			
100017772	ZEPHYRHILLS	FL		04/26/2018		32,925		(204)			(204)		1,320	1,320			
100017775	FOSTORIA	MI		04/26/2018		86,593		(9)			(9)		1,580	1,580			
100017777	DELAND	FL		04/26/2018		57,407		(4)			(4)		269	269			

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100017787	PEORIA	AZ		04/26/2018		138,779		516			516		950	950			
100017788	GOOCHLAND	VA		04/26/2018		54,962		115			115		404	404			
100017796	NASHVILLE	TN		04/26/2018		62,903		13			13		97	97			
100017802	LAKE WORTH	FL		05/30/2018		150,939		(11)			(11)		790	790			
100017808	SANTA ANA	CA		05/30/2018		235,824		(67)			(67)		1,288	1,288			
100017809	ALHAMBRA	CA		05/30/2018		641,122		(72)			(72)		2,229	2,229			
100017816	ASHBURN	VA		05/30/2018		127,511		(54)			(54)		649	649			
100017834	GLENDALE	AZ		05/30/2018		150,761		(73)			(73)		750	750			
100017835	ONTARIO	CA		05/30/2018		156,421		(85)			(85)		747	747			
100017843	MORENO VALLEY	CA		05/30/2018		158,754		(79)			(79)		13,503	13,503			
100017857	FORT WORTH	TX		05/30/2018		105,731		(96)			(96)		497	497			
100017865	SEBASTIAN	FL		05/30/2018		124,537		(162)			(162)		894	894			
100017866	ACWORTH	GA		05/30/2018		125,685		(93)			(93)		803	803			
100017868	RAPID CITY	SD		05/30/2018		136,770		(111)			(111)		634	634			
100017870	LAUREL	MD		05/30/2018		155,986		(118)			(118)		739	739			
100017871	ANNAPOLIS	MD		05/30/2018		118,139		(207)			(207)		1,886	1,886			
100017876	PASADENA	CA		05/30/2018		228,676		14			14		1,177	1,177			
100017877	HILO	HI		05/30/2018		204,119		(28)			(28)		1,048	1,048			
100017880	WINCHESTER	VA		05/30/2018		119,248		(71)			(71)		671	671			
100017896	POLLOCK PINES	CA		05/30/2018		352,203		(127)			(127)		1,791	1,791			
100017898	SUNRIVER	OR		05/30/2018		121,701		(114)			(114)		551	551			
100017899	GREENVILLE	SC		05/30/2018		152,943		(213)			(213)		657	657			
100017901	FERNLEY	NV		05/30/2018		125,531		(71)			(71)		580	580			
100017909	WOODBRIDGE	CA		05/30/2018		143,662		(58)			(58)		717	717			
100017915	RIALTO	CA		05/30/2018		133,198		(56)			(56)		677	677			
100017916	WEST PALM BEACH	FL		05/30/2018		191,380		(74)			(74)		959	959			
100017921	LOMPOC	CA		05/30/2018		161,671		(47)			(47)		847	847			
100017926	CRESSKILL	NJ		05/22/2018		182,028		36			36		1,004	1,004			
100017930	PHILADELPHIA	PA		05/22/2018		122,773		(23)			(23)		620	620			
100017931	ATLANTA	GA		05/22/2018		386,624		(151)			(151)		1,440	1,440			
100017932	CHATTANOOGA	TN		05/22/2018		110,774		(8)			(8)		570	570			
100017934	CORPUS CHRISTI	TX		05/22/2018		110,832		(85)			(85)		761	761			
100017935	ACWORTH	GA		05/22/2018		134,256		(117)			(117)		734	734			
100017936	ATLANTA	GA		05/22/2018		129,671		(73)			(73)		650	650			
100017938	GREENVILLE	TX		05/22/2018		110,816		(122)			(122)		1,311	1,311			
100017939	GREENVILLE	TX		05/22/2018		100,371		(109)			(109)		1,165	1,165			
100017942	WEST ALLIS	WI		05/22/2018		104,461		(98)			(98)		658	658			
100017947	PHILADELPHIA	PA		05/22/2018		132,660		(99)			(99)		825	825			
100017953	ROSENBERG	TX		05/22/2018		104,691		(137)			(137)		897	897			
100017962	RICHMOND	VA		05/22/2018		155,310		(129)			(129)		1,428	1,428			
100017963	LAS VEGAS	NV		05/22/2018		208,390		(83)			(83)		958	958			
100017966	LARGO	FL		05/22/2018		131,340		(150)			(150)		1,738	1,738			
100017969	PORT ORANGE	FL		05/22/2018		111,361		(67)			(67)		518	518			
100017970	OAKLAND	CA		05/22/2018		546,350		(220)			(220)		3,821	3,821			
100017973	JURUPA VALLEY	CA		05/22/2018		294,774		(78)			(78)		1,606	1,606			
100017976	CARROLLTON	TX		05/22/2018		159,880		(156)			(156)		1,188	1,188			
100017988	SCARBOROUGH	ME		05/22/2018		152,613		(117)			(117)		761	761			
100017993	MODESTO	CA		05/22/2018		152,338		(109)			(109)		705	705			
100017998	LOS ANGELES	CA		05/22/2018		216,028		28			28		1,128	1,128			
100018000	ANNAPOLIS	MD		05/22/2018		484,118		(130)			(130)		1,582	1,582			
100018004	COLORADO SPRINGS	CO		05/22/2018		109,034		(91)			(91)		449	449			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018017	CHESAPEAKE	VA		05/22/2018		115,189		(104)			(104)		489	489			
100018019	WATERBURY	CT		05/22/2018		118,943		(89)			(89)		539	539			
100018020	BAKERSFIELD	CA		05/22/2018		126,108		(122)			(122)		566	566			
100018026	FAIRBORN	OH		05/22/2018		107,973		(148)			(148)		1,496	1,496			
100018027	FATE	TX		05/22/2018		29,403		(318)			(318)		2,558	2,558			
100018028	LEWISVILLE	TX		05/22/2018		112,720		(139)			(139)		822	822			
100018031	VISALIA	CA		05/22/2018		105,556		(50)			(50)		636	636			
100018039	PRESCOTT VALLEY	AZ		05/22/2018		108,625		(172)			(172)		2,516	2,516			
100018042	MONROVIA	CA		05/22/2018		456,319		(300)			(300)		2,099	2,099			
100018049	ATLANTA	GA		06/08/2018		430,309		(219)			(219)		2,008	2,008			
100018051	(NORTHRIDGE AREA) LOS	CA		06/08/2018		265,514		(28)			(28)		1,376	1,376			
100018052	LEHI	UT		06/08/2018		222,544		73			73		1,851	1,851			
100018053	ALBUQUERQUE	NM		06/08/2018		166,031		(116)			(116)		776	776			
100018056	BATH	ME		06/08/2018		105,869		(65)			(65)		1,062	1,062			
100018057	RICHMOND	VA		06/08/2018		141,658		(140)			(140)		1,684	1,684			
100018059	MONTROSE	CA		06/08/2018		383,189		(56)			(56)		1,317	1,317			
100018060	LACEY	WA		06/08/2018		142,848		(92)			(92)		690	690			
100018061	LEMON GROVE	CA		06/08/2018		244,063		(73)			(73)		1,163	1,163			
100018066	COLORADO SPRINGS	CO		06/08/2018		163,798		(88)			(88)		768	768			
100018068	TEMPE	AZ		06/08/2018		110,807		(137)			(137)		1,189	1,189			
100018075	TUCSON	AZ		06/08/2018		109,356		(57)			(57)		558	558			
100018076	PEACHTREE CITY	GA		06/08/2018		162,591		(74)			(74)		795	795			
100018080	KANSAS CITY	MO		06/08/2018		150,721		(282)			(282)		600	600			
100018082	EL PASO	TX		06/08/2018		122,406		(91)			(91)		544	544			
100018093	CHAPEL HILL	NC		06/08/2018		114,030		(60)			(60)		532	532			
100018096	GEORGETOWN	TX		06/08/2018		113,753		(69)			(69)		552	552			
100018104	FRESNO	CA		06/08/2018		162,038		(143)			(143)		1,237	1,237			
100018111	URBANDALE	IA		06/08/2018		112,154		(33)			(33)		569	569			
100018114	LOS ANGELES	CA		06/08/2018		123,832		(109)			(109)		1,066	1,066			
100018116	LOS ANGELES	CA		06/08/2018		214,132		(108)			(108)		1,527	1,527			
100018117	SNOWFLAKE	AZ		06/08/2018		132,747		(92)			(92)		823	823			
100018124	FUQUAY VARINA	NC		06/08/2018		137,454		(85)			(85)		1,042	1,042			
100018130	CRANSTON	RI		06/08/2018		151,158		(116)			(116)		691	691			
100018132	ORLANDO	FL		06/08/2018		137,446		(17)			(17)		690	690			
100018143	BLACKSBURG	VA		06/08/2018		141,364		(84)			(84)		645	645			
100018144	DALLAS	TX		06/08/2018		30,936		(257)			(257)		2,615	2,615			
100018149	SAN ANTONIO	TX		06/08/2018		119,951		(48)			(48)		595	595			
100018150	COVENTRY	RI		06/08/2018		139,562		(115)			(115)		1,065	1,065			
100018152	BRISTOL	CT		06/08/2018		210,770		(247)			(247)		902	902			
100018158	CHARLOTTE	NC		06/08/2018		132,811		(414)			(414)		2,056	2,056			
100018160	LEHIGH ACRES	FL		06/08/2018		140,295		(98)			(98)		637	637			
100018162	CLOVIS	CA		06/08/2018		128,227		(77)			(77)		619	619			
100018175	LAFAYETTE	LA		06/08/2018		132,442		(50)			(50)		633	633			
100018181	ROUND ROCK	TX		06/08/2018		131,711		(53)			(53)		653	653			
100018182	BOZEMAN	MT		06/08/2018		166,331		(107)			(107)		1,053	1,053			
100018188	WALDPORT	OR		06/08/2018		162,534		(27)			(27)		834	834			
100018189	SAN ANTONIO	TX		06/08/2018		139,768		(98)			(98)		809	809			
100018192	THE COLONY	TX		06/08/2018		142,535		(69)			(69)		692	692			
100018193	KINGWOOD	TX		06/08/2018		87,087		(334)			(334)		4,143	4,143			
100018202	KANSAS CITY	MO		06/08/2018		271,100		(321)			(321)		1,165	1,165			
100018205	WINDSOR MILL	MD		06/08/2018		150,543		(119)			(119)		1,346	1,346			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018208	KAPOLEI	HI		06/08/2018		231,953		.44			.44		1,156	1,156			
100018222	WELLINGTON	FL		06/08/2018		123,937		(92)			(92)		396	396			
100018229	HACKENSACK	NJ		06/08/2018		106,803		(50)			(50)		490	490			
100018237	DACULA	GA		06/08/2018		133,966		(29)			(29)		657	657			
100018244	AMERICAN FORK	UT		06/08/2018		145,632		(78)			(78)		996	996			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		531,913		106			106		2,764	2,764			
100018251	BLOOMINGTON	MN		06/08/2018		200,598		(47)			(47)		1,048	1,048			
100018258	IRVING	TX		06/27/2018		125,231		(115)			(115)		710	710			
100018259	KENNEDALE	TX		06/27/2018		109,475		(144)			(144)		2,108	2,108			
100018260	LUBBOCK	TX		06/27/2018		128,761		(55)			(55)		603	603			
100018266	GERMANTOWN	MD		06/27/2018		114,548		(45)			(45)		671	671			
100018267	GAITHERSBURG	MD		06/27/2018		110,430		(44)			(44)		649	649			
100018274	ATHENS	GA		06/27/2018		123,677		(12)			(12)		718	718			
100018275	ANAHEIM	CA		06/27/2018		678,180		150			150		3,512	3,512			
100018283	FORT WORTH	TX		06/27/2018		139,511		(23)			(23)		1,862	1,862			
100018290	PORTSMOUTH	RI		06/27/2018		122,890		(77)			(77)		582	582			
100018297	HARTFORD	CT		06/27/2018		126,364		(94)			(94)		562	562			
100018305	COLORADO SPRINGS	CO		06/27/2018		245,732		(59)			(59)		1,637	1,637			
100018308	SNELLVILLE	GA		06/27/2018		72,146		(104)			(104)		3,903	3,903			
100018313	(NORTH HOLLYWOOD AREA)	CA		06/27/2018		402,707		(198)			(198)		1,917	1,917			
100018314	NASHVILLE	TN		06/27/2018		335,715		(228)			(228)		1,926	1,926			
100018319	LYNN	MA		06/27/2018		435,576		(21)			(21)		2,151	2,151			
100018328	SAN DIEGO	CA		06/27/2018		295,895		(82)			(82)		1,421	1,421			
100018330	DAVENPORT	IA		06/27/2018		178,010		(16)			(16)		877	877			
100018331	BERLIN	CT		06/27/2018		142,154		(83)			(83)		760	760			
100018332	COSTA MESA	CA		06/27/2018		114,721		(104)			(104)		1,062	1,062			
100018338	PHOENIX	AZ		06/27/2018		92,809		(101)			(101)		2,987	2,987			
100018339	REDONDO BEACH	CA		06/27/2018		507,072		(209)			(209)		2,331	2,331			
100018340	MIDDLETOWN	PA		06/27/2018		121,389		(79)			(79)		577	577			
100018345	FORT COLLINS	CO		06/27/2018		118,826		(83)			(83)		708	708			
100018346	COLDWATER	MI		06/27/2018		121,027		(72)			(72)		553	553			
100018347	DENVER	CO		06/27/2018		243,180		(124)			(124)		1,135	1,135			
100018349	WINTER SPRINGS	FL		06/27/2018		157,161		(108)			(108)		728	728			
100018351	HERNDON	VA		06/27/2018		149,889		(38)			(38)		735	735			
100018352	TEMPE	AZ		06/27/2018		144,409		(119)			(119)		656	656			
100018354	WEATHERFORD	TX		06/27/2018		129,342		(93)			(93)		598	598			
100018355	SAN ANTONIO	TX		06/27/2018		120,404		(55)			(55)		610	610			
100018357	MONROE	GA		06/27/2018		128,142		(85)			(85)		640	640			
100018361	HOUSTON	TX		06/27/2018		57,361		(273)			(273)		9,794	9,794			
100018363	DALLAS	TX		06/27/2018		123,224		(108)			(108)		889	889			
100018383	FARMINGTON	CT		06/27/2018		223,601		(13)			(13)		1,066	1,066			
100018384	FERNLEY	NV		06/27/2018		108,599		(90)			(90)		503	503			
100018393	CELINA	TX		06/27/2018		128,135		(69)			(69)		617	617			
100018402	PASO ROBLES	CA		06/27/2018		98,782		(81)			(81)		835	835			
100018407	MERIDIAN	ID		06/27/2018		133,199		(95)			(95)		797	797			
100018416	VACAVILLE	CA		06/27/2018		295,224		(98)			(98)		1,361	1,361			
100018420	HIALEAH	FL		06/27/2018		126,575		(94)			(94)		586	586			
100018424	SPRINGVILLE	CA		06/27/2018		122,146		(102)			(102)		750	750			
100018438	GALLATIN	TN		06/27/2018		175,177		(73)			(73)		907	907			
100018439	DALLAS	OR		06/27/2018		107,945		(102)			(102)		906	906			
100018440	PARK CITY	UT		06/27/2018		74,216		(2)			(2)		371	371			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		386,019		(104)			(104)		1,902	1,902			
100018447	LOS ANGELES	CA		06/27/2018		433,282		11			11		2,202	2,202			
100018449	BLUE SPRINGS	MO		06/27/2018		111,919		(51)			(51)		537	537			
100018450	OAKLAND	CA		06/27/2018		631,256		(89)			(89)		3,191	3,191			
100018462	SAVANNAH	GA		06/27/2018		112,664		(48)			(48)		518	518			
100019579	JACKSONVILLE	FL		07/26/2018		164,112		(36)			(36)		804	804			
100019581	CHICAGO	IL		07/26/2018		129,951		(43)			(43)		642	642			
100019582	SHERWOOD	AR		07/26/2018		118,989		(86)			(86)		533	533			
100019585	SHERWOOD	AR		07/26/2018		108,235		(78)			(78)		485	485			
100019589	CERRITOS	CA		07/26/2018		465,961		(72)			(72)		2,347	2,347			
100019590	WELLS	ME		07/26/2018		134,078		(56)			(56)		665	665			
100019592	MONTGOMERY	AL		07/26/2018		135,435		(86)			(86)		1,108	1,108			
100019593	PENSACOLA	FL		07/26/2018		104,530		(45)			(45)		518	518			
100019598	SPRING	TX		07/26/2018		132,823		(67)			(67)		821	821			
100019612	TAYLORS	SC		07/26/2018		121,415		(50)			(50)		602	602			
100019615	FRESNO	CA		07/26/2018		197,231		(65)			(65)		1,420	1,420			
100019620	LOS ANGELES	CA		07/26/2018		454,214		6			6		2,277	2,277			
100019621	DEERFIELD	IL		07/26/2018		251,797		(84)			(84)		1,184	1,184			
100019632	PLEASANTON	TX		07/26/2018		133,801		(95)			(95)		632	632			
100019635	AUBURN	AL		07/26/2018		167,569		(111)			(111)		772	772			
100019638	BOULDER	CO		07/26/2018		440,908		(68)			(68)		2,196	2,196			
100019642	SEVIERVILLE	TN		07/26/2018		142,399		(82)			(82)		688	688			
100019643	WOODBRIDGE	VA		07/26/2018		149,431		(114)			(114)		895	895			
100019644	SPRING VALLEY	CA		07/26/2018		330,461		(81)			(81)		1,494	1,494			
100019645	RAMSEY	NJ		07/26/2018		257,148		50			50		1,254	1,254			
100019653	HERNDON	VA		07/26/2018		240,807		(12)			(12)		1,234	1,234			
100019661	FALL RIVER	MA		07/26/2018		156,025		(82)			(82)		790	790			
100019667	YARDLEY	PA		07/26/2018		117,110		(82)			(82)		571	571			
100019668	KATY	TX		07/26/2018		141,908		(24)			(24)		697	697			
100019670	LOS ANGELES	CA		07/26/2018		419,902		(86)			(86)		2,084	2,084			
100019672	LOS ANGELES	CA		07/26/2018		398,059		(114)			(114)		1,954	1,954			
100019674	HENRICO	VA		07/26/2018		146,027		(101)			(101)		871	871			
100019681	SAN ANTONIO	TX		07/26/2018		134,255		(130)			(130)		667	667			
100019684	BURLINGTON	VT		07/26/2018		280,877		42			42		1,451	1,451			
100019685	PHOENIX	AZ		07/26/2018		140,197		(150)			(150)		924	924			
100019687	ANAHEIM	CA		07/26/2018		310,056		(15)			(15)		1,593	1,593			
100019689	ENGLEWOOD	CO		07/26/2018		338,524		(113)			(113)		1,644	1,644			
100019690	SPRINGVILLE	UT		07/26/2018		113,214		(106)			(106)		1,639	1,639			
100019704	PRINCETON	TX		07/26/2018		363,339		(39)			(39)		1,910	1,910			
100019705	COLLEGE STATION	TX		07/26/2018		118,761		(74)			(74)		538	538			
100019707	FORT WORTH	TX		07/26/2018		104,345		(103)			(103)		887	887			
100019709	NOKOMIS	FL		07/26/2018		118,023		(76)			(76)		435	435			
100019713	HANFORD	CA		07/26/2018		151,379		(67)			(67)		960	960			
100019714	PHOENIX	AZ		07/26/2018		130,931		(110)			(110)		1,038	1,038			
100019715	ANN ARBOR	MI		07/26/2018		11,880		(72)			(72)		4,175	4,175			
100019720	DES MOINES	IA		07/26/2018		127,008		(24)			(24)		635	635			
100019722	PHOENIX	AZ		07/26/2018		143,122		(76)			(76)		651	651			
100019726	ELK GROVE	CA		07/26/2018		121,711		(252)			(252)		7,688	7,688			
100019727	ANN ARBOR	MI		07/26/2018		164,921		(99)			(99)		777	777			
100019729	TUCSON	AZ		07/26/2018		122,181		(72)			(72)		558	558			
100019737	DAVIS	CA		07/26/2018		420,601		(195)			(195)		2,378	2,378			

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100019739	DAVIS	CA		07/26/2018		425,222		(144)			(144)		2,293	2,293			
100019740	LITTLETON	CO		07/26/2018		125,023		(100)			(100)		623	623			
100019745	TUCSON	AZ		07/26/2018		126,207		(122)			(122)		1,454	1,454			
100019746	SAN DIEGO	CA		07/26/2018		234,989		(69)			(69)		1,142	1,142			
100019747	DOWNINGTOWN	PA		07/26/2018		116,022		(49)			(49)		572	572			
100019748	TEMPE	AZ		07/26/2018		154,236		(55)			(55)		756	756			
100019754	FORT WORTH	TX		07/26/2018		160,558		(209)			(209)		728	728			
100019755	GREENBRIER	TN		07/26/2018		169,587		(115)			(115)		781	781			
100019757	MURFREESBORO	TN		07/26/2018		122,728		(97)			(97)		563	563			
100019759	LAKEWOOD	CO		07/26/2018		295,449		(67)			(67)		1,413	1,413			
100019763	CLOVIS	CA		07/26/2018		170,819		(97)			(97)		1,353	1,353			
100019766	RENO	NV		07/26/2018		162,663		(72)			(72)		1,735	1,735			
100019767	CLOVIS	CA		07/26/2018		158,334		(113)			(113)		728	728			
100019771	ROYSE CITY	TX		07/26/2018		135,928		(48)			(48)		647	647			
100019777	BOISE	ID		07/26/2018		105,568		(127)			(127)		725	725			
100019779	EAST STROUDSBURG	PA		07/26/2018		112,708		(54)			(54)		718	718			
100019780	WINTER PARK	FL		07/26/2018		125,115		(71)			(71)		693	693			
100019781	SAN ANTONIO	TX		07/26/2018		107,300		(158)			(158)		1,331	1,331			
100019784	MECHANICSBURG	PA		07/26/2018		150,793		(60)			(60)		703	703			
100019789	SAN DIEGO	CA		07/26/2018		167,840		(116)			(116)		758	758			
100019791	PROVIDENCE	RI		07/26/2018		134,303		(95)			(95)		811	811			
100019793	THE COLONY	TX		07/26/2018		150,325		(88)			(88)		695	695			
100019796	THE COLONY	TX		07/26/2018		146,746		(86)			(86)		679	679			
100019798	FORT WORTH	TX		07/26/2018		124,656		(90)			(90)		691	691			
100019802	LAKE HARMONY	PA		07/26/2018		152,722		(91)			(91)		739	739			
100019804	BAKERSFIELD	CA		07/26/2018		124,965		(78)			(78)		588	588			
100019806	CONROE	TX		07/26/2018		124,647		(98)			(98)		572	572			
100019809	BREINIGSVILLE	PA		07/26/2018		157,073		(57)			(57)		776	776			
100019811	VILAS	NC		07/26/2018		113,037		(63)			(63)		544	544			
100019815	BRADENTON	FL		07/26/2018		157,945		(105)			(105)		714	714			
100019816	THE WOODLANDS	TX		07/26/2018		126,402		(29)			(29)		616	616			
100019827	BRYANS ROAD	MD		07/26/2018		128,351		(548)			(548)		18,584	18,584			
100019828	EL PASO	TX		07/26/2018		109,869		(94)			(94)		707	707			
100019832	BLUE SPRINGS	MO		07/30/2018		99,461		(137)			(137)		969	969			
100019835	BELLFLOWER	CA		07/30/2018		229,082		(75)			(75)		1,621	1,621			
100019846	VISALIA	CA		07/30/2018		116,274		(106)			(106)		527	527			
100019849	MIAMI	FL		07/30/2018		129,450		(96)			(96)		796	796			
100019853	WAIPAHU	HI		07/30/2018		82,837		(191)			(191)		987	987			
100019854	PHOENIX	AZ		07/30/2018		134,951		(41)			(41)		681	681			
100019856	SALEM	MA		07/30/2018		214,329		(99)			(99)		1,022	1,022			
100019865	FAIRFAX	VA		07/30/2018		182,244		(84)			(84)		1,632	1,632			
100019866	ARLINGTON	VA		07/30/2018		145,258		(133)			(133)		1,822	1,822			
100019871	DENVER	CO		07/30/2018		116,335		(111)			(111)		523	523			
100019872	FORNEY	TX		07/30/2018		169,570		(145)			(145)		746	746			
100019874	ROUND ROCK	TX		07/30/2018		259,525		(92)			(92)		1,211	1,211			
100019886	ABILENE	TX		07/30/2018		101,760		(119)			(119)		1,639	1,639			
100019902	ASHEVILLE	NC		07/30/2018		143,743		(100)			(100)		897	897			
100019903	STEPHENS CITY	VA		07/30/2018		76,282		(90)			(90)		3,416	3,416			
100019904	MERCED	CA		07/30/2018		111,017		(106)			(106)		503	503			
100019906	UNIVERSITY CITY	MO		07/30/2018		149,082		(81)			(81)		707	707			
100019907	BAKERSFIELD	CA		07/30/2018		108,476		(94)			(94)		498	498			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019911	WILMINGTON	DE		07/30/2018		147,037		(53)			(53)		713	713			
100019913	MIDLOTHIAN	VA		07/30/2018		53,447		(634)			(634)		13,070	13,070			
100019914	AUSTIN	TX		07/30/2018		159,179		(110)			(110)		728	728			
100019916	FLOWER MOUND	TX		07/30/2018		155,506		(81)			(81)		756	756			
100019922	SAN BERNARDINO	CA		07/30/2018		224,044		(101)			(101)		1,380	1,380			
100019926	CARROLLTON	TX		07/30/2018		180,213		(118)			(118)		831	831			
100019937	NORFOLK	VA		07/30/2018		145,704		(14)			(14)		735	735			
100019945	HAVERTOWN	PA		07/30/2018		113,359		(45)			(45)		571	571			
100019948	GLENSHAW	PA		07/30/2018		179,411		(27)			(27)		2,622	2,622			
100019950	FREDERICK	MD		07/30/2018		177,565		(70)			(70)		828	828			
100019957	NASHVILLE	TN		07/30/2018		239,276		(151)			(151)		1,083	1,083			
100019958	MENIFEE	CA		07/30/2018		109,446		(108)			(108)		595	595			
100019964	LAS VEGAS	NV		07/30/2018		210,139		(138)			(138)		950	950			
100019976	MARIETTA	GA		07/30/2018		156,908		(96)			(96)		754	754			
100019977	CANTON	GA		07/30/2018		132,898		(95)			(95)		623	623			
100019984	HOUSTON	TX		07/30/2018		117,207		(105)			(105)		669	669			
100019986	SAINT PAUL	MN		07/30/2018		129,400		(107)			(107)		590	590			
100019987	BOWLING GREEN	KY		07/30/2018		165,512		(104)			(104)		745	745			
100019988	LITTLE ELM	TX		07/30/2018		111,597		(49)			(49)		973	973			
100019990	TAMPA	FL		07/30/2018		541,720		(192)			(192)		2,541	2,541			
100019995	SAN DIEGO	CA		07/30/2018		290,202		(153)			(153)		1,311	1,311			
100019998	PHILADELPHIA	PA		07/30/2018		118,223		(62)			(62)		629	629			
100020003	SAN JOSE	CA		07/30/2018		794,547		(259)			(259)		3,691	3,691			
100020004	HUMBLE	TX		07/30/2018		117,137		(138)			(138)		573	573			
100020005	SANTA ROSA	CA		07/30/2018		242,811		(134)			(134)		1,054	1,054			
100020006	TUCSON	AZ		07/30/2018		116,752		(100)			(100)		531	531			
100020016	AUSTIN	TX		07/30/2018		131,128		(108)			(108)		597	597			
100020018	BELTON	TX		07/30/2018		105,010		(117)			(117)		866	866			
100020025	MARANA	AZ		07/30/2018		112,398		(102)			(102)		510	510			
100020027	OVERLAND PARK	KS		07/30/2018		125,138		(99)			(99)		563	563			
100020036	DENVER	CO		07/30/2018		295,147		(311)			(311)		3,321	3,321			
100020042	SAN DIEGO	CA		07/30/2018		121,878		(1,932)			(1,932)		3,934	3,934			
100020131	ACWORTH	GA		07/17/2018		142,949		(102)			(102)		670	670			
100020132	HARRISVILLE	UT		07/17/2018		110,423		(101)			(101)		530	530			
100020134	BENTON	AR		07/17/2018		123,696		(112)			(112)		550	550			
100020135	JACKSONVILLE	FL		07/17/2018		116,725		(129)			(129)		913	913			
100020137	ATASCADERO	CA		07/17/2018		265,575		(94)			(94)		1,209	1,209			
100020138	PHOENIX	AZ		07/17/2018		108,016		(58)			(58)		501	501			
100020140	PHILADELPHIA	PA		07/17/2018		96,288		(70)			(70)		1,119	1,119			
100020148	YOUNGSVILLE	LA		07/17/2018		136,140		(77)			(77)		654	654			
100020151	FORT MILL	SC		07/17/2018		132,077		(75)			(75)		631	631			
100020155	FORNEY	TX		07/17/2018		140,786		(100)			(100)		660	660			
100020156	NAMPA	ID		07/17/2018		138,106		(229)			(229)		1,039	1,039			
100020160	WILMINGTON	DE		07/17/2018		112,427		(92)			(92)		502	502			
100020164	BALDWIN PARK	CA		07/17/2018		318,025		(149)			(149)		1,497	1,497			
100020173	SAN YSIDRO	CA		07/17/2018		223,847		(102)			(102)		1,015	1,015			
100020178	EL MONTE	CA		07/17/2018		351,030		8			8		1,871	1,871			
100020186	PLACENTIA	CA		07/17/2018		327,013		(85)			(85)		1,622	1,622			
100020189	CARROLLTON	TX		07/17/2018		169,616		(112)			(112)		782	782			
100020196	CAROLINA BEACH	NC		07/17/2018		188,033		(45)			(45)		934	934			
100020199	LEHI	UT		07/17/2018		184,333		(35)			(35)		917	917			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020212	JACKSONVILLE	FL		07/17/2018		141,743		(128)			(128)		634	634			
100020214	JACKSONVILLE	FL		07/17/2018		100,307		(133)			(133)		621	621			
100020215	MINNEAPOLIS	MN		07/17/2018		152,796		(208)			(208)		4,346	4,346			
100020219	CAROLINA BEACH	NC		07/17/2018		213,526		(113)			(113)		947	947			
100020221	BILLINGS	MT		07/17/2018		117,230		(110)			(110)		803	803			
100020222	GALVESTON	TX		07/17/2018		180,312		(130)			(130)		813	813			
100020224	PORTLAND	OR		07/17/2018		327,238		(244)			(244)		1,544	1,544			
100020225	CAPE CORAL	FL		07/17/2018		115,914		(98)			(98)		527	527			
100020226	SANTA CLARITA	CA		07/17/2018		136,175		(136)			(136)		817	817			
100020227	GREENWOOD	IN		07/17/2018		119,065		(65)			(65)		531	531			
100020228	PROSPECT	CT		07/17/2018		294,711		(137)			(137)		1,349	1,349			
100020236	COLORADO SPRINGS	CO		07/17/2018		179,912		(103)			(103)		875	875			
100020241	MINNEAPOLIS	MN		07/17/2018		93,467		(218)			(218)		2,253	2,253			
100020247	PLANT CITY	FL		07/17/2018		162,830		(97)			(97)		748	748			
100020249	ATLANTA	GA		07/17/2018		159,394		(151)			(151)		1,909	1,909			
100020250	HUMBLE	TX		07/17/2018		135,821		(107)			(107)		1,216	1,216			
100020253	CAPE CORAL	FL		07/17/2018		145,632		(153)			(153)		781	781			
100020255	AULT	CO		07/17/2018		135,021		(253)			(253)		1,907	1,907			
100020262	RALEIGH	NC		07/17/2018		122,311		(87)			(87)		570	570			
100020267	ODENVILLE	AL		07/17/2018		125,207		(87)			(87)		551	551			
100020275	MURFREESBORO	TN		07/17/2018		109,428		(79)			(79)		503	503			
100020280	GILBERT	AZ		07/17/2018		212,204		(161)			(161)		1,284	1,284			
100020281	LOMITA	CA		07/17/2018		383,259		(99)			(99)		1,901	1,901			
100020288	LEICESTER	NC		07/17/2018		233,140		(112)			(112)		1,356	1,356			
100020289	SAINT PAUL	MN		07/17/2018		146,393		(104)			(104)		659	659			
100020294	RUSSELLVILLE	AR		07/17/2018		144,474		(115)			(115)		633	633			
100020301	MARTINSBURG	WV		07/17/2018		106,527		(66)			(66)		536	536			
100020302	FRESNO	CA		07/17/2018		116,761		(124)			(124)		818	818			
100020303	JACKSON	CA		07/17/2018		169,009		(52)			(52)		866	866			
100020304	GROVER BEACH	CA		07/17/2018		300,756		(200)			(200)		1,355	1,355			
100020305	LAS VEGAS	NV		07/17/2018		225,832		(127)			(127)		961	961			
100020308	CATHEDRAL CITY	CA		07/17/2018		375,081		(141)			(141)		1,673	1,673			
100020315	LAKE WORTH	FL		07/17/2018		269,710		(95)			(95)		1,235	1,235			
100020319	DENVER	CO		07/17/2018		324,061		(215)			(215)		1,959	1,959			
100020332	LANCASTER	CA		07/17/2018		154,196		(118)			(118)		832	832			
100020334	DALLAS	TX		07/17/2018		128,552		(142)			(142)		1,390	1,390			
100020341	LONGVIEW	TX		07/17/2018		125,183		(113)			(113)		515	515			
100020345	BARNEGAT	NJ		07/17/2018		112,678		(116)			(116)		479	479			
100020349	PLAINFIELD	NJ		07/27/2018		174,174		(324)			(324)		707	707			
100020351	BAILEY	CO		07/27/2018		391,297		(144)			(144)		1,190	1,190			
100020361	OAKLAND	CA		07/27/2018		228,157		(141)			(141)		1,047	1,047			
100020362	ENGLEWOOD	FL		07/27/2018		236,803		(1,177)			(1,177)		16,727	16,727			
100020363	HAGERSTOWN	MD		07/27/2018		126,391		(125)			(125)		653	653			
100020368	MONTEREY	CA		07/27/2018		283,442		(123)			(123)		1,355	1,355			
100020369	WILMINGTON	NC		07/27/2018		119,410		(88)			(88)		498	498			
100020371	VIRGINIA BEACH	VA		07/27/2018		152,452		(107)			(107)		692	692			
100020374	MILTON	FL		07/27/2018		127,383		(116)			(116)		566	566			
100020375	LOMPOC	CA		07/27/2018		222,405		(147)			(147)		943	943			
100020378	RIPON	CA		07/27/2018		346,272		15			15		1,969	1,969			
100020386	POMPANO BEACH	FL		07/27/2018		207,553		(216)			(216)		906	906			
100020388	ANOKA	MN		07/27/2018		141,192		(112)			(112)		625	625			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020399	SYKESVILLE	MD		07/27/2018		188,914		(85)			(85)		874	874			
100020406	LACEY	WA		07/27/2018		225,775		(173)			(173)		991	991			
100020418	SACRAMENTO	CA		07/27/2018		230,430		(118)			(118)		1,089	1,089			
100020419	PFLUGERVILLE	TX		07/27/2018		120,961		(107)			(107)		549	549			
100020421	SAN DIEGO	CA		07/27/2018		273,151		(48)			(48)		1,326	1,326			
100020433	LAS VEGAS	NV		07/27/2018		123,473		(159)			(159)		1,216	1,216			
100020440	ASHBURN	VA		07/27/2018		266,255		(80)			(80)		1,990	1,990			
100023191	CHARLOTTE	NC		08/16/2018		150,067		(66)			(66)		729	729			
100023193	NEW ORLEANS	LA		08/16/2018		147,483		(6)			(6)		2,053	2,053			
100023201	BEAR	DE		08/16/2018		195,767		(42)			(42)		957	957			
100023211	MIAMI	FL		08/16/2018		127,604		(90)			(90)		576	576			
100023214	SALVO	NC		08/16/2018		148,542		(108)			(108)		1,627	1,627			
100023218	AUSTIN	TX		08/16/2018		192,917		(45)			(45)		883	883			
100023219	JACKSONVILLE	FL		08/16/2018		116,092		(100)			(100)		520	520			
100023220	AUSTIN	TX		08/16/2018		284,090		(67)			(67)		1,300	1,300			
100023227	PENSACOLA	FL		08/16/2018		129,724		(22)			(22)		858	858			
100023231	MURFREESBORO	TN		08/16/2018		157,306		(60)			(60)		758	758			
100023232	WESLEY CHAPEL	FL		08/16/2018		161,887		(105)			(105)		691	691			
100023242	KISSIMMEE	FL		08/16/2018		173,219		(613)			(613)		20,875	20,875			
100023245	EUSTIS	FL		08/16/2018		132,246		(89)			(89)		700	700			
100023256	DENVER	CO		08/16/2018		293,518		(124)			(124)		1,715	1,715			
100023261	EDINBURG	TX		08/16/2018		234,170		(81)			(81)		1,073	1,073			
100023262	SAN PEDRO	CA		08/16/2018		539,854		(241)			(241)		2,401	2,401			
100023263	JACKSONVILLE	FL		08/16/2018		121,767		(102)			(102)		546	546			
100023267	VIRGINIA BCH	VA		08/16/2018		163,929		(104)			(104)		753	753			
100023274	BALTIMORE	MD		08/16/2018		159,237		17			17		797	797			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		217,127		(81)			(81)		950	950			
100023280	LAS VEGAS	NV		08/16/2018		202,501							954	954			
100023282	CORINTH	TX		08/16/2018		152,110		(64)			(64)		690	690			
100023285	MEBANE	NC		08/16/2018		107,958		(80)			(80)		490	490			
100023289	MESA	AZ		08/16/2018		129,588		(115)			(115)		991	991			
100023290	LEXINGTON	KY		08/16/2018		142,247		(64)			(64)		700	700			
100023294	LAKEWOOD	CO		08/16/2018		145,462		(32)			(32)		728	728			
100023297	MANASSAS PARK	VA		08/16/2018		127,631		(167)			(167)		2,623	2,623			
100023301	PHELAN	CA		08/16/2018		167,838		(2)			(2)		1,315	1,315			
100023302	MC KEES ROCKS	PA		08/16/2018		125,623		(109)			(109)		618	618			
100023312	EAST POINT	GA		08/16/2018		106,370		(70)			(70)		622	622			
100023320	HERMITAGE	TN		08/16/2018		152,372		(168)			(168)		651	651			
100023328	OKLAHOMA CITY	OK		08/16/2018		119,863		(85)			(85)		514	514			
100023329	PEORIA	AZ		08/16/2018		110,352		(143)			(143)		1,403	1,403			
100023332	AMBLER	PA		08/16/2018		168,759		(53)			(53)		1,468	1,468			
100023333	ASHEVILLE	NC		08/16/2018		167,575		(98)			(98)		766	766			
100023339	JACKSONVILLE	FL		08/16/2018		128,752		(92)			(92)		585	585			
100023341	FORT MYERS BEACH	FL		08/16/2018		176,607		(72)			(72)		1,652	1,652			
100023342	BURNET	TX		08/16/2018		109,176		(94)			(94)		484	484			
100023345	HACKETTSTOWN	NJ		08/16/2018		105,125		(76)			(76)		798	798			
100023349	DENTON	TX		08/16/2018		138,017		(251)			(251)		2,715	2,715			
100023361	FREDERICKSBURG	VA		08/16/2018		355,034		(112)			(112)		1,620	1,620			
100023367	MEDFORD	OR		08/16/2018		143,424		(87)			(87)		868	868			
100023373	CALHOUN	GA		08/16/2018		161,004		(119)			(119)		1,087	1,087			
100023374	LANCASTER	TX		08/16/2018		165,115		(122)			(122)		928	928			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023375	MCKINLEYVILLE	CA		08/16/2018		199,662		(125)			(125)		1,597	1,597			
100023376	BRYAN	TX		08/16/2018		143,339		(103)			(103)		971	971			
100023381	CYPRESS	CA		08/16/2018		326,627		(72)			(72)		1,586	1,586			
100023393	APOLLO BEACH	FL		08/16/2018		93,167		(66)			(66)		430	430			
100023397	CLOQUET	MN		08/16/2018		112,843		(127)			(127)		716	716			
100023398	CYPRESS	TX		08/16/2018		115,030		(71)			(71)		525	525			
100023403	IMPERIAL BEACH	CA		08/16/2018		284,143		(61)			(61)		1,431	1,431			
100023411	RIO RANCHO	NM		08/16/2018		128,278		(100)			(100)		687	687			
100023415	LAWRENCEVILLE	GA		08/16/2018		92,560		(159)			(159)		3,909	3,909			
100023416	HENDERSON	NV		08/16/2018		164,818		(152)			(152)		700	700			
100023427	MIAMI	FL		08/16/2018		126,862		(92)			(92)		585	585			
100023428	JACKSONVILLE	FL		08/16/2018		148,381		(62)			(62)		674	674			
100023446	SACRAMENTO	CA		08/16/2018		288,944		(534)			(534)		1,904	1,904			
100023450	SAN DIEGO	CA		08/16/2018		173,142		(60)			(60)		836	836			
100023451	PERRIS	CA		08/16/2018		166,432		(113)			(113)		728	728			
100023469	ASHEVILLE	NC		09/04/2018		114,794		(87)			(87)		498	498			
100023470	BROOKLYN PARK	MN		09/04/2018		108,525		(192)			(192)		2,083	2,083			
100023472	KATY	TX		09/04/2018		123,608		(84)			(84)		577	577			
100023473	LAS VEGAS	NV		09/04/2018		116,028		(102)			(102)		528	528			
100023476	ARLINGTON	TX		09/04/2018		124,268		(148)			(148)		763	763			
100023478	VIRGINIA BEACH	VA		09/04/2018		106,703		(99)			(99)		530	530			
100023484	RINGWOOD	NJ		09/04/2018		317,520		(84)			(84)		1,594	1,594			
100023485	KATY	TX		09/04/2018		157,549		(51)			(51)		775	775			
100023491	FRANKLIN	NC		09/04/2018		104,443		(132)			(132)		911	911			
100023500	LAS VEGAS	NV		09/04/2018		116,640		(132)			(132)		523	523			
100023503	RICHLAND	WA		09/04/2018		155,879		(132)			(132)		762	762			
100023517	BERWYN	PA		09/04/2018		227,840		(35)			(35)		1,143	1,143			
100023518	TUCSON	AZ		09/04/2018		116,325		(114)			(114)		513	513			
100023524	HENDERSONVILLE	NC		09/04/2018		126,672		(101)			(101)		385	385			
100023525	ROUND LAKE	IL		09/04/2018		119,201		(341)			(341)		4,435	4,435			
100023529	GLEN ROCK	PA		09/04/2018		145,294		(107)			(107)		664	664			
100023534	LAFAYETTE HILL	PA		09/04/2018		252,276		(72)			(72)		1,228	1,228			
100023541	GETTYSBURG	PA		09/04/2018		116,359		(221)			(221)		4,074	4,074			
100023542	BLACKLICK	OH		09/04/2018		108,747		(66)			(66)		477	477			
100023543	FULLERTON	CA		09/04/2018		642,292		(253)			(253)		3,055	3,055			
100023547	REDMOND	WA		09/04/2018		635,752		(325)			(325)		2,931	2,931			
100023551	DES MOINES	IA		09/04/2018		114,690		(62)			(62)		538	538			
100023553	FORT WORTH	TX		09/04/2018		139,013		(122)			(122)		580	580			
100023558	SARASOTA	FL		09/04/2018		144,391		(43)			(43)		1,325	1,325			
100023559	MONTEBELLO	CA		09/04/2018		506,655		(314)			(314)		2,655	2,655			
100023560	OWINGS MILLS	MD		09/04/2018		172,903		(76)			(76)		826	826			
100023562	LAKE JACKSON	TX		09/04/2018		44,259		(228)			(228)		2,485	2,485			
100023563	SAN DIEGO	CA		09/04/2018		569,397		(215)			(215)		2,625	2,625			
100023580	GREENACRES	FL		09/04/2018		119,526		(106)			(106)		567	567			
100023581	GRAND RAPIDS	MI		09/04/2018		122,933		(90)			(90)		537	537			
100023585	CAPE CORAL	FL		09/04/2018		90,940		(200)			(200)		996	996			
100023592	ROUND ROCK	TX		09/04/2018		258,021		(34)			(34)		1,282	1,282			
100023598	OCEAN CITY	NJ		09/04/2018		161,665		(115)			(115)		736	736			
100023599	GIRDWOOD	AK		09/04/2018		140,054		(142)			(142)		881	881			
100023600	COLLEGE STATION	TX		09/04/2018		174,513		12			12		917	917			
100023602	COLLEGE STATION	TX		09/04/2018		174,513		12			12		917	917			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023603	COLLEGE STATION	TX		09/04/2018		174,513		12			12		917	917			
100023606	COLLEGE STATION	TX		09/04/2018		174,513		12			12		917	917			
100023608	FLORIDA CITY	FL		09/04/2018		137,091		(104)			(104)		614	614			
100023610	ANSONIA	CT		09/04/2018		136,847		(277)			(277)		3,357	3,357			
100023612	SALTON CITY	CA		09/04/2018		130,415		(104)			(104)		591	591			
100023622	PHOENIX	AZ		09/04/2018		140,183		(244)			(244)		520	520			
100023623	LAFAYETTE	LA		09/04/2018		147,698		(123)			(123)		616	616			
100023624	ROYAL OAK	MI		09/04/2018		157,031		(85)			(85)		705	705			
100023628	ORLANDO	FL		09/04/2018		226,145		(39)			(39)		1,210	1,210			
100023634	ORANGE BEACH	AL		09/04/2018		206,279		(136)			(136)		927	927			
100023635	SAN ANTONIO	TX		09/04/2018		98,706		(306)			(306)		1,152	1,152			
100023640	FOUNTAIN VALLEY	CA		09/04/2018		332,548		(69)			(69)		1,665	1,665			
100023645	COLLEGE STATION	TX		09/04/2018		224,504		(119)			(119)		1,023	1,023			
100023646	FORT WORTH	TX		09/04/2018		144,361		(106)			(106)		668	668			
100023651	KISSIMMEE	FL		09/04/2018		116,680		(88)			(88)		467	467			
100023654	DORAL	FL		09/04/2018		171,852		(10)			(10)		824	824			
100023683	PORTLAND	OR		09/04/2018		473,050		(186)			(186)		2,096	2,096			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		127,372		(94)			(94)		561	561			
100023698	MORENO VALLEY	CA		09/04/2018		131,230		(71)			(71)		636	636			
100023702	SHADY SIDE	MD		09/04/2018		172,799		(46)			(46)		1,009	1,009			
100023706	ALBUQUERQUE	NM		09/04/2018		90,962		(148)			(148)		694	694			
100023711	EULESS	TX		09/04/2018		169,007		(117)			(117)		726	726			
100023718	NIANTIC	CT		09/04/2018		165,907		25			25		860	860			
100023724	SAN DIEGO	CA		09/04/2018		150,076		(150)			(150)		1,007	1,007			
100023725	HOLLYWOOD	FL		09/04/2018		209,420		(145)			(145)		622	622			
100023729	CHENEY	WA		09/04/2018		165,879		(107)			(107)		716	716			
100023730	LEHIGH ACRES	FL		09/04/2018		124,076		(103)			(103)		539	539			
100023738	SAN DIEGO	CA		09/04/2018		120,069		(85)			(85)		1,580	1,580			
100023741	GREENSBORO	NC		09/04/2018		107,553		(93)			(93)		324	324			
100023750	MANSFIELD	TX		09/04/2018		187,028		(108)			(108)		827	827			
100023767	OXFORD	NJ		09/04/2018		155,537		(154)			(154)		663	663			
100023783	DACULA	GA		09/04/2018		136,103		(174)			(174)		885	885			
100023785	YOUNGSVILLE	LA		09/04/2018		131,207		(85)			(85)		586	586			
100023786	VISALIA	CA		09/04/2018		128,489		(109)			(109)		533	533			
100023788	CORPUS CHRISTI	TX		09/04/2018		124,635		(110)			(110)		520	520			
100023796	DULUTH	GA		09/04/2018		131,071		(131)			(131)		728	728			
100023797	SPRINGFIELD	VA		09/04/2018		325,786		(85)			(85)		1,597	1,597			
100023798	FLINT	TX		09/04/2018		121,066		(109)			(109)		508	508			
100023804	MIDDLETOWN	PA		09/04/2018		168,254		(149)			(149)		801	801			
100023807	KATY	TX		09/04/2018		193,379		(134)			(134)		1,155	1,155			
100023809	EULESS	TX		09/04/2018		96,329		(178)			(178)		2,205	2,205			
100023810	CARROLLTON	TX		09/04/2018		183,949		(119)			(119)		833	833			
100023812	OCALA	FL		09/04/2018		127,246		(148)			(148)		521	521			
100023823	AUSTIN	TX		09/04/2018		235,588		(26)			(26)		1,119	1,119			
100023831	FRESNO	CA		09/04/2018		190,442		(124)			(124)		862	862			
100023832	VISALIA	CA		09/04/2018		131,820		(132)			(132)		589	589			
100023834	MIAMI	FL		09/04/2018		169,292		(149)			(149)		1,023	1,023			
100023835	STEWARTSVILLE	NJ		09/04/2018		152,547		(95)			(95)		749	749			
100023845	MEMPHIS	TN		09/04/2018		108,549		(90)			(90)		463	463			
100023854	VALLEJO	CA		09/10/2018		187,630		(53)			(53)		940	940			
100023857	DALLAS	TX		09/10/2018		105,317		(55)			(55)		489	489			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023866	MIAMI	FL		09/10/2018		361,681		(203)			(203)		1,502	1,502			
100023867	POWDER SPRINGS	GA		09/10/2018		113,114		(87)			(87)		503	503			
100023873	CATONSVILLE	MD		09/10/2018		212,141		(59)			(59)		963	963			
100023877	RICHMOND	VA		09/10/2018		260,131		(127)			(127)		907	907			
100023884	ALBUQUERQUE	NM		09/10/2018		134,258		(593)			(593)		15,744	15,744			
100023886	LINCOLN	CA		09/10/2018		193,561		(105)			(105)		297	297			
100023887	ALEXANDRIA	VA		09/10/2018		176,057		(540)			(540)		15,937	15,937			
100023897	MONTGOMERY	TX		09/10/2018		162,038		(108)			(108)		700	700			
100023899	SHORELINE	WA		09/10/2018		188,498		(52)			(52)		918	918			
100023905	LANCASTER	PA		09/10/2018		92,488		(53)			(53)		2,571	2,571			
100023906	SANTA MONICA	CA		09/10/2018		768,833		(196)			(196)		8,100	8,100			
100023911	RICEVILLE	TN		09/10/2018		119,247		(101)			(101)		479	479			
100023914	AUBURN	CA		09/10/2018		299,640		(198)			(198)		1,477	1,477			
100023916	NEW BRAUNFELS	TX		09/10/2018		249,876		(122)			(122)		1,096	1,096			
100023929	MONUMENT	CO		09/10/2018		191,873		(113)			(113)		871	871			
100023934	WEST PALM BEACH	FL		09/10/2018		181,862		(584)			(584)		2,408	2,408			
100023935	FARMINGTON HILLS	MI		09/10/2018		159,532		(120)			(120)		665	665			
100023936	LOS ANGELES	CA		09/10/2018		177,286		(178)			(178)		4,828	4,828			
100023937	FOX ISLAND	WA		09/10/2018		124,668		(107)			(107)		577	577			
100023944	ALBUQUERQUE	NM		09/10/2018		114,969		(167)			(167)		1,292	1,292			
100023945	ALBUQUERQUE	NM		09/10/2018		119,472		(134)			(134)		770	770			
100023949	(ENCINO AREA) LOS ANGE	CA		09/10/2018		190,783		(108)			(108)		3,324	3,324			
100023955	SAN TAN VLY	AZ		09/10/2018		135,650		(32)			(32)		742	742			
100023956	AUSTIN	TX		09/10/2018		135,050		(231)			(231)		3,267	3,267			
100023957	LOS ANGELES	CA		09/10/2018		472,079		(694)			(694)		1,877	1,877			
100023958	STATESBORO	GA		09/10/2018		126,972		(100)			(100)		528	528			
100023959	MOUNT DORA	FL		09/10/2018		114,119		(114)			(114)		480	480			
100023960	ROYAL OAK	MI		09/10/2018		38,723		(120)			(120)		1,451	1,451			
100023961	REDLANDS	CA		09/10/2018		111,940		(124)			(124)		1,469	1,469			
100023965	CIBOLO	TX		09/10/2018		143,140		(103)			(103)		719	719			
100023968	SACRAMENTO	CA		09/10/2018		130,524		(264)			(264)		2,671	2,671			
100023975	WINCHESTER	CT		09/10/2018		127,888		(97)			(97)		543	543			
100023979	PRESCOTT	AZ		09/10/2018		239,307		(137)			(137)		1,091	1,091			
100023982	PALM DESERT	CA		09/10/2018		86,422		(234)			(234)		1,102	1,102			
100023983	SMYRNA	TN		09/10/2018		119,393		(100)			(100)		619	619			
100023984	AUSTIN	TX		09/10/2018		172,764		(89)			(89)		970	970			
100023994	KNOXVILLE	TN		09/10/2018		116,190		(89)			(89)		514	514			
100023996	OREM	UT		09/10/2018		125,225		(115)			(115)		550	550			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		153,092		(87)			(87)		709	709			
100023999	COOS BAY	OR		09/10/2018		103,305		(101)			(101)		803	803			
100024002	NEW PORT RICHEY	FL		09/10/2018		107,092		(84)			(84)		482	482			
100024003	LAWRENCEVILLE	GA		09/10/2018		156,356		(109)			(109)		707	707			
100024011	AUSTIN	TX		09/10/2018		156,536		(140)			(140)		635	635			
100024012	WINTER HAVEN	FL		09/10/2018		127,665		(98)			(98)		590	590			
100024017	FREDERICKSBURG	VA		09/10/2018		392,633		(82)			(82)		1,918	1,918			
100024021	MIAMI	FL		09/10/2018		280,841		(142)			(142)		5,953	5,953			
100024026	WEST PALM BEACH	FL		09/10/2018		188,290		(47)			(47)		918	918			
100024029	UPPER SADDLE RIVER	NJ		09/10/2018		299,291		(138)			(138)		1,340	1,340			
100024030	PHOENIX	AZ		09/10/2018		126,998		(95)			(95)		578	578			
100024038	DENVER	CO		09/10/2018		121,577		(61)			(61)		566	566			
100024040	LOS ANGELES	CA		09/10/2018		308,356		(21)			(21)		1,495	1,495			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024042	CHICO	CA		09/10/2018		237,454		(128)			(128)		1,039	1,039			
100024056	AUSTIN	TX		09/10/2018		264,245		(139)			(139)		1,208	1,208			
100024057	TEMPE	AZ		09/10/2018		162,110		(173)			(173)		1,287	1,287			
100024058	LAS VEGAS	NV		09/10/2018		113,703		(116)			(116)		489	489			
100024060	HARLINGEN	TX		09/10/2018		157,535		(133)			(133)		654	654			
100024066	PACE	FL		09/10/2018		120,069		(107)			(107)		528	528			
100024067	TUCSON	AZ		09/10/2018		126,687		(116)			(116)		556	556			
100024074	CORONA	CA		09/10/2018		144,041		(140)			(140)		1,276	1,276			
100024079	BATON ROUGE	LA		09/10/2018		134,879		(96)			(96)		609	609			
100024084	ELK GROVE	CA		09/10/2018		91,654		(319)			(319)		16,483	16,483			
100024085	STAMFORD	CT		09/10/2018		338,848		(122)			(122)		1,503	1,503			
100024087	NEWARK	DE		09/10/2018		148,935		(54)			(54)		731	731			
100024093	CARMICHAEL	CA		09/10/2018		165,130		(41)			(41)		826	826			
100024094	MORRO BAY	CA		09/10/2018		284,470		(126)			(126)		1,814	1,814			
100024098	PHILADELPHIA	PA		09/10/2018		81,971		(377)			(377)		8,356	8,356			
100024115	RIVERSIDE	CA		09/10/2018		165,084		(251)			(251)		3,076	3,076			
100024119	SAN JACINTO	CA		09/10/2018		160,478		(105)			(105)		2,103	2,103			
100024121	SOLDOTNA	AK		09/10/2018		303,003		(154)			(154)		1,359	1,359			
100024137	KILLEEN	TX		09/10/2018		175,811		(336)			(336)		758	758			
100024142	LEWISVILLE	TX		09/10/2018		119,868		(109)			(109)		542	542			
100024145	VANCOUVER	WA		09/10/2018		315,667		(159)			(159)		1,664	1,664			
100024154	OAKLAND	CA		09/20/2018		131,048		(36)			(36)		653	653			
100024177	BRYN MAWR	PA		09/20/2018		226,982		(73)			(73)		1,003	1,003			
100024180	LEAGUE CITY	TX		09/20/2018		110,062		(85)			(85)		468	468			
100024181	LOS ANGELES	CA		09/20/2018		325,152		(313)			(313)		1,458	1,458			
100024185	AZLE	TX		09/20/2018		139,866		(83)			(83)		616	616			
100024189	SAINT JOHNS	FL		09/20/2018		122,511		(87)			(87)		685	685			
100024196	BAKERSFIELD	CA		09/20/2018		162,831		(92)			(92)		491	491			
100024198	FORT WORTH	TX		09/20/2018		141,535		(98)			(98)		820	820			
100024199	DALLAS	TX		09/20/2018		119,208		(83)			(83)		532	532			
100024208	NASHVILLE	TN		09/20/2018		109,535		(34)			(34)		503	503			
100024213	NASHVILLE	TN		09/20/2018		118,394		(62)			(62)		539	539			
100024215	LITTLE ELM	TX		09/20/2018		174,029		(59)			(59)		1,181	1,181			
100024220	SAINT CLOUD	FL		09/20/2018		139,450		(101)			(101)		642	642			
100024221	PITTSBURGH	PA		09/20/2018		130,386		(48)			(48)		927	927			
100024223	KNOXVILLE	TN		09/20/2018		196,638		(102)			(102)		2,917	2,917			
100024225	NORTHLAKE	TX		09/20/2018		165,915		(117)			(117)		735	735			
100024226	LEWISVILLE	TX		09/20/2018		161,568		(96)			(96)		694	694			
100024229	RANCHO CUCAMONGA	CA		09/20/2018		118,088		(96)			(96)		526	526			
100024234	GRAND PRAIRIE	TX		09/20/2018		106,932		(81)			(81)		169	169			
100024235	THORNTON	CO		09/20/2018		200,621		(116)			(116)		876	876			
100024241	COLUMBUS	OH		09/20/2018		110,925		(71)			(71)		456	456			
100024244	ANTIOCH	TN		09/20/2018		143,231		(126)			(126)		779	779			
100024249	MEMPHIS	TN		09/20/2018		92,313		(34)			(34)		667	667			
100024251	OAK GROVE	MO		09/20/2018		133,967		(68)			(68)		599	599			
100024264	CHICAGO	IL		09/20/2018		114,430		(51)			(51)		523	523			
100024266	FLOWERY BRANCH	GA		09/20/2018		116,848		(79)			(79)		1,222	1,222			
100024267	BEND	OR		09/20/2018		128,805		(87)			(87)		586	586			
100024270	BEECHER	IL		09/20/2018		108,618		(74)			(74)		454	454			
100024283	LEANDER	TX		09/20/2018		141,511		(85)			(85)		701	701			
100024287	JACKSON	NJ		09/20/2018		310,328		(153)			(153)		2,259	2,259			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024288	SNELLVILLE	GA		09/20/2018		114,957		(61)			(61)		523	523			
100024290	HEBRON	CT		09/20/2018		273,748		(86)			(86)		1,198	1,198			
100024300	COLORADO SPRINGS	CO		09/20/2018		181,361		(68)			(68)		912	912			
100024303	DALLAS	TX		09/20/2018		151,776		(99)			(99)		674	674			
100024305	EL PASO	TX		09/20/2018		114,250		(71)			(71)		498	498			
100024308	CLARKSVILLE	TN		09/20/2018		109,498		(71)			(71)		496	496			
100024309	MENIFEE	CA		09/20/2018		322,554		(188)			(188)		8,165	8,165			
100024314	KEANSBURG	NJ		09/20/2018		168,455		(99)			(99)		707	707			
100024315	BURKE	VA		09/20/2018		134,735		(36)			(36)		657	657			
100024319	ATLANTA	GA		09/20/2018		351,676		(145)			(145)		1,517	1,517			
100024322	DALY CITY	CA		09/20/2018		186,144		(1,400)			(1,400)		35,852	35,852			
100024323	LONG BEACH	CA		09/20/2018		143,021		(74)			(74)		881	881			
100024326	KAILUA KONA	HI		09/20/2018		139,349		(804)			(804)		2,870	2,870			
100024327	KINGSBURG	CA		09/20/2018		61,192		(132)			(132)		2,306	2,306			
100024328	BIGFORK	MT		09/20/2018		161,734		(85)			(85)		722	722			
100024329	WEST VALLEY CITY	UT		09/20/2018		239,216		(8)			(8)		1,197	1,197			
100024333	WOODSTOCK	IL		09/20/2018		114,242		(62)			(62)		524	524			
100024338	SACRAMENTO	CA		09/20/2018		116,576		(93)			(93)		504	504			
100024345	SIOUX FALLS	SD		09/20/2018		295,514		(75)			(75)		1,393	1,393			
100024349	PINECREST	FL		09/20/2018		308,975		(190)			(190)		1,325	1,325			
100024351	ALBUQUERQUE	NM		09/20/2018		141,163		(109)			(109)		612	612			
100024354	SACRAMENTO	CA		09/20/2018		151,957		(133)			(133)		1,051	1,051			
100024355	LOS BANOS	CA		09/20/2018		172,835		1			1		852	852			
100024356	VICTORVILLE	CA		09/20/2018		116,165		(82)			(82)		525	525			
100024357	SACRAMENTO	CA		09/20/2018		153,639		(97)			(97)		817	817			
100024360	EUREKA	CA		09/20/2018		113,373		(34)			(34)		534	534			
100024368	REDDING	CA		09/20/2018		90,957		(150)			(150)		1,855	1,855			
100024371	DENVER	CO		09/20/2018		144,259		(76)			(76)		648	648			
100024387	FEDERAL WAY	WA		09/20/2018		161,852		(80)			(80)		758	758			
100024397	INDIANAPOLIS	IN		09/20/2018		123,181		(64)			(64)		519	519			
100024413	AUSTIN	TX		09/20/2018		200,277		(55)			(55)		939	939			
100024430	FORT MYERS	FL		09/20/2018		102,279		(159)			(159)		1,087	1,087			
100024438	NORTH CANTON	OH		09/20/2018		117,672		203			203		857	857			
100024439	PONTIAC	MI		09/20/2018		49,415		72			72		190	190			
100024440	ROMULUS	MI		09/20/2018		87,535		180			180		322	322			
100024445	TAYLOR	MI		09/20/2018		153,329		163			163		517	517			
100024451	TROY	OH		09/20/2018		79,814		(32)			(32)		532	532			
100024452	HAMILTON	OH		09/20/2018		109,984		85			85		451	451			
100024467	OPA LOCKA	FL		09/20/2018		141,309		102			102		470	470			
100024468	BREWSTER	NY		09/20/2018		111,484		242			242		297	297			
100024469	EAST TAUNTON	MA		09/20/2018		166,329		465			465		922	922			
100024471	DOTHAN	AL		09/20/2018		35,824		197			197		157	157			
100024472	DETROIT	MI		09/20/2018		78,384		549			549		547	547			
100024481	ANTIOCH	CA		09/20/2018		230,202		338			338		583	583			
100024484	LOWELL	MA		09/20/2018		139,324		19			19		494	494			
100024486	VALENCIA	CA		09/20/2018		294,389		(86)			(86)		1,166	1,166			
100024487	CHICAGO	IL		09/20/2018		196,762		131			131		688	688			
100024492	SACRAMENTO	CA		09/20/2018		120,092		6			6		364	364			
100024493	ACWORTH	GA		09/20/2018		116,452		225			225		418	418			
100024495	LAS VEGAS	NV		09/20/2018		151,199		(9)			(9)		492	492			
100024497	FORT WASHINGTON	MD		09/20/2018		291,801		418			418		923	923			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024498	HENDERSON	NV		09/20/2018		214,022		18			18		679	679			
100024502	HIALEAH	FL		09/20/2018		144,382		26			26		825	825			
100024504	SCHAUMBURG	IL		09/20/2018		252,385		152			152		1,094	1,094			
100024505	CHICAGO	IL		09/20/2018		150,248		933			933		1,597	1,597			
100024511	NEW ROCHELLE	NY		09/20/2018		317,601		667			667		1,060	1,060			
100024513	YPSILANTI	MI		09/20/2018		124,846		(64)			(64)		898	898			
100024514	ELGIN	IL		09/20/2018		66,179		374			374		477	477			
100024517	MANTECA	CA		09/20/2018		168,710		(103)			(103)		470	470			
100024520	MONTROSE	MN		09/20/2018		241,386		(29)			(29)		715	715			
100024527	STRATFORD	CT		09/20/2018		122,940		84			84		759	759			
100024528	HARTFORD	CT		09/20/2018		124,019		329			329		411	411			
100024532	STOW	OH		09/20/2018		118,610		288			288		645	645			
100024536	NORTH LAS VEGAS	NV		09/20/2018		105,948		415			415		726	726			
100024537	LAS VEGAS	NV		09/20/2018		164,175		(128)			(128)		506	506			
100024539	HARVARD	IL		09/20/2018		148,036		200			200		502	502			
100024544	SPRING VALLEY	CA		09/20/2018		263,353		21			21		1,442	1,442			
100024547	MONTCLAIR	CA		09/20/2018		244,143		(91)			(91)		951	951			
100024557	MODESTO	CA		09/20/2018		120,623		76			76		475	475			
100024558	PALMDALE	CA		09/20/2018		193,688		434			434		1,032	1,032			
100024560	ROMEOVILLE	IL		09/20/2018		156,386		(46)			(46)		762	762			
100024563	MIAMI	FL		09/20/2018		213,398		167			167		706	706			
100024564	PHOENIX	AZ		09/20/2018		118,346		28			28		370	370			
100024565	CAPE CORAL	FL		09/20/2018		163,320		306			306		780	780			
100024570	MIAMI	FL		09/20/2018		89,069		(116)			(116)		481	481			
100024572	LYNWOOD	CA		09/20/2018		283,953		(148)			(148)		1,612	1,612			
100024573	ROSEMEAD	CA		09/20/2018		299,196		(15)			(15)		1,363	1,363			
100024580	ELK GROVE	CA		09/20/2018		266,990		(52)			(52)		906	906			
100024585	SUN CITY	CA		09/20/2018		231,698		270			270		909	909			
100024586	CLOVIS	CA		09/20/2018		72,469		121			121		2,769	2,769			
100024588	WEWAHITCHKA	FL		09/20/2018		214,373		134			134		753	753			
100024591	SURPRISE	AZ		09/20/2018		107,156		133			133		462	462			
100024593	MORENO VALLEY	CA		09/20/2018		206,855		610			610		2,362	2,362			
100024599	HOWELL	NJ		09/20/2018		246,293		322			322		1,190	1,190			
100024601	FRAMINGHAM	MA		09/20/2018		141,938		(51)			(51)		622	622			
100024606	SILVER SPRING	MD		09/20/2018		228,202		246			246		902	902			
100024609	LINDENHURST	NY		09/20/2018		174,323		1,219			1,219		1,056	1,056			
100024612	WEST PALM BEACH	FL		09/20/2018		162,984		128			128		662	662			
100024613	BENSALEM	PA		09/20/2018		231,278		155			155		1,133	1,133			
100024615	SPRINGFIELD	VA		09/20/2018		254,790		14			14		1,282	1,282			
100024616	SURPRISE	AZ		09/20/2018		153,903		59			59		686	686			
100024618	HOMESTEAD	FL		09/20/2018		111,536		44			44		279	279			
100024619	ROXBURY	MA		09/20/2018		185,059		(2)			(2)		596	596			
100024625	MODESTO	CA		09/20/2018		171,848		780			780		2,566	2,566			
100024626	CHICAGO	IL		09/20/2018		132,897		295			295		2,124	2,124			
100024629	RIVERSIDE	CA		09/20/2018		267,181		1,057			1,057		2,260	2,260			
100024631	FARMINGTON	MN		09/20/2018		192,057		218			218		919	919			
100024634	MIAMI	FL		09/20/2018		227,125		(269)			(269)		903	903			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		126,791		278			278		567	567			
100024640	BAKERSFIELD	CA		09/20/2018		86,388		365			365		870	870			
100024643	CULPEPPER	VA		09/20/2018		185,917		715			715		959	959			
100024646	LAS VEGAS	NV		09/20/2018		177,943		1,100			1,100		1,089	1,089			

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	2	3					8	9	10	11	12	13					
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100024650	RIVERSIDE	CA		09/20/2018		211,329		(22)			(22)		758	758			
100024651	CORONA	CA		09/20/2018		310,881		(214)			(214)		1,000	1,000			
100024653	INGLEWOOD	CA		09/20/2018		300,607		(243)			(243)		1,338	1,338			
100024654	WEST MELBOURNE	FL		09/20/2018		198,518		198			198		724	724			
100024655	LODI	CA		09/20/2018		191,536		(305)			(305)		1,204	1,204			
100024659	BERKELEY	CA		09/20/2018		327,820		(267)			(267)		987	987			
100024664	JACKSONVILLE	FL		09/20/2018		140,003		135			135		506	506			
100024669	VAIL	AZ		09/20/2018		285,076		157			157		6,330	6,330			
100024670	MIAMI	FL		09/20/2018		137,842		75			75		483	483			
100024672	HIALEAH	FL		09/20/2018		118,561		190			190		742	742			
100024675	ROCKLIN	CA		09/20/2018		333,386		11			11		1,535	1,535			
100024677	DELRAY BEACH	FL		09/20/2018		267,954		325			325		1,195	1,195			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		169,738		286			286		922	922			
100024683	MONTGOMRY VLG	MD		09/20/2018		141,825		504			504		1,056	1,056			
100024685	PERRYSBURG	OH		09/20/2018		152,043		209			209		504	504			
100024689	PORT CHESTER	NY		09/20/2018		325,642		917			917		1,345	1,345			
100024690	CLOVIS	CA		09/20/2018		100,636		63			63		450	450			
100024707	SEMINOLE	FL		09/20/2018		95,718		132			132		338	338			
100024710	FONTANA	CA		09/20/2018		255,434		128			128		1,605	1,605			
100024712	ORO VALLEY	AZ		09/20/2018		256,028		213			213		524	524			
100024716	LOMPOC	CA		09/20/2018		214,956		68			68		843	843			
100024720	HOLLY	MI		09/20/2018		149,544		1,041			1,041		1,614	1,614			
100024721	AGUANGA	CA		09/20/2018		191,341		134			134		1,024	1,024			
100024729	TARPON SPRINGS	FL		09/20/2018		89,550		243			243		384	384			
100024731	DELANO	CA		09/20/2018		104,426		494			494		846	846			
100024732	PANORAMA CITY	CA		09/20/2018		369,161		(381)			(381)		1,126	1,126			
100024733	RESTON	VA		09/20/2018		95,232		599			599		665	665			
100024735	DEER PARK	NY		09/20/2018		283,092		8			8		955	955			
100024742	HIGHLAND	CA		09/20/2018		234,020		(74)			(74)		816	816			
100024745	LANCASTER	CA		09/20/2018		234,760		152			152		1,029	1,029			
100024746	SAVANNAH	GA		09/20/2018		94,347		(142)			(142)		493	493			
100024750	PALISADES PARK	NJ		09/20/2018		360,774		637			637		1,941	1,941			
100024753	INGLEWOOD	CA		09/20/2018		491,311		(232)			(232)		1,441	1,441			
100024757	SUISUN CITY	CA		09/20/2018		265,308		(165)			(165)		1,754	1,754			
100024760	GLENDALE	AZ		09/20/2018		169,443		1			1		518	518			
100024764	SUN VALLEY	CA		09/20/2018		331,519		108			108		1,178	1,178			
100024765	CHEHALIS	WA		09/20/2018		232,808		218			218		1,035	1,035			
100024768	GAITHERSBURG	MD		09/20/2018		239,283		51			51		1,460	1,460			
100024773	PLANTATION	FL		09/20/2018		256,653		(68)			(68)		1,191	1,191			
100024778	PARMA HEIGHTS	OH		09/20/2018		102,682		10			10		361	361			
100024785	MIAMI GARDENS	FL		09/20/2018		145,824		585			585		2,230	2,230			
100024790	PIKESVILLE	MD		09/20/2018		162,380		195			195		525	525			
100024794	MORTON	IL		09/20/2018		187,625		836			836		1,185	1,185			
100024798	OZONE PARK	NY		09/20/2018		286,098		33			33		990	990			
100024799	OPA LOCKA	FL		09/20/2018		132,943		(131)			(131)		716	716			
100024800	WOODLAND	CA		09/20/2018		148,831		635			635		932	932			
100024801	ROCKVILLE	MD		09/20/2018		100,968		19			19		3,151	3,151			
100024807	WAILUKU	HI		09/20/2018		365,509		224			224		1,703	1,703			
100024811	HILMAR	CA		09/20/2018		163,274		43			43		868	868			
100024812	DOYLESTOWN	PA		09/20/2018		241,159		224			224		903	903			
100024813	OCEANSIDE	CA		09/20/2018		262,817		(80)			(80)		1,509	1,509			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024815	UPPER MARLBORO	MD		09/20/2018		154,167		575			575		3,227	3,227			
100024816	RANDALLSTOWN	MD		09/20/2018		165,219		173			173		696	696			
100024820	SANTA ANA	CA		09/20/2018		340,794		74			74		1,575	1,575			
100024830	HYDE PARK	MA		09/20/2018		97,191		(12)			(12)		353	353			
100024832	MADISON HEIGHTS	MI		09/20/2018		112,777		38			38		395	395			
100024839	CHANDLER	AZ		09/20/2018		186,748		890			890		1,395	1,395			
100024841	LAS VEGAS	NV		09/20/2018		172,880		(224)			(224)		806	806			
100024842	SPARKS	NV		09/20/2018		213,232		132			132		1,233	1,233			
100024843	RIVERVIEW	FL		09/20/2018		115,897		6			6		431	431			
100024846	FESTUS	MO		09/20/2018		104,509		163			163		491	491			
100024847	STOCKTON	CA		09/20/2018		120,331		80			80		405	405			
100024848	POTTSVILLE	PA		09/20/2018		51,231		123			123		239	239			
100024849	STOCKBRIDGE	GA		09/20/2018		152,921		138			138		592	592			
100024857	MINNEAPOLIS	MN		09/20/2018		109,179		221			221		354	354			
100024858	SMALLWOOD	NY		09/20/2018		117,597		418			418		1,361	1,361			
100024859	ROSEVILLE	MI		09/20/2018		85,878		193			193		659	659			
100024864	RONKONKOMA	NY		09/20/2018		242,234		351			351		1,059	1,059			
100024865	STATEN ISLAND	NY		09/20/2018		253,343		1,611			1,611		5,033	5,033			
100024866	FLAGSTAFF	AZ		09/20/2018		322,205		(132)			(132)		1,547	1,547			
100024871	OROVILLE	CA		09/20/2018		136,676		219			219		477	477			
100024873	DAHLONEGA	GA		09/20/2018		89,401		(122)			(122)		484	484			
100024874	FONTANA	CA		09/20/2018		229,592		(212)			(212)		991	991			
100024875	MABLETON	GA		09/20/2018		273,496		628			628		1,039	1,039			
100024877	LEVITTOWN	NY		09/20/2018		241,608		238			238		1,214	1,214			
100024881	LAS VEGAS	NV		09/20/2018		177,640		(236)			(236)		788	788			
100024882	PORT SAINT LUCIE	FL		09/20/2018		164,010		(29)			(29)		835	835			
100024885	CARTERET	NJ		09/20/2018		294,410		802			802		1,499	1,499			
100024888	MAYWOOD	IL		09/20/2018		68,776		316			316		291	291			
100024889	ARLETA	CA		09/20/2018		374,449		249			249		1,520	1,520			
100024891	NORWALK	CA		09/20/2018		329,506		424			424		1,340	1,340			
100024894	ALEXANDRIA	VA		09/20/2018		254,272		52			52		2,185	2,185			
100024896	WILMINGTON	CA		09/20/2018		333,139		103			103		1,649	1,649			
100024900	COMPTON	CA		09/20/2018		262,656		76			76		1,364	1,364			
100024901	GARDEN GROVE	CA		09/20/2018		295,856		377			377		881	881			
100024905	MANASSAS	VA		09/20/2018		123,565		308			308		811	811			
100024907	ELIZABETH	NJ		09/20/2018		225,014		846			846		1,659	1,659			
100024909	REVERE	MA		09/20/2018		249,655		137			137		1,966	1,966			
100024911	DELHI	CA		09/20/2018		138,982		127			127		336	336			
100024912	SACRAMENTO	CA		09/20/2018		235,860		(168)			(168)		820	820			
100024914	SOUTH JORDAN	UT		09/20/2018		313,390		351			351		1,262	1,262			
100024916	BALTIMORE	MD		09/20/2018		136,513		141			141		591	591			
100024923	PAHRUMP	NV		09/20/2018		262,963		215			215		864	864			
100024930	LAKE ELSINORE	CA		09/20/2018		209,975		(51)			(51)		854	854			
100024934	RICHMOND	VA		09/20/2018		129,834		254			254		496	496			
100024939	ISLAND LAKE	IL		09/20/2018		13,982		1,269			1,269		1,167	1,167			
100024943	CORONA	CA		09/20/2018		249,813		194			194		1,108	1,108			
100024946	WORCESTER	MA		09/20/2018		175,602		507			507		629	629			
100024948	BRONX	NY		09/20/2018		253,575		505			505		2,963	2,963			
100024949	SAN DIEGO	CA		09/20/2018		353,709		213			213		1,315	1,315			
100024950	PALMDALE	CA		09/20/2018		217,980		136			136		717	717			
100024952	LOVETTSVILLE	VA		09/20/2018		328,624		307			307		7,571	7,571			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024956	OXNARD	CA		09/20/2018		255,209		(270)			(270)		982	982			
100024957	LUCERNE	CA		09/20/2018		106,496		97			97		536	536			
100024962	ALABASTER	AL		09/20/2018		82,921		34			34		699	699			
100024966	PORT SAINT LUCIE	FL		09/20/2018		101,261		103			103		322	322			
100024967	HAIKU	HI		09/20/2018		354,872							1,528	1,528			
100024968	OAK PARK	IL		09/20/2018		312,637		317			317		1,638	1,638			
100024969	MANTECA	CA		09/20/2018		242,800		(140)			(140)		698	698			
100024970	VACAVILLE	CA		09/20/2018		258,852		(29)			(29)		786	786			
100024971	SAINT ALBANS	NY		09/20/2018		349,872		128			128		1,408	1,408			
100024973	YUCAIPA	CA		09/20/2018		177,481		19			19		536	536			
100024975	ALHAMBRA	CA		09/20/2018		218,621		280			280		1,910	1,910			
100024984	HASBROUCK HEIGHTS	NJ		09/20/2018		290,281		781			781		1,450	1,450			
100024991	LOWELL	MA		09/20/2018		144,527		48			48		457	457			
100024993	FONTANA	CA		09/20/2018		180,889		258			258		1,203	1,203			
100024996	CAPE CORAL	FL		09/20/2018		198,931		(64)			(64)		1,613	1,613			
100024998	BRONX	NY		09/20/2018		288,116		534			534		1,771	1,771			
100024999	RIVERSIDE	CA		09/20/2018		294,686		(293)			(293)		1,039	1,039			
100025004	PRESCOTT	AZ		09/20/2018		134,903		(269)			(269)		601	601			
100025005	OCALA	FL		09/20/2018		155,074		311			311		541	541			
100025007	OAKLEY	CA		09/20/2018		325,712		(180)			(180)		896	896			
100025009	LEESBURG	VA		09/20/2018		134,089		57			57		9,063	9,063			
100025016	NORTH BERGEN	NJ		09/20/2018		99,720		122			122		344	344			
100025020	CHICAGO	IL		09/20/2018		186,738		286			286		943	943			
100025027	MCKINNEY	TX		09/20/2018		91,255		238			238		413	413			
100025031	LAKE ELSINORE	CA		09/20/2018		333,886		188			188		1,286	1,286			
100025033	ELGIN	IL		09/20/2018		99,949		61			61		328	328			
100025036	COTTONWOOD	CA		09/20/2018		94,779		455			455		702	702			
100025038	JUPITER	FL		09/20/2018		251,567		39			39		855	855			
100025046	NORTH LAS VEGAS	NV		09/20/2018		197,821		966			966		2,643	2,643			
100025047	LAS VEGAS	NV		09/20/2018		217,653		65			65		694	694			
100025048	RIVERSIDE	CA		09/20/2018		198,883		1,388			1,388		1,432	1,432			
100025057	SEASIDE	CA		09/20/2018		324,011		143			143		1,829	1,829			
100025063	HANFORD	CA		09/20/2018		298,013		(46)			(46)		1,192	1,192			
100025064	RIVERDALE	CA		09/20/2018		113,584		49			49		1,043	1,043			
100025065	FONTANA	CA		09/20/2018		323,557		221			221		1,424	1,424			
100025071	PHOENIX	AZ		09/20/2018		123,434		5			5		382	382			
100025076	BROOKFIELD	IL		09/20/2018		162,173		630			630		805	805			
100025082	FONTANA	CA		09/20/2018		188,574		(28)			(28)		638	638			
100025084	CHARLOTTE	NC		09/20/2018		109,754		55			55		597	597			
100025085	ROSELLE	NJ		09/20/2018		254,642		1,529			1,529		3,420	3,420			
100025089	STONE MOUNTAIN	GA		09/20/2018		241,027		453			453		1,164	1,164			
100025091	LYNWOOD	CA		09/20/2018		220,766		(63)			(63)		747	747			
100025094	LOS ANGELES	CA		09/20/2018		324,618		39			39		947	947			
100025095	ANTIOCH	CA		09/20/2018		292,718		15			15		901	901			
100025096	SACRAMENTO	CA		09/20/2018		199,388		344			344		1,846	1,846			
100025098	BAYONNE	NJ		09/20/2018		345,521		40			40		1,347	1,347			
100025100	FRANKLIN PARK	IL		09/20/2018		140,207		142			142		723	723			
100025101	TEMECULA	CA		09/20/2018		296,227		1,099			1,099		1,255	1,255			
100025102	HOUSTON	TX		09/20/2018		24,697		1,027			1,027		375	375			
100025106	BROCKTON	MA		09/20/2018		295,099		7			7		840	840			
100025109	MARTINEZ	CA		09/20/2018		240,298		(124)			(124)		724	724			

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100025113	VAN NUYS	CA		09/20/2018		330,964		(369)			(369)		1,278	1,278			
100025116	MELBOURNE	FL		09/20/2018		160,388		35			35		708	708			
100025118	NEW SMYRNA BEACH	FL		09/20/2018		188,843		313			313		1,511	1,511			
100025119	LAKELAND	FL		09/20/2018		149,727		436			436		553	553			
100025128	MIAMI	FL		09/20/2018		117,990		731			731		739	739			
100025135	CORONA	CA		09/20/2018		264,977		57			57		3,517	3,517			
100025139	KISSIMMEE	FL		09/20/2018		113,467		114			114		499	499			
100025141	ARLINGTON	VA		09/20/2018		253,944		99			99		1,139	1,139			
100025143	SANTA MARIA	CA		09/20/2018		280,776		(115)			(115)		2,084	2,084			
100025145	ZIMMERMAN	MN		09/20/2018		293,135		304			304		1,130	1,130			
100025146	JAMAICA	NY		09/20/2018		366,448		651			651		1,647	1,647			
100025148	CAROL STREAM	IL		09/20/2018		288,862		(551)			(551)		(12,324)	(12,324)			
100025152	FLUSHING	NY		09/20/2018		547,836		2,723			2,723		2,135	2,135			
100025158	WEST SACRAMENTO	CA		09/20/2018		352,487		(36)			(36)		1,465	1,465			
100025166	BOYNTON BEACH	FL		09/20/2018		167,693		21			21		515	515			
100025167	WESTON	FL		09/20/2018		235,266		276			276		1,242	1,242			
100025168	COON RAPIDS	MN		09/20/2018		114,523		347			347		1,052	1,052			
100025170	NATIONAL CITY	CA		09/20/2018		216,233		560			560		1,872	1,872			
100025172	HAGERSTOWN	MD		09/20/2018		164,012		477			477		922	922			
100025173	LYNWOOD	CA		09/20/2018		295,292		56			56		1,016	1,016			
100025174	RICHMOND	VA		09/20/2018		120,464		187			187		447	447			
100025175	EVERETT	MA		09/20/2018		401,040		58			58		1,435	1,435			
100025177	PALMYRA	VA		09/20/2018		61,258		834			834		652	652			
100025180	RIDGEWOOD	NJ		09/20/2018		357,266		310			310		1,327	1,327			
100025186	VICTORVILLE	CA		09/20/2018		221,547		58			58		484	484			
100025191	SAN BERNARDINO	CA		09/20/2018		52,760		1,498			1,498		1,025	1,025			
100025192	SPRING VALLEY	CA		09/20/2018		315,148		(253)			(253)		1,104	1,104			
100025193	PANORAMA CITY	CA		09/20/2018		263,566		539			539		1,139	1,139			
100025194	MORRISTOWN	NJ		09/20/2018		356,846		339			339		850	850			
100025195	INGLEWOOD	CA		09/20/2018		274,853		203			203		3,720	3,720			
100025198	LINDENHURST	NY		09/20/2018		228,917		735			735		1,014	1,014			
100025199	FALLBROOK	CA		09/20/2018		273,481		(53)			(53)		1,372	1,372			
100025200	GILMANTON	NH		09/20/2018		195,588		267			267		716	716			
100025203	PALMDALE	CA		09/20/2018		156,187		189			189		545	545			
100025207	SANTA MARIA	CA		09/20/2018		287,796		252			252		2,451	2,451			
100025208	BRONX	NY		09/20/2018		285,179		275			275		965	965			
100025209	QUAIL VALLEY	CA		09/20/2018		253,374		(88)			(88)		879	879			
100025213	RIDGEWOOD	NY		09/20/2018		325,708		573			573		961	961			
100025220	KIRKLAND	WA		09/20/2018		221,897		11			11		773	773			
100025223	SALEM	MA		09/20/2018		299,504		144			144		1,506	1,506			
100025225	RIVERSIDE	CA		09/20/2018		319,810		284			284		1,772	1,772			
100025226	PHOENIX	AZ		09/20/2018		227,202		137			137		1,112	1,112			
100025232	WHITEWATER	CA		09/20/2018		189,527		402			402		639	639			
100025238	SLATINGTON	PA		09/20/2018		92,128		71			71		654	654			
100025239	SYLMAR	CA		09/20/2018		241,733		346			346		401	401			
100025243	VENTURA	CA		09/20/2018		355,720		(74)			(74)		1,565	1,565			
100025244	BOYERTOWN	PA		09/20/2018		106,126		99			99		587	587			
100025245	LINDENHURST	NY		09/20/2018		309,284		647			647		1,389	1,389			
100025246	WASHINGTON	DC		09/20/2018		426,476		514			514		1,700	1,700			
100025250	JEFFERSON	LA		09/20/2018		133,364		221			221		754	754			
100025252	LYNWOOD	CA		09/20/2018		449,475		(201)			(201)		1,867	1,867			

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100025255	LILBURN	GA		09/20/2018		113,656		67			67		434	434			
100025257	HIALEAH	FL		09/20/2018		171,025		100			100		647	647			
100025258	PALMDALE	CA		09/20/2018		181,821		92			92		947	947			
100025259	WILMINGTON	CA		09/20/2018		254,898		(46)			(46)		900	900			
100025261	CORONA	CA		09/20/2018		253,217		148			148		815	815			
100025264	SAN DIEGO	CA		09/20/2018		335,515		(3)			(3)		712	712			
100025265	MIAMI	FL		09/20/2018		321,833		(215)			(215)		970	970			
100025267	BOYNTON BEACH	FL		09/20/2018		110,240		676			676		495	495			
100025268	JERSEY CITY	NJ		09/20/2018		123,282		354			354		1,606	1,606			
100025270	TEMECULA	CA		09/20/2018		338,504		(281)			(281)		1,244	1,244			
100025271	JOLIET	IL		09/20/2018		207,748		674			674		933	933			
100025280	PAHRUMP	NV		09/20/2018		129,222		257			257		631	631			
100025282	UNION CITY	NJ		09/20/2018		406,880		604			604		1,380	1,380			
100025283	SAINT ALBANS	NY		09/20/2018		344,023		886			886		1,625	1,625			
100025285	CLOSTER	NJ		09/20/2018		265,472		226			226		1,348	1,348			
100025286	PORT RICHEY	FL		09/20/2018		46,080		901			901		599	599			
100025289	AVONDALE	AZ		09/20/2018		189,563		135			135		604	604			
100025291	FAYETTEVILLE	NC		09/20/2018		321,581		(90)			(90)		867	867			
100025292	HYATTSVILLE	MD		09/20/2018		211,356		(77)			(77)		671	671			
100025295	TACOMA	WA		09/20/2018		148,168		32			32		486	486			
100025299	WHITAKERS	NC		09/20/2018		29,737		33			33		284	284			
100025300	BROWNSTOWN	MI		09/20/2018		127,798		46			46		422	422			
100025302	GRAND JUNCTION	CO		09/20/2018		102,009		57			57		715	715			
100025307	MILFORD	MA		09/20/2018		168,370		685			685		1,259	1,259			
100025308	OAKDALE	MN		09/20/2018		175,199		401			401		2,756	2,756			
100025313	UPPER MARLBORO	MD		09/20/2018		185,481		27			27		880	880			
100025314	ORLANDO	FL		09/20/2018		116,257		(77)			(77)		556	556			
100025315	JAMAICA	NY		09/20/2018		435,635		177			177		1,899	1,899			
100025317	LA PUENTE	CA		09/20/2018		299,731		(13)			(13)		903	903			
100025319	SANTA MARIA	CA		09/20/2018		38,564		1,931			1,931		1,150	1,150			
100025324	WESLEY CHAPEL	FL		09/20/2018		235,386		153			153		4,148	4,148			
100025325	PUYALLUP	WA		09/20/2018		141,669		123			123		409	409			
100025330	HIALEAH	FL		09/20/2018		194,148		235			235		2,626	2,626			
100025335	MORRISTOWN	NJ		09/20/2018		354,298		199			199		1,762	1,762			
100025336	BIDDEFORD	ME		09/20/2018		142,717		426			426		615	615			
100025340	MANTECA	CA		09/20/2018		280,073		541			541		5,228	5,228			
100025341	SAN DIEGO	CA		09/20/2018		253,478		(5)			(5)		5,765	5,765			
100025342	RICHMOND HILL	NY		09/20/2018		241,125		1,088			1,088		573	573			
100025346	LINDENHURST	NY		09/20/2018		229,412		959			959		335	335			
100025348	EXETER	NH		09/20/2018		211,528		51			51		3,350	3,350			
100025351	SACRAMENTO	CA		09/20/2018		200,230		234			234		746	746			
100025359	NEW BEDFORD	MA		09/20/2018		145,992		337			337		699	699			
100025360	BOWIE	MD		09/20/2018		175,414		304			304		900	900			
100025361	LOS ANGELES	CA		09/20/2018		612,864		(550)			(550)		1,789	1,789			
100025363	EUGENE	OR		09/20/2018		169,173		474			474		2,053	2,053			
100025365	PLYMOUTH	MA		09/20/2018		360,690		265			265		1,364	1,364			
100025370	TULARE	CA		09/20/2018		117,316		117			117		986	986			
100025374	HOUSTON	TX		09/20/2018		93,680		(3)			(3)		565	565			
100025378	CHICAGO	IL		09/20/2018		139,359		128			128		942	942			
100025380	SHREVEPORT	LA		09/20/2018		44,929		166			166		664	664			
100025384	LA PUENTE	CA		09/20/2018		260,149		(203)			(203)		1,258	1,258			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025389	MIAMI	FL		09/20/2018		255,018		843			843		1,444	1,444			
100025390	FORT COLLINS	CO		09/20/2018		216,456		92			92		764	764			
100025392	SALEM	OR		09/20/2018		310,620		(24)			(24)		1,332	1,332			
100025393	SELLERSBURG	IN		09/20/2018		256,025		118			118		1,002	1,002			
100025394	MAYWOOD	CA		09/20/2018		302,799		137			137		1,091	1,091			
100025395	CHICAGO	IL		09/20/2018		235,760		79			79		1,137	1,137			
100025400	MIRAMAR	FL		09/20/2018		191,370		39			39		887	887			
100025402	MORENO VALLEY	CA		09/20/2018		263,915		938			938		3,268	3,268			
100025408	OAKLEY	CA		09/20/2018		270,350		79			79		744	744			
100025417	PLAINFIELD	NJ		09/20/2018		138,485		408			408		512	512			
100025419	RICHMOND	CA		09/20/2018		333,810		(195)			(195)		1,307	1,307			
100025424	LAUREL	MD		09/20/2018		169,120		222			222		521	521			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		140,302		314			314		506	506			
100025426	MEDFORD	OR		09/20/2018		181,729		176			176		578	578			
100025427	QUARTZ HILL	CA		09/20/2018		271,392		398			398		1,004	1,004			
100025430	RICHMOND	CA		09/20/2018		233,922		(378)			(378)		1,118	1,118			
100025431	PERRIS	CA		09/20/2018		208,430		257			257		1,009	1,009			
100025434	SAN FERNANDO	CA		09/20/2018		287,732		(44)			(44)		1,500	1,500			
100025445	WESTLAND	MI		09/20/2018		141,834		(19)			(19)		542	542			
100025448	NORTH MIAMI	FL		09/20/2018		180,792		95			95		561	561			
100025454	RAYMOND	NH		09/20/2018		186,448		410			410		876	876			
100025458	BOYNTON BEACH	FL		09/20/2018		70,179		2,383			2,383		2,738	2,738			
100025460	LAKESIDE	CA		09/20/2018		337,676		123			123		1,544	1,544			
100025462	SAN BERNARDINO	CA		09/20/2018		241,161		(97)			(97)		854	854			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		247,840		620			620		1,746	1,746			
100025473	WILMINGTON	CA		09/20/2018		301,009		21			21		1,765	1,765			
100025474	ALEXANDRIA	VA		09/20/2018		145,815		91			91		547	547			
100025475	PEARLAND	TX		09/20/2018		105,515		104			104		558	558			
100025485	COPIAGUE	NY		09/20/2018		295,154		(110)			(110)		840	840			
100025488	DOUGLASVILLE	GA		09/20/2018		132,908		216			216		664	664			
100025489	CAMBRIDGE	MN		09/20/2018		176,448		(14)			(14)		575	575			
100025490	GLENDALE	AZ		09/20/2018		180,353		156			156		754	754			
100025495	LAHAINA	HI		09/20/2018		450,575		195			195		4,546	4,546			
100025496	SAN DIEGO	CA		09/20/2018		313,341		127			127		1,236	1,236			
100025498	PORTLAND	OR		09/20/2018		237,954		(159)			(159)		838	838			
100025502	LOS ANGELES	CA		09/20/2018		284,547		174			174		3,528	3,528			
100025503	SANTA MARIA	CA		09/20/2018		233,142		55			55		2,002	2,002			
100025504	AZUSA	CA		09/20/2018		274,996		506			506		1,132	1,132			
100025508	LA PLACE	LA		09/20/2018		187,620		41			41		569	569			
100025510	NORTH LAS VEGAS	NV		09/20/2018		179,526		279			279		741	741			
100025512	ELLENWOOD	GA		09/20/2018		112,827		62			62		1,359	1,359			
100025516	ESCONDIDO	CA		09/20/2018		318,681		(169)			(169)		1,374	1,374			
100025520	STATEN ISLAND	NY		09/20/2018		356,377		439			439		1,648	1,648			
100025521	MARGATE	FL		09/20/2018		132,629		171			171		1,306	1,306			
100025525	MEMPHIS	TN		09/20/2018		99,393		221			221		486	486			
100025526	PAINTER	VA		09/20/2018		80,642		94			94		334	334			
100025527	KISSIMMEE	FL		09/20/2018		197,635		309			309		734	734			
100025534	DUNCANVILLE	TX		09/20/2018		69,097		46			46		262	262			
100025536	CHICAGO	IL		09/20/2018		297,642		168			168		1,503	1,503			
100025537	LAWRENCE	MA		09/20/2018		142,221		1,036			1,036		86	86			
100025541	VERNON	NJ		09/20/2018		261,854		207			207		1,164	1,164			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025545	STATEN ISLAND	NY		09/20/2018		312,690		35			35		1,325	1,325			
100025546	MAPLE VALLEY	WA		09/20/2018		165,411		(66)			(66)		580	580			
100025551	LAS VEGAS	NV		09/20/2018		113,330		96			96		440	440			
100025552	ORLANDO	FL		09/20/2018		301,814		196			196		1,381	1,381			
100025553	SAN ANTONIO	TX		09/20/2018		130,524		22			22		460	460			
100025556	GOWEN	MI		09/20/2018		63,530		125			125		227	227			
100025560	HUNTINGTON PARK	CA		09/20/2018		270,117		(34)			(34)		819	819			
100025566	HOFFMAN ESTATES	IL		09/20/2018		204,483		492			492		886	886			
100025567	ONTARIO	CA		09/20/2018		233,865		(107)			(107)		933	933			
100025568	BALDWIN PARK	CA		09/20/2018		248,520		(283)			(283)		891	891			
100025569	LOS ANGELES	CA		09/20/2018		223,178		192			192		565	565			
100025573	WILTON MANORS	FL		09/20/2018		276,521		(37)			(37)		1,081	1,081			
100025577	BALDWIN	NY		09/20/2018		305,808		622			622		1,280	1,280			
100025578	CUTLER BAY	FL		09/20/2018		221,161		304			304		788	788			
100025580	SACRAMENTO	CA		09/20/2018		173,074		(35)			(35)		781	781			
100025582	RESEDA	CA		09/20/2018		306,642		97			97		1,271	1,271			
100025583	CHICAGO	IL		09/20/2018		181,528		503			503		2,352	2,352			
100025594	WASHINGTON	DC		09/20/2018		328,506		103			103		1,089	1,089			
100025595	NASHVILLE	TN		09/20/2018		111,973		131			131		420	420			
100025603	FAIRBANKS	AK		09/20/2018		123,493		350			350		679	679			
100025607	BROCKTON	MA		09/20/2018		231,113		500			500		1,002	1,002			
100025608	METHUEN	MA		09/20/2018		255,714		166			166		895	895			
100025613	WARREN	MI		09/20/2018		55,589		281			281		260	260			
100025614	CENTRAL ISLIP	NY		09/20/2018		239,191		1,553			1,553		1,241	1,241			
100025615	CAMBRIA	WI		09/20/2018		262,630		439			439		660	660			
100025618	COACHELLA	CA		09/20/2018		145,485		76			76		436	436			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		319,203		(264)			(264)		645	645			
100025623	HIGHLAND	CA		09/20/2018		180,416		258			258		561	561			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		116,600		1,894			1,894		5,607	5,607			
100025632	MOORPARK	CA		09/20/2018		284,489		(68)			(68)		772	772			
100025637	TEMECULA	CA		09/20/2018		260,907		114			114		1,190	1,190			
100025641	LAS VEGAS	NV		09/20/2018		176,788		121			121		594	594			
100025642	LOMPOC	CA		09/20/2018		200,631		222			222		897	897			
100025645	PALMDALE	CA		09/20/2018		222,097		295			295		708	708			
100025652	CAPE ELIZABETH	ME		09/20/2018		175,868		147			147		1,324	1,324			
100025653	LAHAINA	HI		09/20/2018		347,991		168			168		1,149	1,149			
100025656	SILVER SPRING	MD		09/20/2018		261,496		(92)			(92)		1,151	1,151			
100025658	LAKE ARROWHEAD	CA		09/20/2018		157,084		54			54		480	480			
100025659	CHICAGO HEIGHTS	IL		09/20/2018		98,547		315			315		432	432			
100025660	LONG BEACH	CA		09/20/2018		330,945		(313)			(313)		2,477	2,477			
100025661	MIAMI	FL		09/20/2018		154,815		(42)			(42)		567	567			
100025663	TAMPA	FL		09/20/2018		158,036		45			45		873	873			
100025664	RIVERSIDE	CA		09/20/2018		298,760		(141)			(141)		1,375	1,375			
100025671	LYNWOOD	CA		09/20/2018		389,847		(115)			(115)		1,145	1,145			
100025672	CHICAGO	IL		09/20/2018		86,958		67			67		273	273			
100025678	ESCONDIDO	CA		09/20/2018		297,789		210			210		1,010	1,010			
100025681	BALTIMORE	MD		09/20/2018		132,396		55			55		617	617			
100025686	ANCHORAGE	AK		09/20/2018		365,698		(68)			(68)		945	945			
100025687	LOS ANGELES	CA		09/20/2018		184,537		444			444		837	837			
100025690	COOPER CITY	FL		09/20/2018		206,466							763	763			
100025692	PALMDALE	CA		09/20/2018		242,526		(63)			(63)		983	983			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025693	CLEARWATER	FL		09/20/2018		80,940		348			348		484	484			
100025694	PORT SAINT LUCIE	FL		09/20/2018		238,117		194			194		884	884			
100025697	GRASS VALLEY	CA		09/20/2018		262,848		(43)			(43)		1,467	1,467			
100025700	WELLINGTON	FL		09/20/2018		224,555		251			251		1,730	1,730			
100025701	SAINT CLOUD	FL		09/20/2018		201,889		(19)			(19)		824	824			
100025704	BREMERTON	WA		09/20/2018		275,000		145			145		1,126	1,126			
100025705	RANCHO CORDOVA	CA		09/20/2018		221,751		(37)			(37)		784	784			
100025707	PROSPECT	OR		09/20/2018		134,365		(54)			(54)		666	666			
100025710	HAMMOND	IN		09/20/2018		96,503		302			302		398	398			
100025713	PEMBROKE PINES	FL		09/20/2018		99,387		2,781			2,781		9,396	9,396			
100025716	SALEM	OR		09/20/2018		143,243		269			269		933	933			
100025721	FAIRFIELD	CT		09/20/2018		280,089		793			793		949	949			
100025723	STOCKBRIDGE	GA		09/20/2018		153,824		434			434		593	593			
100025728	PORTLAND	OR		09/20/2018		216,571		169			169		959	959			
100025729	NEEDLES	CA		09/20/2018		122,002		18			18		348	348			
100025730	SIMI VALLEY	CA		09/20/2018		333,342		(62)			(62)		1,235	1,235			
100025735	CALEXICO	CA		09/20/2018		171,640		(1)			(1)		510	510			
100025740	LAND O LAKES	FL		09/20/2018		294,218		593			593		2,131	2,131			
100025741	IMPERIAL	CA		09/20/2018		174,131		229			229		708	708			
100025747	APPLE VALLEY	CA		09/20/2018		319,146		(69)			(69)		653	653			
100025754	OPA LOCKA	FL		09/20/2018		147,457		1,294			1,294		3,836	3,836			
100025755	SCHAUMBURG	IL		09/20/2018		294,787		1,815			1,815		1,644	1,644			
100025759	MIAMI	FL		09/20/2018		149,241		8			8		486	486			
100025769	YORK	SC		09/20/2018		159,166		107			107		532	532			
100025770	MAYWOOD	IL		09/20/2018		122,363		77			77		743	743			
100025774	WATSONVILLE	CA		09/20/2018		377,257		213			213		1,662	1,662			
100025776	RIVERSIDE	CA		09/20/2018		259,246		686			686		1,416	1,416			
100025778	PERRIS	CA		09/20/2018		214,236		(80)			(80)		784	784			
100025779	GREEN COVE SPRINGS	FL		09/20/2018		97,227		145			145		1,213	1,213			
100025780	TACOMA	WA		09/20/2018		328,883		227			227		1,193	1,193			
100025781	LAS VEGAS	NV		09/20/2018		113,456		132			132		2,146	2,146			
100025787	ORANGE	CA		09/20/2018		336,409		(201)			(201)		1,153	1,153			
100025788	GRAND PRAIRIE	TX		09/20/2018		92,250		116			116		411	411			
100025794	NORTH BERGEN	NJ		09/20/2018		288,617		237			237		912	912			
100025795	PITTSBURG	CA		09/20/2018		208,672		1,589			1,589		1,308	1,308			
100025801	GAITHERSBURG	MD		09/20/2018		185,739		(92)			(92)		816	816			
100025804	TUJUNGA	CA		09/20/2018		268,591		70			70		963	963			
100025808	ARLETA	CA		09/20/2018		376,139		42			42		1,772	1,772			
100025816	SOUTHPORT	NC		09/20/2018		130,529		104			104		468	468			
100025820	TUCSON	AZ		09/20/2018		140,098		118			118		538	538			
100025821	PLANTATION	FL		09/20/2018		253,762		216			216		1,129	1,129			
100025822	PALMDALE	CA		09/20/2018		177,713		603			603		1,053	1,053			
100025827	DORAL	FL		09/20/2018		329,592		4,219			4,219		46,423	46,423			
100025831	LEVITTOWN	NY		09/20/2018		260,060		(321)			(321)		1,130	1,130			
100025832	WESTBURY	NY		09/20/2018		295,790		205			205		967	967			
100025833	HIALEAH	FL		09/20/2018		140,299		(31)			(31)		691	691			
100025834	LITTLEROCK	CA		09/20/2018		236,906		(86)			(86)		906	906			
100025837	ONTARIO	CA		09/20/2018		312,134		464			464		1,082	1,082			
100025838	OPA LOCKA	FL		09/20/2018		147,010		183			183		394	394			
100025842	CENTRAL ISLIP	NY		09/20/2018		206,428		399			399		908	908			
100025843	BARSTOW	CA		09/20/2018		87,627		(15)			(15)		451	451			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025844	SANTA MARIA	CA		09/20/2018		228,581		(325)			(325)		1,077	1,077			
100025846	LAKE WORTH	FL		09/20/2018		147,986		40			40		337	337			
100025854	TAMPA	FL		09/20/2018		93,308		117			117		613	613			
100025860	MEMPHIS	TN		09/20/2018		74,530		(122)			(122)		498	498			
100025868	LAKE ORION	MI		09/20/2018		106,165		537			537		618	618			
100025869	NEW LONDON	CT		09/20/2018		138,130		724			724		196	196			
100025870	COMPTON	CA		09/20/2018		304,367		19			19		1,156	1,156			
100025871	PICO RIVERA	CA		09/20/2018		315,200		206			206		1,502	1,502			
100025876	FORT LAUDERDALE	FL		09/20/2018		86,021		5,857			5,857		10,995	10,995			
100025883	CHANDLER	AZ		09/20/2018		98,330		614			614		1,132	1,132			
100025885	MADERA	CA		09/20/2018		108,856		161			161		513	513			
100025886	AVERY	CA		09/20/2018		170,621		221			221		596	596			
100025888	DOWNEY	CA		09/20/2018		279,455		(111)			(111)		1,079	1,079			
100025894	RESEDA	CA		09/20/2018		312,575		(15)			(15)		1,215	1,215			
100025896	SILVER SPRING	MD		09/20/2018		35,894		37,474			37,474		25,533	25,533			
100025900	MORENO VALLEY	CA		09/20/2018		334,318		197			197		1,079	1,079			
100025904	PEARLAND	TX		09/20/2018		196,131		141			141		2,033	2,033			
100025907	NORTH BERGEN	NJ		09/20/2018		371,755		82			82		2,381	2,381			
100025912	PEPEEKEO	HI		09/20/2018		303,124		308			308		1,053	1,053			
100025917	NORTH CHICAGO	IL		09/20/2018		77,138		342			342		477	477			
100025920	MARTINSVILLE	IN		09/20/2018		182,161		100			100		1,109	1,109			
100025922	COMPTON	CA		09/20/2018		295,979		(2)			(2)		1,146	1,146			
100025925	REDWOOD VALLEY	CA		09/20/2018		332,394		11			11		1,133	1,133			
100025926	MESA	AZ		09/20/2018		101,949		52			52		514	514			
100025927	STOCKTON	CA		09/20/2018		371,137		227			227		1,220	1,220			
100025935	PLAINFIELD	NJ		09/20/2018		161,712		249			249		631	631			
100025936	LAKELAND	FL		09/20/2018		163,466		339			339		852	852			
100025942	NORWALK	CA		09/20/2018		313,846		(174)			(174)		1,162	1,162			
100025943	MIAMI	FL		09/20/2018		341,902		(72)			(72)		2,212	2,212			
100025947	NEWARK	NJ		09/20/2018		207,510		870			870		1,579	1,579			
100025949	CHICAGO RIDGE	IL		09/20/2018		71,018		498			498		402	402			
100025955	QUEENSTOWN	MD		09/20/2018		316,308		(69)			(69)		1,774	1,774			
100025959	LAWRENCEVILLE	GA		09/20/2018		91,416		287			287		567	567			
100025961	WEST COVINA	CA		09/20/2018		316,988		117			117		1,594	1,594			
100025962	TUCSON	AZ		09/20/2018		132,133		62			62		408	408			
100025963	PHOENIX	AZ		09/20/2018		279,722		39			39		904	904			
100025965	WHEELER	WI		09/20/2018		142,731		183			183		494	494			
100025966	DELTONA	FL		09/20/2018		314,207		252			252		2,614	2,614			
100025967	GLENFORD	NY		09/20/2018		144,181		339			339		1,138	1,138			
100025969	LILBURN	GA		09/20/2018		124,919		83			83		531	531			
100025977	COMPTON	CA		09/20/2018		248,568		43			43		833	833			
100025978	LOS ANGELES	CA		09/20/2018		188,666		(77)			(77)		734	734			
100025982	BALDWIN PARK	CA		09/20/2018		332,359		(139)			(139)		1,030	1,030			
100025986	ELGIN	SC		09/20/2018		93,730		35			35		1,259	1,259			
100025988	SAN ANTONIO	TX		09/20/2018		169,231		(327)			(327)		1,589	1,589			
100025989	MESA	AZ		09/20/2018		126,410		22			22		400	400			
100025991	CRESCO	PA		09/20/2018		114,366		442			442		506	506			
100025997	LOS ANGELES	CA		09/20/2018		300,104		(113)			(113)		1,346	1,346			
100025998	VALLEY STREAM	NY		09/20/2018		288,369		990			990		1,135	1,135			
100025999	SPRINGFIELD	MA		09/20/2018		189,277		507			507		805	805			
100026006	CARY	IL		09/20/2018		277,610		240			240		659	659			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026010	HEREFORD	AZ		09/20/2018		207,040		238			238		668	668			
100026011	OPA LOCKA	FL		09/20/2018		140,646		233			233		525	525			
100026012	TEWKSBURY	MA		09/20/2018		264,130		219			219		1,153	1,153			
100026019	RED BANK	NJ		09/20/2018		309,984		747			747		1,493	1,493			
100026024	NAPLES	FL		09/20/2018		221,827		(8)			(8)		1,195	1,195			
100026028	GILBERT	AZ		09/20/2018		288,458		25			25		3,188	3,188			
100026035	PALMDALE	CA		09/20/2018		240,954		171			171		876	876			
100026037	JOPPA	MD		09/20/2018		131,007		509			509		1,435	1,435			
100026042	SPANAWAY	WA		09/20/2018		160,242		(52)			(52)		783	783			
100026043	LAKE WORTH	FL		09/20/2018		93,642		196			196		295	295			
100026049	HOMESTEAD	FL		09/20/2018		196,290		(77)			(77)		860	860			
100026053	ORLANDO	FL		09/20/2018		106,988		436			436		653	653			
100026054	STRATFORD	CT		09/20/2018		212,112		306			306		1,008	1,008			
100026056	UPLAND	CA		09/20/2018		169,444		(55)			(55)		422	422			
100026059	CUMMING	GA		09/20/2018		223,302		(24)			(24)		851	851			
100026064	PHARR	TX		09/20/2018		60,165		305			305		503	503			
100026066	CHICAGO	IL		09/20/2018		175,689		(24)			(24)		999	999			
100026067	BRANDON	FL		09/20/2018		101,422		(2)			(2)		679	679			
100026068	MOORPARK	CA		09/20/2018		297,954		(251)			(251)		1,324	1,324			
100026070	ISELIN	NJ		09/20/2018		201,923		1			1		1,551	1,551			
100026071	WEST PALM BEACH	FL		09/20/2018		282,156		361			361		1,431	1,431			
100026076	LAS VEGAS	NV		09/20/2018		101,384		(13)			(13)		741	741			
100026077	PRESCOTT	AZ		09/20/2018		144,222		210			210		857	857			
100026078	CHARLOTTE	NC		09/20/2018		305,226		251			251		828	828			
100026088	CHICAGO	IL		09/20/2018		327,291		26			26		1,437	1,437			
100026094	SARASOTA	FL		09/20/2018		89,303		467			467		295	295			
100026095	LONG BEACH	CA		09/20/2018		163,657		65			65		576	576			
100026097	CEDAR HILL	TX		09/20/2018		211,704		(132)			(132)		309	309			
100026099	SMYRNA	DE		09/20/2018		269,766		76			76		1,260	1,260			
100026101	SMYRNA	GA		09/20/2018		232,142		146			146		877	877			
100026103	ORLANDO	FL		09/20/2018		104,828		126			126		385	385			
100026108	STERLING	VA		09/20/2018		321,816		(282)			(282)		1,069	1,069			
100026110	PARAMOUNT	CA		09/20/2018		239,268		627			627		1,149	1,149			
100026111	NORTH LAS VEGAS	NV		09/20/2018		101,024		482			482		4,593	4,593			
100026112	MIAMI	FL		09/20/2018		117,204		163			163		455	455			
100026115	KIHEI	HI		09/20/2018		196,470		231			231		1,516	1,516			
100026119	SPRINGFIELD	OR		09/20/2018		127,175		94			94		630	630			
100026127	EWA BEACH	HI		09/20/2018		501,584		192			192		7,390	7,390			
100026129	LOS ANGELES	CA		09/20/2018		349,023		93			93		1,248	1,248			
100026130	SPRING HILL	FL		09/20/2018		116,380		101			101		451	451			
100026131	CHICAGO	IL		09/20/2018		157,797		2,144			2,144		1,108	1,108			
100026134	CHICAGO	IL		09/20/2018		136,692		450			450		1,468	1,468			
100026135	BAKERSFIELD	CA		09/20/2018		101,172		(86)			(86)		446	446			
100026136	NILES	IL		09/20/2018		211,517		163			163		1,084	1,084			
100026139	CENTREVILLE	VA		09/20/2018		262,239		(164)			(164)		1,037	1,037			
100026144	CHICAGO	IL		09/20/2018		145,453		174			174		497	497			
100026145	BLUFFTON	SC		09/20/2018		107,156		(2)			(2)		428	428			
100026148	ALVIN	TX		09/20/2018		242,999		46			46		1,621	1,621			
100026150	BOCA RATON	FL		09/20/2018		94,806		210			210		301	301			
100026152	ARVERNE	NY		09/20/2018		297,436		376			376		1,163	1,163			
100026164	POMONA	CA		09/20/2018		342,229		247			247		1,563	1,563			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026165	CAPITOL HEIGHTS	MD		09/20/2018		137,297		(68)			(68)		418	418			
100026167	HOUSTON	TX		09/20/2018		103,269		170			170		326	326			
100026168	MIAMI GARDENS	FL		09/20/2018		166,235		(19)			(19)		580	580			
100026174	MOUNTAIN VIEW	HI		09/20/2018		165,443		229			229		642	642			
100026175	ARLINGTON	WA		09/20/2018		167,683		113			113		1,929	1,929			
100026178	BRONX	NY		09/20/2018		364,008		168			168		1,499	1,499			
100026188	SACRAMENTO	CA		09/20/2018		151,379		146			146		644	644			
100026204	CHICAGO	IL		09/20/2018		164,255		90			90		529	529			
100026205	CALABASH	NC		09/20/2018		311,769		161			161		1,347	1,347			
100026212	CENTRAL ISLIP	NY		09/20/2018		246,380		67			67		945	945			
100026215	ENGLEWOOD	NJ		09/20/2018		210,546		261			261		742	742			
100026217	HUNTINGTON PARK	CA		09/20/2018		180,811		(51)			(51)		539	539			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		104,297		490			490		521	521			
100026230	CORDOVA	AL		09/20/2018		24,893		399			399		123	123			
100026238	HIALEAH	FL		09/20/2018		164,001		41			41		601	601			
100026243	PLANT CITY	FL		09/20/2018		84,165		830			830		4,526	4,526			
100026244	VALLEJO	CA		09/20/2018		163,529		183			183		551	551			
100026245	CLERMONT	FL		09/20/2018		174,695		18,360			18,360		192,419	192,419			
100026247	MERRILLVILLE	IN		09/20/2018		69,390		21			21		288	288			
100026249	CICERO	IL		09/20/2018		86,286		66			66		269	269			
100026250	FRANKLIN PARK	IL		09/20/2018		161,374		176			176		593	593			
100026252	PORTERVILLE	CA		09/20/2018		200,597		(184)			(184)		878	878			
100026257	FLUSHING	NY		09/20/2018		669,450		496			496		1,971	1,971			
100026259	KEYES	CA		09/20/2018		219,245		106			106		696	696			
100026266	CANOGA PARK	CA		09/20/2018		321,546		102			102		1,252	1,252			
100026270	MADISON HEIGHTS	MI		09/20/2018		55,112		111			111		455	455			
100026273	POSEN	IL		09/20/2018		104,564		583			583		458	458			
100026276	HUMBLE	TX		09/20/2018		93,707		66			66		420	420			
100026282	MESA	AZ		09/20/2018		136,000		42			42		457	457			
100026284	NORWALK	CA		09/20/2018		315,946		141			141		1,075	1,075			
100026286	STATEN ISLAND	NY		09/20/2018		212,951		158			158		3,529	3,529			
100026287	NEWPORT	MN		09/20/2018		185,622		181			181		801	801			
100026288	CONCORD	CA		09/20/2018		347,061		439			439		1,281	1,281			
100026291	AURORA	IL		09/20/2018		108,192		164			164		396	396			
100026292	RUTHER GLEN	VA		09/20/2018		131,658		109			109		430	430			
100026293	MIRAMAR	FL		09/20/2018		152,229		523			523		689	689			
100026300	FORT WASHINGTON	MD		09/20/2018		286,473		527			527		1,185	1,185			
100026302	MIAMI GARDENS	FL		09/20/2018		159,747		(20)			(20)		507	507			
100026303	PHOENIX	AZ		09/20/2018		103,012		42			42		505	505			
100026309	MIAMI	FL		09/20/2018		186,985		202			202		612	612			
100026315	MENIFEE	CA		09/20/2018		221,271		357			357		779	779			
100026316	BELL GARDENS	CA		09/20/2018		282,423		510			510		1,674	1,674			
100026321	DAVENPORT	FL		09/20/2018		106,728		141			141		259	259			
100026325	RIVERDALE	GA		09/20/2018		69,888		1,534			1,534		2,285	2,285			
100026337	CORONA	NY		09/20/2018		440,014		(14)			(14)		1,885	1,885			
100026342	GRANTSVILLE	UT		09/20/2018		159,281		106			106		624	624			
100026343	BOLINGBROOK	IL		09/20/2018		135,015		241			241		607	607			
100026344	NYACK	NY		09/20/2018		215,976		311			311		1,204	1,204			
100026347	BRENTWOOD	NY		09/20/2018		255,987		566			566		1,031	1,031			
100026348	NEW CITY	NY		09/20/2018		220,976		203			203		1,105	1,105			
100026349	DES PLAINES	IL		09/20/2018		219,836		311			311		730	730			

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100026351	RIVERSIDE	CA		09/20/2018		247,936		115			115		787	787			
100026354	FRESNO	CA		09/26/2018		101,947		49			49		703	703			
100026355	MIAMI	FL		09/26/2018		93,371		135			135		765	765			
100026362	ORLANDO	FL		09/26/2018		83,437		179			179		635	635			
100026363	OCALA	FL		09/26/2018		76,830		122			122		1,006	1,006			
100026365	STOCKTON	CA		09/26/2018		119,130		392			392		809	809			
100026366	MIAMI	FL		09/26/2018		90,918		149			149		481	481			
100026367	ELGIN	IL		09/26/2018		88,413		271			271		372	372			
100026368	MESA	AZ		09/26/2018		86,569		65			65		809	809			
100026370	LAMONT	CA		09/26/2018		81,663		437			437		1,487	1,487			
100026378	SUN CITY WEST	AZ		09/26/2018		111,849		273			273		519	519			
100026379	MIAMI	FL		09/26/2018		136,871		233			233		793	793			
100026380	POMPANO BEACH	FL		09/26/2018		91,041		559			559		735	735			
100026381	ST PETERSBURG	FL		09/26/2018		84,972		313			313		516	516			
100026384	PALM BAY	FL		09/26/2018		132,284		35			35		555	555			
100026392	PALM COAST	FL		09/26/2018		123,188		285			285		2,041	2,041			
100026395	MECHANICSVILLE	MD		09/26/2018		155,560		217			217		261	261			
100026397	KISSIMMEE	FL		09/26/2018		82,562		697			697		610	610			
100026398	PHOENIX	AZ		09/26/2018		116,465		97			97		841	841			
100026403	WEST BLOOMFIELD	MI		09/26/2018		129,309		716			716		1,818	1,818			
100026404	BAKERSFIELD	CA		09/26/2018		115,595		498			498		339	339			
100026406	MIAMI	FL		09/26/2018		123,261		571			571		759	759			
100026407	STOCKTON	CA		09/26/2018		164,138		190			190		869	869			
100026410	RIVERVIEW	FL		09/26/2018		132,731		885			885		1,478	1,478			
100026417	ST. PAUL	MN		09/26/2018		134,504		16			16		641	641			
100026424	BRENTWOOD	MD		09/26/2018		122,424		303			303		1,039	1,039			
100026432	SCOTTSDALE	AZ		09/26/2018		145,661		60			60		903	903			
100026440	PORT SAINT LUCIE	FL		09/26/2018		148,425		58			58		792	792			
100026444	CAPE CORAL	FL		09/26/2018		130,901		604			604		547	547			
100026446	SARASOTA	FL		09/26/2018		134,648		200			200		572	572			
100026452	LAKE ELSINORE	CA		09/26/2018		196,671		44			44		933	933			
100026457	LAS VEGAS	NV		09/26/2018		128,361		286			286		758	758			
100026465	PEWAUKEE	WI		09/26/2018		162,028		88			88		1,048	1,048			
100026466	MORENO VALLEY	CA		09/26/2018		169,133		1,420			1,420		5,131	5,131			
100026469	DESERT HOT SPRINGS	CA		09/26/2018		13,949		2,763			2,763		1,404	1,404			
100026471	TRUMBULL	CT		09/26/2018		173,497		705			705		1,344	1,344			
100026473	PATCHOGUE	NY		09/26/2018		50,549		3,201			3,201		1,600	1,600			
100026475	SAN BERNARDINO	CA		09/26/2018		213,749		74			74		949	949			
100026477	KERMAN	CA		09/26/2018		204,689		45			45		968	968			
100026483	BAKERSFIELD	CA		09/26/2018		157,640		586			586		818	818			
100026492	SACRAMENTO	CA		09/26/2018		133,172		870			870		604	604			
100026493	MORENO VALLEY	CA		09/26/2018		191,074		19			19		548	548			
100026499	WOODBRIDGE	VA		09/26/2018		180,917		216			216		2,444	2,444			
100026501	SACRAMENTO	CA		09/26/2018		185,209		83			83		1,210	1,210			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		216,080		110			110		1,110	1,110			
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		157,478		1,471			1,471		1,502	1,502			
100026504	LAS VEGAS	NV		09/26/2018		186,726		(12)			(12)		601	601			
100026505	OLIVEHURST	CA		09/26/2018		185,175		454			454		890	890			
100026508	MIAMI	FL		09/26/2018		50,564		1,824			1,824		882	882			
100026509	WOODBRIDGE	VA		09/26/2018		140,185		924			924		709	709			
100026515	SCHERTZ	TX		09/26/2018		210,486		(267)			(267)		806	806			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026517	LOMPOC	CA		09/26/2018		99,026		1,422			1,422		748	748			
100026518	MORENO VALLEY	CA		09/26/2018		188,238		(125)			(125)		788	788			
100026519	CHICAGO	IL		09/26/2018		220,174		(148)			(148)		465	465			
100026522	BLUE SPRINGS	MO		09/26/2018		199,112		225			225		912	912			
100026525	RIVERSIDE	CA		09/26/2018		84,010		1,405			1,405		710	710			
100026526	BOLINGBROOK	IL		09/26/2018		198,641		774			774		1,246	1,246			
100026527	NEW WINDSOR	MD		09/26/2018		251,015		87			87		1,023	1,023			
100026529	STOCKTON	CA		09/26/2018		154,288		889			889		712	712			
100026530	INDIANAPOLIS	IN		09/26/2018		186,086		438			438		649	649			
100026532	HOLLYWOOD	FL		09/26/2018		183,069		(30)			(30)		596	596			
100026533	RIALTO	CA		09/26/2018		223,928		21			21		724	724			
100026535	WOODBRIDGE	VA		09/26/2018		160,986		714			714		1,332	1,332			
100026544	YUCAIPA	CA		09/26/2018		237,828		266			266		776	776			
100026546	PERRIS	CA		09/26/2018		280,604		1,335			1,335		2,498	2,498			
100026547	LANCASTER	CA		09/26/2018		225,487		(192)			(192)		597	597			
100026548	CHICAGO	IL		09/26/2018		228,194		(145)			(145)		512	512			
100026554	UPPER MARLBORO	MD		09/26/2018		202,413		252			252		1,332	1,332			
100026555	STERLING	VA		09/26/2018		228,445		562			562		1,268	1,268			
100026556	MIRAMAR	FL		09/26/2018		188,911		599			599		1,273	1,273			
100026558	TRACY	CA		09/26/2018		249,827		62			62		1,028	1,028			
100026563	CLOVIS	CA		09/26/2018		272,717		(21)			(21)		864	864			
100026564	BOWIE	MD		09/26/2018		184,871		1,185			1,185		1,128	1,128			
100026566	EAST ISLIP	NY		09/26/2018		200,886		1,994			1,994		2,150	2,150			
100026568	VIRGINIA BEACH	VA		09/26/2018		77,627		2,344			2,344		1,088	1,088			
100026570	PATTERSON	CA		09/26/2018		214,077		(333)			(333)		885	885			
100026572	BONITA SPRINGS	FL		09/26/2018		264,137		27			27		766	766			
100026573	RESEDA	CA		09/26/2018		224,202		357			357		1,608	1,608			
100026576	TEMECULA	CA		09/26/2018		201,701		1,420			1,420		1,386	1,386			
100026577	COOPER CITY	FL		09/26/2018		228,197		63			63		830	830			
100026579	VANCOUVER	WA		09/26/2018		259,578		281			281		859	859			
100026588	WEST COVINA	CA		09/26/2018		252,190		548			548		792	792			
100026589	OXNARD	CA		09/26/2018		251,398		195			195		866	866			
100026595	PITTSBURG	CA		09/26/2018		268,740		294			294		3,314	3,314			
100026597	SANTA MARIA	CA		09/26/2018		238,543		258			258		1,353	1,353			
100026599	SILVER SPRING	MD		09/26/2018		247,449		898			898		1,294	1,294			
100026604	DIAMOND BAR	CA		09/26/2018		223,640		91			91		851	851			
100026605	MANASSAS	VA		09/26/2018		249,095		334			334		2,048	2,048			
100026606	NORTH MIAMI	FL		09/26/2018		234,831		185			185		1,173	1,173			
100026611	NANUET	NY		09/26/2018		272,113		1,418			1,418		1,480	1,480			
100026612	LAKE FOREST	CA		09/26/2018		272,043		122			122		1,469	1,469			
100026615	SUISUN	CA		09/26/2018		255,352		228			228		1,019	1,019			
100026616	LACEY TOWNSHIP	NJ		09/26/2018		231,636		142			142		353	353			
100026619	PATTERSON	CA		09/26/2018		258,160		189			189		1,853	1,853			
100026620	ESCONDIDO	CA		09/26/2018		265,885		262			262		835	835			
100026622	PICO RIVERA	CA		09/26/2018		220,935		221			221		2,611	2,611			
100026627	CARSON	CA		09/26/2018		234,033		(54)			(54)		688	688			
100026630	ROMOLAND	CA		09/26/2018		269,825		(125)			(125)		685	685			
100026631	CERES	CA		09/26/2018		162,190		923			923		3,596	3,596			
100026634	SUISUN CITY	CA		09/26/2018		239,064		714			714		1,140	1,140			
100026636	HIALEAH	FL		09/26/2018		226,429		1,715			1,715		1,442	1,442			
100026638	WESTBURY	NY		09/26/2018		111,285		4,642			4,642		2,696	2,696			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026640	EVANSTON	IL		09/26/2018		195,267		1,711			1,711		3,533	3,533			
100026643	WAXHAW	NC		09/26/2018		239,132		430			430		1,080	1,080			
100026647	NUTLEY	NJ		09/26/2018		355,082		645			645		1,626	1,626			
100026650	SANTA ANA	CA		09/26/2018		272,966		406			406		1,525	1,525			
100026652	SPRING VALLEY	CA		09/26/2018		272,694		33			33		2,745	2,745			
100026653	SAN PABLO	CA		09/26/2018		328,996		135			135		1,060	1,060			
100026654	ENGLISHTOWN	NJ		09/26/2018		328,340		617			617		999	999			
100026657	AZUSA	CA		09/26/2018		284,719		338			338		890	890			
100026658	VALLEY STREAM	NY		09/26/2018		245,512		2,097			2,097		2,804	2,804			
100026660	SAN FERNANDO	CA		09/26/2018		299,985		66			66		1,197	1,197			
100026662	RANCHO CUCAMONGA	CA		09/26/2018		306,259		136			136		1,541	1,541			
100026663	PHOENIX	AZ		09/26/2018		335,659		117			117		1,266	1,266			
100026664	MONROVIA	CA		09/26/2018		275,407		(49)			(49)		1,316	1,316			
100026665	LA PUENTE	CA		09/26/2018		234,289		2,749			2,749		1,991	1,991			
100026670	STERLING HEIGHTS	MI		09/26/2018		287,213		973			973		2,031	2,031			
100026671	BALDWIN PARK	CA		09/26/2018		293,531		283			283		1,624	1,624			
100026672	WHITTIER	CA		09/26/2018		237,453		3,537			3,537		14,401	14,401			
100026674	PACOIMA	CA		09/26/2018		280,178		753			753		1,806	1,806			
100026678	BAKERSFIELD	CA		09/26/2018		371,228		248			248		1,831	1,831			
100026680	EL CAJON	CA		09/26/2018		302,649		121			121		1,767	1,767			
100026682	BALDWIN	NY		09/26/2018		338,614		522			522		1,054	1,054			
100026683	STOCKTON	CA		09/26/2018		263,644		651			651		1,389	1,389			
100026688	LAS VEGAS	NV		09/26/2018		311,635		725			725		1,483	1,483			
100026702	GARDENA	CA		09/26/2018		357,101		1			1		1,143	1,143			
100026708	LA PUENTE	CA		09/26/2018		243,613		1,960			1,960		2,624	2,624			
100026711	WHITTIER	CA		09/26/2018		379,208		295			295		857	857			
100026722	RANCHO MIRAGE	CA		09/26/2018		363,783		287			287		2,110	2,110			
100026724	CASTAIC	CA		09/26/2018		290,510		867			867		1,421	1,421			
100026726	UPLAND	CA		09/26/2018		358,552		472			472		1,727	1,727			
100026730	INGLEWOOD	CA		09/26/2018		218,180		1,773			1,773		1,129	1,129			
100026734	NORCO	CA		09/26/2018		305,806		2,213			2,213		1,565	1,565			
100026735	ANAHEIM	CA		09/26/2018		298,046		355			355		1,091	1,091			
100026736	LOS ANGELES	CA		09/26/2018		381,099		71			71		1,124	1,124			
100026746	RIVERSIDE	CA		09/26/2018		236,856		2,750			2,750		2,189	2,189			
100026748	SCOTTSDALE	AZ		09/26/2018		398,837		650			650		5,035	5,035			
100026754	EL MONTE	CA		09/26/2018		415,690		223			223		1,591	1,591			
100026758	RICHMOND	CA		09/26/2018		113,101		3,050			3,050		1,531	1,531			
100026760	ANAHEIM	CA		09/26/2018		407,814		343			343		1,417	1,417			
100026764	BALDWIN PARK	CA		09/26/2018		461,685		446			446		2,273	2,273			
100026770	RAMONA	CA		09/26/2018		436,060		643			643		1,836	1,836			
100026775	HAYWARD	CA		09/26/2018		454,379		150			150		1,315	1,315			
100026776	SIMI VALLEY	CA		09/26/2018		382,502		330			330		2,159	2,159			
100026777	OXNARD	CA		09/26/2018		414,005		686			686		2,230	2,230			
100026784	SPARTA	NJ		09/26/2018		548,812		457			457		1,893	1,893			
100026786	PARAMUS	NJ		09/26/2018		401,774		162			162		1,513	1,513			
100026793	WEST COVINA	CA		09/26/2018		581,206		49			49		2,004	2,004			
100026804	ESCONDIDO	CA		09/26/2018		595,922		(3,031)			(3,031)		1,689	1,689			
100026805	FAIRFAX	CA		09/26/2018		520,298		834			834		1,539	1,539			
100026806	OAKLAND	CA		09/26/2018		530,940		364			364		1,856	1,856			
100026810	BERKELEY	CA		09/26/2018		573,260		519			519		2,705	2,705			
100026811	DANA POINT	CA		09/26/2018		507,414		900			900		1,751	1,751			

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100026815	UNION CITY	CA		09/26/2018		697,003		2,018			2,018		3,392	3,392			
100026827	LAMONT	CA		09/26/2018		67,962		137			137		739	739			
100026829	SANTA TERESA	NM		09/26/2018		79,106		195			195		339	339			
100026831	WASCO	CA		09/26/2018		151,999		131			131		508	508			
100026833	FRESNO	CA		09/26/2018		121,705		152			152		452	452			
100026834	BAKERSFIELD	CA		09/26/2018		113,380		98			98		852	852			
100026835	NORTH LAS VEGAS	NV		09/26/2018		86,144		33			33		2,947	2,947			
100026838	HIALEAH	FL		09/26/2018		96,095		74			74		270	270			
100026840	SHAFTER	CA		09/26/2018		81,082		277			277		521	521			
100026842	NAPLES	FL		09/26/2018		142,466		95			95		1,565	1,565			
100026849	HANOVER PARK	IL		09/26/2018		71,590		705			705		390	390			
100026851	BAKERSFIELD	CA		09/26/2018		145,840		330			330		911	911			
100026852	HANOVER PARK	IL		09/26/2018		119,486		495			495		1,460	1,460			
100026853	PHOENIX	AZ		09/26/2018		105,485		257			257		500	500			
100026854	BAKERSFIELD	CA		09/26/2018		121,164		483			483		503	503			
100026856	KEYES	CA		09/26/2018		129,457		489			489		837	837			
100026857	CHICAGO	IL		09/26/2018		18,260		1,023			1,023		531	531			
100026859	FRESNO	CA		09/26/2018		129,093		104			104		547	547			
100026860	PHILADELPHIA	PA		09/26/2018		161,023		116			116		1,083	1,083			
100026862	CHICAGO	IL		09/26/2018		179,775		100			100		1,205	1,205			
100026872	MESA	AZ		09/26/2018		120,895		628			628		1,142	1,142			
100026875	OCALA	FL		09/26/2018		168,391		184			184		812	812			
100026877	NORTH LAS VEGAS	NV		09/26/2018		53,937		1,100			1,100		435	435			
100026878	WEST HARTFORD	CT		09/26/2018		56,703		2,603			2,603		1,340	1,340			
100026879	STOCKTON	CA		09/26/2018		167,273		10			10		1,022	1,022			
100026880	TUCSON	AZ		09/26/2018		169,344		85			85		961	961			
100026882	ORLANDO	FL		09/26/2018		136,347		264			264		1,014	1,014			
100026884	BAKERSFIELD	CA		09/26/2018		159,254		40			40		946	946			
100026886	MIAMI	FL		09/26/2018		141,819		368			368		756	756			
100026888	BAKERSFIELD	CA		09/26/2018		188,406		97			97		662	662			
100026891	JUPITER	FL		09/26/2018		160,089		41			41		1,366	1,366			
100026893	SACRAMENTO	CA		09/26/2018		179,865		(193)			(193)		865	865			
100026896	SANTA MARIA	CA		09/26/2018		166,454		202			202		2,217	2,217			
100026898	CHICAGO	IL		09/26/2018		201,181		69			69		1,796	1,796			
100026899	SANTA MARIA	CA		09/26/2018		190,007		53			53		1,568	1,568			
100026900	MORENO VALLEY	CA		09/26/2018		167,591		629			629		996	996			
100026901	MESA	AZ		09/26/2018		190,644		166			166		1,317	1,317			
100026902	TURLOCK	CA		09/26/2018		185,490		4			4		590	590			
100026903	MORENO VALLEY	CA		09/26/2018		176,935		20			20		824	824			
100026904	NORTH BRUNSWICK	NJ		09/26/2018		179,635		215			215		692	692			
100026906	GREENFIELD	CA		09/26/2018		199,742		571			571		1,183	1,183			
100026909	SAN PABLO	CA		09/26/2018		188,676		322			322		675	675			
100026910	SALIDA	CA		09/26/2018		204,684		(130)			(130)		713	713			
100026913	CAMP SPRINGS	MD		09/26/2018		171,995		1,099			1,099		871	871			
100026920	REDDING	CA		09/26/2018		199,281		65			65		1,102	1,102			
100026921	OLNEY	MD		09/26/2018		212,527		760			760		874	874			
100026926	PALMDALE	CA		09/26/2018		204,199		378			378		641	641			
100026929	KISSIMMEE	FL		09/26/2018		279,571		6			6		949	949			
100026935	FAIRFIELD	CA		09/26/2018		234,154		72			72		703	703			
100026937	JUPITER	FL		09/26/2018		175,113		406			406		482	482			
100026942	NORTH WILDWOOD	NJ		09/26/2018		232,609		1,171			1,171		795	795			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026951	CORONA	CA		09/26/2018		231,548		44			44		1,931	1,931			
100026954	SAN DIEGO	CA		09/26/2018		281,903		716			716		1,346	1,346			
100026955	MIRAMAR	FL		09/26/2018		200,152		715			715		1,502	1,502			
100026957	PITTSBURG	CA		09/26/2018		73,198		1,518			1,518		704	704			
100026958	OAKDALE	CA		09/26/2018		233,737							1,174	1,174			
100026959	PATTERSON	CA		09/26/2018		182,963		1,550			1,550		1,077	1,077			
100026961	EAST QUOGUE	NY		09/26/2018		247,859		1,434			1,434		1,585	1,585			
100026968	LOXAHATCHEE	FL		09/26/2018		274,860		268			268		1,311	1,311			
100026969	VALLEJO	CA		09/26/2018		192,699		467			467		995	995			
100026974	BAKERSFIELD	CA		09/26/2018		293,271		32			32		791	791			
100026979	FONTANA	CA		09/26/2018		234,396		304			304		1,057	1,057			
100026981	PITTSBURG	CA		09/26/2018		206,543		2,776			2,776		20,454	20,454			
100026984	LA PUENTE	CA		09/26/2018		269,505		226			226		1,368	1,368			
100026986	LOS ANGELES	CA		09/26/2018		314,382		364			364		1,176	1,176			
100026987	LOS ANGELES	CA		09/26/2018		208,013		733			733		1,014	1,014			
100026988	LOS ANGELES	CA		09/26/2018		381,330		298			298		1,163	1,163			
100026996	NATIONAL CITY	CA		09/26/2018		304,879		664			664		1,089	1,089			
100026998	COLONIA	NJ		09/26/2018		354,952		1,384			1,384		2,381	2,381			
100027001	LOS ANGELES	CA		09/26/2018		271,414		282			282		785	785			
100027004	ROCKLIN	CA		09/26/2018		259,990		92			92		3,845	3,845			
100027006	AZUSA	CA		09/26/2018		285,196		111			111		1,120	1,120			
100027009	WHITTIER	CA		09/26/2018		358,204		558			558		1,418	1,418			
100027010	EAST STROUDSBURG	PA		09/26/2018		348,810		94			94		(5,919)	(5,919)			
100027013	VALLEJO	CA		09/26/2018		308,269		(216)			(216)		888	888			
100027015	CHICAGO	IL		09/26/2018		222,209		2,905			2,905		1,156	1,156			
100027020	OXNARD	CA		09/26/2018		290,969		66			66		1,632	1,632			
100027021	DOVER TWP	NJ		09/26/2018		289,737		768			768		1,860	1,860			
100027022	VAN NUYS	CA		09/26/2018		302,364		300			300		2,191	2,191			
100027024	CHICAGO	IL		09/26/2018		349,677		165			165		1,740	1,740			
100027032	OXNARD	CA		09/26/2018		101,261		3,511			3,511		1,923	1,923			
100027033	VALLEJO	CA		09/26/2018		266,748		2,499			2,499		3,911	3,911			
100027035	LAWNDALE	CA		09/26/2018		302,278		203			203		1,955	1,955			
100027042	ASHBURN	VA		09/26/2018		346,001		(50)			(50)		1,396	1,396			
100027043	ANAHEIM	CA		09/26/2018		337,859		695			695		1,621	1,621			
100027044	CAMARILLO	CA		09/26/2018		346,933		117			117		480	480			
100027046	COTATI	CA		09/26/2018		412,013		1,140			1,140		3,841	3,841			
100027048	RICHMOND	VA		09/26/2018		682,014		1,378			1,378		5,743	5,743			
100027049	BALDWIN	NY		09/26/2018		314,709		1,276			1,276		2,655	2,655			
100027050	SEASIDE	CA		09/26/2018		427,084		(177)			(177)		1,288	1,288			
100027051	FAIRFAX	VA		09/26/2018		419,079		912			912		1,931	1,931			
100027052	FAIRFIELD	CA		09/26/2018		412,567		861			861		1,919	1,919			
100027059	CONCORD	CA		09/26/2018		401,152		103			103		1,929	1,929			
100027064	OXNARD	CA		09/26/2018		424,846		189			189		2,227	2,227			
100027069	ALISO VIEJO	CA		09/26/2018		464,149		766			766		2,085	2,085			
100027767	SUSANVILLE	CA		10/26/2018		149,090		52			52		429	429			
100027771	GONZALES	TX		10/26/2018		308,481		(38)			(38)		1,091	1,091			
100027773	DASSEL	MN		10/26/2018		186,801		152			152		504	504			
100027774	WEST COVINA	CA		10/26/2018		290,113		466			466		1,294	1,294			
100027775	WOODBINE	GA		10/26/2018		265,089		301			301		879	879			
100027777	PRIOR LAKE	MN		10/26/2018		311,035		385			385		1,154	1,154			
100027780	SAN LEANDRO	CA		10/26/2018		283,831		(63)			(63)		938	938			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027782	CHICAGO	IL		10/26/2018		152,060		1,013			1,013		896	896			
100027784	OAKLAND	CA		10/26/2018		214,297		(9)			(9)		670	670			
100027792	CIRCLE PINES	MN		10/26/2018		98,164		118			118		333	333			
100027793	PRESCOTT VALLEY	AZ		10/26/2018		101,933		(21)			(21)		255	255			
100027794	BOTHELL	WA		10/26/2018		150,881		(62)			(62)		161	161			
100027800	MILWAUKEE	WI		10/26/2018		156,243		117			117		462	462			
100027801	HENRYVILLE	PA		10/26/2018		172,148		185			185		685	685			
100027803	BOCA RATON	FL		10/26/2018		187,299		508			508		1,608	1,608			
100027804	TACOMA	WA		10/26/2018		223,475		237			237		706	706			
100027805	LOMBARD	IL		10/26/2018		151,592		103			103		994	994			
100027806	PALMDALE	CA		10/26/2018		205,372		190			190		886	886			
100027807	ROCKAWAY BEACH	NY		10/26/2018		207,585		459			459		723	723			
100027809	CHARLOTTE	NC		10/26/2018		101,838		97			97		300	300			
100027812	MENIFEE	CA		10/26/2018		287,709		156			156		974	974			
100027814	STERLING	CT		10/26/2018		132,667		231			231		667	667			
100027822	HOLLISTER	CA		10/26/2018		478,720		(181)			(181)		1,676	1,676			
100027824	MIAMI	FL		10/26/2018		315,028		206			206		1,298	1,298			
100027827	NEW CASTLE	CO		10/26/2018		259,475		97			97		1,228	1,228			
100027828	TUKWILA	WA		10/26/2018		215,587		(87)			(87)		723	723			
100027829	EVERETT	WA		10/26/2018		169,337		61			61		699	699			
100027830	ALEXANDRIA	MN		10/26/2018		98,799		168			168		374	374			
100027840	LAKEVILLE	MN		10/26/2018		233,530		114			114		1,184	1,184			
100027841	PETERSBURG	VA		10/26/2018		119,801		219			219		496	496			
100027842	KELLOGG	ID		10/26/2018		85,596		109			109		350	350			
100027843	HARTFORD	CT		10/26/2018		84,199		82			82		268	268			
100027844	BROOKDALE	CA		10/26/2018		356,578		38			38		1,301	1,301			
100027847	CHICAGO	IL		10/26/2018		277,324		(5)			(5)		988	988			
100027850	LONGVIEW	WA		10/26/2018		116,809		80			80		404	404			
100027851	PHILADELPHIA	PA		10/26/2018		130,165		126			126		508	508			
100027853	GLEN BURNIE	MD		10/26/2018		222,111		182			182		1,174	1,174			
100027860	LYMAN	WY		10/26/2018		174,536		368			368		593	593			
100027866	JACKSON	CA		10/26/2018		314,700		119			119		1,027	1,027			
100027867	HANOVER PARK	IL		10/26/2018		94,210		771			771		541	541			
100027869	PATERSON	NJ		10/26/2018		203,883		905			905		879	879			
100027872	WEST CHESTER	PA		10/26/2018		185,273		580			580		774	774			
100027873	BROOKLYN	NY		10/26/2018		303,988		973			973		1,480	1,480			
100027877	ELGIN	IL		10/26/2018		74,826		342			342		374	374			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		269,798		266			266		908	908			
100027885	HARRISON	NJ		10/26/2018		257,883		705			705		1,316	1,316			
100027889	NEW IBERIA	LA		10/26/2018		81,526		298			298		383	383			
100027894	BISCOE	NC		10/26/2018		115,737		49			49		415	415			
100027899	HIALEAH	FL		10/26/2018		115,964		30			30		474	474			
100027901	EAST NORTHPORT	NY		10/26/2018		196,046		(133)			(133)		897	897			
100027906	CINCINNATI	OH		10/26/2018		57,832		406			406		369	369			
100027907	MIRAMAR	FL		10/26/2018		124,699		181			181		792	792			
100027913	(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018		155,097		291			291		1,147	1,147			
100027914	STATEN ISLAND	NY		10/26/2018		314,904		1,114			1,114		1,151	1,151			
100027915	FRANKLIN SQUARE	NY		10/26/2018		149,134		683			683		708	708			
100027916	DULUTH	GA		10/26/2018		102,745		155			155		432	432			
100027917	DAVENPORT	FL		10/26/2018		121,695		151			151		420	420			
100027918	GADSDEN	AL		10/26/2018		33,584		107			107		151	151			

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100027926	GARDENA	CA		10/26/2018		195,814		333			333		1,360	1,360			
100027927	MEMPHIS	TN		10/26/2018		45,682		402			402		549	549			
100027928	FONTANA	CA		10/26/2018		93,863		328			328		1,318	1,318			
100027934	TUSTIN	CA		10/26/2018		228,479		(59)			(59)		1,037	1,037			
100027936	SANTA MARIA	CA		10/26/2018		135,742		60			60		507	507			
100027938	NEPTUNE	NJ		10/26/2018		213,196		562			562		1,283	1,283			
100027939	ANTIOCH	CA		10/26/2018		326,295		175			175		1,325	1,325			
100027941	BRICK	NJ		10/26/2018		132,552		200			200		574	574			
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		449,034		189			189		1,626	1,626			
100027951	RIVERDALE	GA		10/26/2018		105,941		165			165		393	393			
100027953	BRONX	NY		10/26/2018		561,503		698			698		2,451	2,451			
100027960	WALLACE	MI		10/26/2018		83,426		(281)			(281)		295	295			
100027962	RIVERDALE	MD		10/26/2018		243,362		307			307		825	825			
100027963	PLYMOUTH	MA		10/26/2018		300,655		15			15		1,050	1,050			
100027970	VALRICO	FL		10/26/2018		146,127		313			313		361	361			
100027976	SOUTH GATE	CA		10/26/2018		306,986		101			101		3,575	3,575			
100027978	AKRON	OH		10/26/2018		18,913		191			191		182	182			
100027979	PERRY	IA		10/26/2018		56,251		10			10		426	426			
100027981	LEWISVILLE	TX		10/26/2018		116,300		437			437		527	527			
100027985	MAYWOOD	IL		10/26/2018		129,132		226			226		657	657			
100027986	FARMINGTON HILLS	MI		10/26/2018		170,030		(5)			(5)		616	616			
100027991	GRAND RAPIDS	MI		10/26/2018		73,037		34			34		281	281			
100027993	HAMMONTON	NJ		10/26/2018		71,947		414			414		2,196	2,196			
100027995	EATONVILLE	WA		10/26/2018		173,112		(51)			(51)		492	492			
100027997	JACKSONVILLE	FL		10/26/2018		69,968		274			274		309	309			
100028000	MONROE	OH		10/26/2018		99,383		80			80		517	517			
100028001	DESOTO	TX		10/26/2018		192,106		124			124		787	787			
100028002	SALINE	MI		10/26/2018		160,238		(5)			(5)		537	537			
100028003	CHICAGO HEIGHTS	IL		10/26/2018		44,172		697			697		400	400			
100028004	WHITMAN	MA		10/26/2018		60,758		(314)			(314)		2,049	2,049			
100028005	VERSAILLES	KY		10/26/2018		58,819		75			75		129	129			
100028008	GARY	IN		10/26/2018		17,425		170			170		94	94			
100028012	DES PLAINES	IL		10/26/2018		36,031		688			688		303	303			
100028014	HENDERSON	NV		10/26/2018		116,070		268			268		1,622	1,622			
100028018	REX	GA		10/26/2018		62,138		214			214		243	243			
100028022	MIAMI	FL		10/26/2018		80,815		243			243		497	497			
100028023	.EATON RAPIDS	MI		10/26/2018		110,753		(30)			(30)		612	612			
100028025	ROLLING MEADOWS	IL		10/26/2018		73,985		476			476		500	500			
100028026	HARTVILLE	OH		10/26/2018		71,297		396			396		296	296			
100028027	MOUNT PROSPECT	IL		10/26/2018		94,511		62			62		300	300			
100028030	OAK PARK	CA		10/26/2018		202,735		474			474		895	895			
100028031	WEST ST. PAUL	MN		10/26/2018		133,791		(135)			(135)		743	743			
100028032	WHEATON	IL		10/26/2018		163,955		252			252		777	777			
100028033	BUCKEYE	AZ		10/26/2018		70,774		174			174		291	291			
100028035	CRESTVIEW	FL		10/26/2018		62,841		181			181		254	254			
100028036	CAPE CORAL	FL		10/26/2018		75,578		260			260		276	276			
100028040	DES PLAINES	IL		10/26/2018		74,692		409			409		1,621	1,621			
100028041	ADDISON	IL		10/26/2018		139,189		(22)			(22)		648	648			
100028042	LAND O LAKES	FL		10/26/2018		111,143		53			53		291	291			
100028046	HALEDON	NJ		10/26/2018		101,815		4			4		932	932			
100028050	RAMONA	CA		10/26/2018		155,831		(211)			(211)		724	724			

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100028051	STRONGSVILLE	OH		10/26/2018		72,769		758			758		1,045	1,045			
100028052	YPSILANTI	MI		10/26/2018		81,765		267			267		1,070	1,070			
100028053	RICHFIELD	MN		10/26/2018		133,915		(26)			(26)		606	606			
100028054	SPICELAND	IN		10/26/2018		34,245		259			259		148	148			
100028058	LINDENWOLD	NJ		10/26/2018		28,836		1,005			1,005		2,590	2,590			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		39,688		316			316		274	274			
100028062	NEW PORT RICHEY	FL		10/26/2018		74,116		77			77		327	327			
100028063	SOMERSET	CA		10/26/2018		170,609		225			225		613	613			
100028064	NEW CASTLE	PA		10/26/2018		70,420		385			385		288	288			
100028065	HARVEY	IL		10/26/2018		54,042		353			353		252	252			
100028066	KENNESAW	GA		10/26/2018		88,627		217			217		458	458			
100028070	AUBURN HILLS	MI		10/26/2018		69,351		365			365		282	282			
100028072	EL SORRANTE	CA		10/26/2018		155,848		325			325		2,571	2,571			
100028074	JACKSONVILLE	FL		10/26/2018		110,745		272			272		1,068	1,068			
100028077	SCHUYLERVILLE	NY		10/26/2018		81,308		642			642		432	432			
100028078	VILLA PARK	IL		10/26/2018		225,312		272			272		735	735			
100028080	CHICAGO	IL		10/26/2018		89,029		340			340		597	597			
100028081	TAUNTON	MA		10/26/2018		95,224		124			124		346	346			
100028083	FAIRBURN	GA		10/26/2018		89,966		76			76		573	573			
100028085	SPRING	TX		10/26/2018		64,974		26			26		263	263			
100028086	TAUNTON	MA		10/26/2018		117,821		441			441		606	606			
100028088	CHICAGO	IL		10/26/2018		159,370		373			373		1,025	1,025			
100028089	BUCKEYE	AZ		10/26/2018		129,240		241			241		1,491	1,491			
100028091	MCDONOUGH	GA		10/26/2018		79,067		135			135		272	272			
100028093	ORLAND HILLS	IL		10/26/2018		85,003		577			577		464	464			
100028102	MIRAMAR	FL		10/26/2018		205,355		(19)			(19)		1,294	1,294			
100028106	ASHTABULA	OH		10/26/2018		49,540		326			326		1,036	1,036			
100028107	JACKSONVILLE	FL		10/26/2018		111,203		(40)			(40)		371	371			
100028109	MIAMI	FL		10/26/2018		135,756		103			103		572	572			
100028113	BURTCHVILLE	MI		10/26/2018		115,127		92			92		626	626			
100028116	LAWRENCEVILLE	GA		10/26/2018		109,595		35			35		602	602			
100028117	LAS VEGAS	NV		10/26/2018		254,442		(32)			(32)		1,156	1,156			
100028118	LAS VEGAS	NV		10/26/2018		120,275		95			95		495	495			
100028124	SWINK	CO		10/26/2018		52,155		113			113		185	185			
100028128	SHELTON	CT		10/26/2018		207,804		497			497		2,819	2,819			
100028129	BROOKLYN	NY		10/26/2018		293,546		688			688		1,684	1,684			
100028132	ROANOKE	AL		10/26/2018		133,848		781			781		4,179	4,179			
100028133	ROSEVILLE	CA		10/26/2018		212,095		468			468		1,137	1,137			
100028135	PHOENIX	AZ		10/26/2018		102,671		56			56		341	341			
100028136	HIALEAH	FL		10/26/2018		195,618		175			175		602	602			
100028142	VALLEJO	CA		10/26/2018		218,975		63			63		471	471			
100028143	AURORA	CO		10/26/2018		228,140		235			235		1,493	1,493			
100028144	HAMILTON	OH		10/26/2018		224,712		79			79		2,010	2,010			
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		108,483		180			180		794	794			
100028147	MIRAMAR	FL		10/26/2018		244,133		206			206		985	985			
100028150	MONROE	NY		10/26/2018		103,002		100			100		351	351			
100028152	SANDOWN	NH		10/26/2018		209,340		405			405		2,030	2,030			
100028154	DECATUR	GA		10/26/2018		79,820		206			206		296	296			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		193,241		(24)			(24)		606	606			
100028156	NEW PORT RICHEY	FL		10/26/2018		58,324		183			183		262	262			
100028158	LAS VEGAS	NV		10/26/2018		152,387		(140)			(140)		602	602			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028160	PORT ORANGE	FL		10/26/2018		62,746		459			459		1,169	1,169			
100028162	WYANDANCH	NY		10/26/2018		100,274		461			461		1,339	1,339			
100028166	WEST PALM BEACH	FL		10/26/2018		142,978		102			102		541	541			
100028168	WANTAGH	NY		10/26/2018		225,856		110			110		2,803	2,803			
100028169	NEW BERLIN	WI		10/26/2018		119,085		(159)			(159)		620	620			
100028175	BRONX	NY		10/26/2018		279,619		769			769		4,991	4,991			
100028184	GREEN COVE SPRINGS	FL		10/26/2018		89,817		164			164		623	623			
100028188	SAINT CLOUD	FL		10/26/2018		167,005		178			178		670	670			
100028189	FORT LAUDERDALE	FL		10/26/2018		139,335		(165)			(165)		616	616			
100028193	SARASOTA	FL		10/26/2018		112,074		203			203		727	727			
100028196	LAS VEGAS	NV		10/26/2018		133,922		153			153		517	517			
100028197	RANCHO CORDOVA	CA		10/26/2018		248,977		148			148		947	947			
100028201	LAS VEGAS	NV		10/26/2018		222,554		42			42		709	709			
100028202	LAS VEGAS	NV		10/26/2018		289,425		103			103		904	904			
100028203	HOOD RIVER	OR		10/26/2018		195,653		527			527		848	848			
100028207	OAKDALE	CA		10/26/2018		89,239		(21)			(21)		316	316			
100028210	GROVELAND	FL		10/26/2018		126,854		363			363		1,854	1,854			
100028211	OAK PARK	IL		10/26/2018		200,282		1,128			1,128		961	961			
100028215	COUNCIL BLUFFS	IA		10/26/2018		122,463		236			236		601	601			
100028216	BROOKLYN CENTER	MN		10/26/2018		84,996		367			367		1,455	1,455			
100028218	CARTERET	NJ		10/26/2018		143,714		375			375		513	513			
100028221	WHITE LAKE	MI		10/26/2018		258,069		(214)			(214)		1,556	1,556			
100028223	SAN DIEGO	CA		10/26/2018		192,950		94			94		780	780			
100028227	FREDERICK	MD		10/26/2018		234,415		(27)			(27)		1,081	1,081			
100028228	LAS VEGAS	NV		10/26/2018		125,883		21			21		495	495			
100028230	MERCED	CA		10/26/2018		289,788		(101)			(101)		890	890			
100028231	CAPE CORAL	FL		10/26/2018		36,267		987			987		544	544			
100028232	REMINDERVILLE	OH		10/26/2018		164,514		256			256		1,731	1,731			
100028240	WEST PALM BEACH	FL		10/26/2018		269,544		86			86		977	977			
100028241	BIRMINGHAM	AL		10/26/2018		202,809		(139)			(139)		707	707			
100028244	CHICAGO	IL		10/26/2018		196,637		(20)			(20)		613	613			
100028247	TURLOCK	CA		10/26/2018		196,428		146			146		677	677			
100028248	WEST BROOKFIELD	MA		10/26/2018		227,818		281			281		1,089	1,089			
100028250	FORT LAUDERDALE	FL		10/26/2018		17,145		1,376			1,376		1,768	1,768			
100028251	LODI	CA		10/26/2018		253,147		(83)			(83)		1,017	1,017			
100028257	BAYSIDE	NY		10/26/2018		262,392		198			198		992	992			
100028259	NEWPORT NEWS	VA		10/26/2018		104,941		235			235		998	998			
100028260	READING	PA		10/26/2018		227,739		506			506		885	885			
100028263	COTTAGE GROVE	MN		10/26/2018		202,604		851			851		2,248	2,248			
100028266	BELLEROSE	NY		10/26/2018		195,689		408			408		1,468	1,468			
100028271	TAMPA	FL		10/26/2018		168,884		216			216		1,044	1,044			
100028274	STOCKTON	CA		10/26/2018		92,251		61			61		299	299			
100028275	LAS VEGAS	NV		10/26/2018		166,596		46			46		732	732			
100028279	LOS ANGELES	CA		10/26/2018		228,299		72			72		1,225	1,225			
100028281	TOLLESON	AZ		10/26/2018		174,473		68			68		579	579			
100028285	COCONUT CREEK	FL		10/26/2018		103,757		627			627		2,019	2,019			
100028287	VAN NUYS AREA	CA		10/26/2018		211,913		84			84		713	713			
100028288	MIAMI	FL		10/26/2018		96,135		287			287		912	912			
100028290	MIRAMAR	FL		10/26/2018		147,412		1,120			1,120		3,430	3,430			
100028295	PAWLEYS ISLAND	SC		10/26/2018		266,230		139			139		1,174	1,174			
100028297	YONKERS	NY		10/26/2018		311,790		377			377		1,267	1,267			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028305	LAKE VILLA	IL		10/26/2018		152,244		485			485		1,746	1,746			
100028312	CUDAHY	WI		10/26/2018		92,173		363			363		1,712	1,712			
100028313	LAS VEGAS	NV		10/26/2018		134,390		177			177		407	407			
100028316	PALM BAY	FL		10/26/2018		14,914		1,533			1,533		1,658	1,658			
100028317	KEAAU	HI		10/26/2018		155,010		176			176		707	707			
100028318	LOS ANGELES	CA		10/26/2018		216,402		(73)			(73)		698	698			
100028324	WEST PALM BEACH	FL		10/26/2018		97,096		112			112		500	500			
100028326	LANSING	MI		10/26/2018		151,703		180			180		631	631			
100028342	LAS VEGAS	NV		10/26/2018		330,024		539			539		2,081	2,081			
100028344	WOODHAVEN	NY		10/26/2018		73,686		3,293			3,293		4,155	4,155			
100028348	PHOENIX	AZ		10/26/2018		92,947		89			89		328	328			
100028349	PHOENIX	AZ		10/26/2018		257,720		20			20		1,112	1,112			
100028350	SAN MARCOS	CA		10/26/2018		289,205		(28)			(28)		1,194	1,194			
100028351	LAS VEGAS	NV		10/26/2018		171,832		(305)			(305)		738	738			
100028357	BAKERSFIELD	CA		10/26/2018		155,231		225			225		607	607			
100028358	MIAMI	FL		10/26/2018		57,594		535			535		959	959			
100028360	LAS CRUCES	NM		10/26/2018		176,518		393			393		662	662			
100028361	DEWITT	MI		10/26/2018		93,419		206			206		504	504			
100028362	COLUMBUS	GA		10/26/2018		173,778		84			84		770	770			
100028367	SCARSDALE	NY		10/26/2018		210,965		659			659		1,586	1,586			
100028369	SACRAMENTO	CA		10/26/2018		258,921		(262)			(262)		798	798			
100028374	TUCKER	GA		10/26/2018		66,571		157			157		261	261			
100028375	BOYNTON BEACH	FL		10/26/2018		238,316		40			40		733	733			
100028377	BLUFFTON	SC		10/26/2018		136,667		(32)			(32)		645	645			
100028378	TAMPA	FL		10/26/2018		89,488		241			241		1,043	1,043			
100028383	MEDFORD	NY		10/26/2018		276,255		1,264			1,264		1,169	1,169			
100028384	GRASS VALLEY	CA		10/26/2018		258,485		7			7		810	810			
100028386	EAGLE LAKE	FL		10/26/2018		282,644		(175)			(175)		752	752			
100028391	QUINCY	MA		10/26/2018		332,292		(325)			(325)		1,398	1,398			
100028392	SARASOTA	FL		10/26/2018		99,711		(10)			(10)		305	305			
100028394	NORTH LAS VEGAS	NV		10/26/2018		87,738		92			92		325	325			
100028395	RIVERVIEW	FL		10/26/2018		146,818		220			220		693	693			
100028396	PAWTUCKET	RI		10/26/2018		139,005		620			620		816	816			
100028397	PHOENIX	AZ		10/26/2018		287,013		312			312		1,114	1,114			
100028399	FT. LAUDERDALE	FL		10/26/2018		121,640		246			246		488	488			
100028404	MIAMI	FL		10/26/2018		141,499		110			110		633	633			
100028406	REDMOND	OR		10/26/2018		148,937		(27)			(27)		465	465			
100028407	TACOMA	WA		10/26/2018		122,627		65			65		450	450			
100028408	MONTCLAIR	CA		10/26/2018		231,874		(88)			(88)		835	835			
100028410	MIAMI	FL		10/26/2018		153,237		(17)			(17)		553	553			
100028412	SCITUATE	RI		10/26/2018		211,271		435			435		918	918			
100028413	COLUMBIA	SC		10/26/2018		81,515		287			287		1,232	1,232			
100028417	MANASSAS	VA		10/26/2018		308,262		90			90		1,524	1,524			
100028421	GLENDALE	AZ		10/26/2018		160,007		(7)			(7)		521	521			
100028423	MIAMI	FL		10/26/2018		141,350		128			128		474	474			
100028425	RANCHO CORDOVA	CA		10/26/2018		215,719		(230)			(230)		898	898			
100028426	TEMPE	AZ		10/26/2018		270,227		538			538		3,370	3,370			
100028428	STILLWATER	MN		10/26/2018		50,358		130			130		1,959	1,959			
100028434	WOODBRIDGE	VA		10/26/2018		252,584		79			79		967	967			
100028436	OROSI	CA		10/26/2018		249,031		132			132		1,437	1,437			
100028437	PORT RICHEY	FL		10/26/2018		79,528		1,305			1,305		692	692			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028438	PINON HILLS	CA		10/26/2018		174,021		51			51		631	631			
100028439	LOS ANGELES	CA		10/26/2018		340,354		(41)			(41)		1,732	1,732			
100028441	WEST NEW YORK	NJ		10/26/2018		264,835		283			283		903	903			
100028442	AUBURNDALE	FL		10/26/2018		113,081		11,054			11,054		49,575	49,575			
100028443	MURRIETTA	CA		10/26/2018		258,485		23			23		833	833			
100028445	STUART	FL		10/26/2018		67,982		500			500		(918)	(918)			
100028448	ANTELOPE	CA		10/26/2018		229,330		(75)			(75)		742	742			
100028450	JAMAICA PLAIN	MA		10/26/2018		275,424		175			175		3,560	3,560			
100028453	KENOSHA	WI		10/26/2018		67,281		356			356		263	263			
100028456	VICTORVILLE	CA		10/26/2018		311,434		(71)			(71)		1,588	1,588			
100028462	CHICAGO	IL		10/26/2018		251,880		424			424		817	817			
100028465	MIAMI	FL		10/26/2018		328,070		108			108		1,038	1,038			
100028469	DALTON	GA		10/26/2018		90,324		25			25		305	305			
100028470	MIAMI	FL		10/26/2018		108,691		285			285		1,099	1,099			
100028476	LORTON	VA		10/26/2018		181,277		117			117		975	975			
100028479	MAITLAND	FL		10/26/2018		210,782		452			452		870	870			
100028480	COCONUT CREEK	FL		10/26/2018		159,575		58			58		647	647			
100028482	OLYMPIA	WA		10/26/2018		229,667		3,510			3,510		13,935	13,935			
100028483	RIVERSIDE	CA		10/26/2018		169,988		(51)			(51)		501	501			
100028487	PORT ST LUCIE	FL		10/26/2018		114,185		913			913		335	335			
100028491	ABINGDON	MD		10/26/2018		292,808		168			168		1,064	1,064			
100028498	TUCKER	GA		10/26/2018		41,623		2,102			2,102		1,663	1,663			
100028499	FONTANA AREA	CA		10/26/2018		292,368		431			431		1,118	1,118			
100028502	LOGANVILLE	GA		10/26/2018		121,823		302			302		1,062	1,062			
100028510	WHITE WATER	CA		10/26/2018		147,907		425			425		725	725			
100028515	MIAMI	FL		10/26/2018		222,854		36			36		708	708			
100028516	SANTA MARIA	CA		10/26/2018		217,883		350			350		762	762			
100028517	COMPTON	CA		10/26/2018		191,945		93			93		795	795			
100028518	ANAHEIM	CA		10/26/2018		308,174		(104)			(104)		1,326	1,326			
100028519	VICTORVILLE	CA		10/26/2018		213,406		205			205		762	762			
100028521	NORTH PORT	FL		10/26/2018		224,513		285			285		696	696			
100028523	MCDONOUGH	GA		10/26/2018		231,880		225			225		751	751			
100028525	ANSONIA	CT		10/26/2018		100,003		245			245		425	425			
100028528	SAN JOSE	CA		10/26/2018		333,066		(397)			(397)		1,072	1,072			
100028532	ATLANTA	GA		10/26/2018		169,080		415			415		728	728			
100028534	HOLLYWOOD	FL		10/26/2018		126,603		196			196		477	477			
100028539	COVINGTON	KY		10/26/2018		85,272		280			280		324	324			
100028540	HIALEAH	FL		10/26/2018		103,539		214			214		708	708			
100028544	LANSING	KS		10/26/2018		141,670		508			508		2,192	2,192			
100028548	WOODBURY	MN		10/26/2018		125,634		187			187		458	458			
100028549	ANNA	TX		10/26/2018		82,557		4			4		370	370			
100028553	RIVERSIDE	CA		10/26/2018		240,709		124			124		1,132	1,132			
100028554	ARLETA	CA		10/26/2018		365,262		61			61		1,266	1,266			
100028555	OXON HILL	MD		10/26/2018		317,807		181			181		1,325	1,325			
100028569	HUDSON	FL		10/26/2018		154,319		269			269		377	377			
100028570	SUNRISE	FL		10/26/2018		166,630		469			469		473	473			
100028571	LAS VEGAS	NV		10/26/2018		77,863		8,846			8,846		11,497	11,497			
100028574	SAN JOSE	CA		10/26/2018		338,277		23			23		1,694	1,694			
100028576	ANTIOCH	CA		10/26/2018		309,623		251			251		714	714			
100028577	LIVINGSTON	CA		10/26/2018		325,274		61			61		1,180	1,180			
100028582	EL CAJON	CA		10/26/2018		204,289		(11)			(11)		602	602			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028583	SANTA ANA	CA		10/26/2018		163,467		(107)			(107)		485	485			
100028585	PITTSBURG	CA		10/26/2018		222,954		125			125		1,866	1,866			
100028588	MORENO VALLEY	CA		10/26/2018		274,928		161			161		2,566	2,566			
100028597	CEDAR SPRINGS	MI		10/26/2018		57,656		39			39		1,356	1,356			
100028599	HOWARD BEACH	NY		10/26/2018		275,222		566			566		1,223	1,223			
100028603	BUENA VISTA	VA		10/26/2018		76,997		348			348		313	313			
100028610	CHULA VISTA	CA		10/26/2018		127,763		(28)			(28)		389	389			
100028611	YONKERS	NY		10/26/2018		285,550		1,076			1,076		1,301	1,301			
100028612	MIAMI	FL		10/26/2018		232,915		245			245		4,249	4,249			
100028615	SHARON HILL	PA		10/26/2018		75,747		410			410		773	773			
100028622	MANTECA	CA		10/26/2018		238,834		433			433		905	905			
100028634	SACRAMENTO	CA		10/26/2018		149,947		16			16		699	699			
100028635	BONNEY LAKE	WA		10/26/2018		82,995		641			641		2,873	2,873			
100028637	MORENO VALLEY	CA		10/26/2018		158,361		294			294		1,546	1,546			
100028639	DAYTON	OH		10/26/2018		64,273		305			305		293	293			
100028643	ROGERS	MN		10/26/2018		208,170		563			563		2,620	2,620			
100028645	BEAVERTON	OR		10/26/2018		123,523		(146)			(146)		516	516			
100028646	ESSEX	MD		10/26/2018		235,025		153			153		847	847			
100028647	DAYTON	NV		10/26/2018		108,833		291			291		1,706	1,706			
100028648	BARCLAY	MD		10/26/2018		225,828		525			525		1,179	1,179			
100028653	MIRAMAR	FL		10/26/2018		268,154		280			280		1,035	1,035			
100028657	VISALIA	CA		10/26/2018		125,705		225			225		478	478			
100028658	ROCKLEDGE	FL		10/26/2018		137,516		58			58		429	429			
100028660	MIAMI	FL		10/26/2018		171,452		43			43		552	552			
100028662	RIALTO	CA		10/26/2018		192,182		586			586		817	817			
100028666	BAKERSFIELD	CA		10/26/2018		217,670		40			40		685	685			
100028668	HESPERIA	CA		10/26/2018		316,714		435			435		890	890			
100028669	PALM COAST	FL		10/26/2018		154,785		109			109		775	775			
100028670	STAMFORD	CT		10/26/2018		252,974		200			200		976	976			
100028672	NEW WINDSOR	MD		10/26/2018		320,463		282			282		1,254	1,254			
100028673	NEW DURHAM	NH		10/26/2018		141,267		(16)			(16)		669	669			
100028674	CORAL SPRINGS	FL		10/26/2018		217,347		363			363		946	946			
100028675	NORTH BERGEN	NJ		10/26/2018		374,480		43			43		1,430	1,430			
100028676	RICHFIELD	MN		10/26/2018		174,279		(4)			(4)		651	651			
100028685	RIO RICO	AZ		10/26/2018		143,523		460			460		633	633			
100028688	WALDORF	MD		10/26/2018		199,952		139			139		755	755			
100028689	MIAMI	FL		10/26/2018		111,396		(73)			(73)		321	321			
100028691	GOOSE CREEK	SC		10/26/2018		124,272		261			261		800	800			
100028704	BRENTWOOD	CA		10/26/2018		351,575		2			2		1,700	1,700			
100028705	BRENTWOOD	MD		10/26/2018		159,489		92			92		526	526			
100028706	PALM BAY	FL		10/26/2018		157,469		110			110		507	507			
100028709	TRACY	CA		10/26/2018		295,390		(108)			(108)		1,032	1,032			
100028715	LA PUENTE	CA		10/26/2018		221,641		351			351		2,692	2,692			
100028722	BROOKLYN	NY		10/26/2018		259,493		416			416		1,531	1,531			
100028724	HOLIDAY	FL		10/26/2018		102,462		238			238		430	430			
100028734	PALM BAY	FL		10/26/2018		84,307		326			326		224	224			
100028735	SAN BERNARDINO	CA		10/26/2018		209,668		(6)			(6)		650	650			
100028736	NORTH PORT	FL		10/26/2018		86,256		171			171		327	327			
100028738	SUNRISE	FL		10/26/2018		96,821		423			423		1,137	1,137			
100028739	POTTER	WI		10/26/2018		110,420		44			44		363	363			
100028745	FRESNO	CA		10/26/2018		151,383		512			512		1,251	1,251			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028749	LELAND	NC		10/26/2018		158,440		92			92		615	615			
100028754	FRAMINGHAM	MA		10/26/2018		233,719		137			137		795	795			
100028764	WATERFORD TWP	MI		10/26/2018		45,333		212			212		200	200			
100028766	STOCKTON	CA		10/26/2018		243,619		75			75		784	784			
100028772	OCALA	FL		10/26/2018		137,319		297			297		514	514			
100028774	LAUDERHILL	FL		10/26/2018		186,298		90			90		585	585			
100028777	RIVERSIDE	CA		10/26/2018		197,390		378			378		3,236	3,236			
100028779	VAN NUYS	CA		10/26/2018		314,712		(47)			(47)		1,302	1,302			
100028780	PALMDALE	CA		10/26/2018		297,582		(239)			(239)		791	791			
100028782	PHOENIX	AZ		10/26/2018		160,864		(61)			(61)		573	573			
100028785	LANCASTER	CA		10/26/2018		218,118		53			53		1,452	1,452			
100028786	WINSTONSALEM	NC		10/26/2018		74,397		373			373		359	359			
100028787	SAINT PETERSBURG	FL		10/26/2018		177,449		166			166		632	632			
100028788	NEW PORT RICHEY	FL		10/26/2018		96,111		93			93		346	346			
100028789	AUSTIN	TX		10/26/2018		110,375		(26)			(26)		404	404			
100028797	STATEN ISLAND	NY		10/26/2018		266,589		545			545		852	852			
100028806	FAIRLESS HILLS	PA		10/26/2018		224,530		231			231		1,014	1,014			
100028808	LYNWOOD	CA		10/26/2018		230,765		119			119		1,074	1,074			
100028809	KISSIMMEE	FL		10/26/2018		87,655		163			163		773	773			
100028812	SADDLE BROOK	NJ		10/26/2018		213,911		609			609		3,088	3,088			
100028815	WHITE HALL	MD		10/26/2018		226,488		37			37		472	472			
100028820	JACKSONVILLE	FL		10/26/2018		133,083		403			403		580	580			
100028822	ST. AUGUSTINE	FL		10/26/2018		214,928		(203)			(203)		1,028	1,028			
100028823	NAUGATUCK	CT		10/26/2018		149,634		435			435		626	626			
100028824	MOUNT DORA	FL		10/26/2018		153,978		99			99		517	517			
100028827	PENSACOLA	FL		10/26/2018		117,800		253			253		428	428			
100028829	RICHFIELD	MN		10/26/2018		164,899		25			25		606	606			
100028833	RIVERVIEW	FL		10/26/2018		129,680		268			268		552	552			
100028834	CHARLESTON	SC		10/26/2018		73,573		272			272		289	289			
100028841	LAS VEGAS	NV		10/26/2018		238,907		116			116		1,149	1,149			
100028843	PORT ORANGE	FL		10/26/2018		225,025		250			250		860	860			
100028845	CLIFTON	NJ		10/26/2018		151,771		577			577		1,091	1,091			
100028850	ROCKAWAY	NJ		10/26/2018		223,239		731			731		1,765	1,765			
100028851	LEHIGH ACRES	FL		10/26/2018		158,212		327			327		577	577			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		172,864		311			311		785	785			
100028854	LAKE WORTH	FL		10/26/2018		190,770		138			138		615	615			
100028859	ATLANTA	GA		10/26/2018		184,613		72			72		731	731			
100028866	LAS VEGAS	NV		10/26/2018		205,795		121			121		676	676			
100028867	ATASCADERO	CA		10/26/2018		314,335		(157)			(157)		1,141	1,141			
100028869	GALLOWAY	NJ		10/26/2018		68,333		522			522		326	326			
100028873	MODESTO	CA		10/26/2018		88,895		93			93		339	339			
100028874	TARRYTOWN	NY		10/26/2018		391,204		595			595		1,618	1,618			
100028881	SANTA ANA	CA		10/26/2018		293,125		492			492		1,651	1,651			
100028883	MORENO VALLEY	CA		10/26/2018		230,891		180			180		1,102	1,102			
100028890	BALDWIN PARK	CA		10/26/2018		302,141		(214)			(214)		944	944			
100028897	CHICAGO	IL		10/26/2018		147,905		348			348		543	543			
100028901	LODI	NJ		10/26/2018		220,923		678			678		1,407	1,407			
100028902	OAKLEY	CA		10/26/2018		310,396		(9)			(9)		915	915			
100028904	DELRAY BEACH	FL		10/26/2018		131,068		22			22		516	516			
100028905	JACKSONVILLE	FL		10/26/2018		174,675		426			426		2,016	2,016			
100028907	ADRIAN	MI		10/26/2018		71,220		310			310		299	299			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028909	HOWELL	NJ		10/26/2018		208,777		600			600		3,250	3,250			
100028911	JENSEN BEACH	FL		10/26/2018		94,996		601			601		1,308	1,308			
100028923	STOCKTON	CA		10/26/2018		166,591		168			168		552	552			
100028924	LAKE WORTH	FL		10/26/2018		174,247		48			48		539	539			
100028929	MIAMI	FL		10/26/2018		164,263		(49)			(49)		560	560			
100028930	LOS ANGELES	CA		10/26/2018		230,881		72			72		1,372	1,372			
100028938	CHICAGO	IL		10/26/2018		139,305		196			196		565	565			
100028940	LAWRENCEVILLE	GA		10/26/2018		172,424		78			78		615	615			
100028941	LAS VEGAS	NV		10/26/2018		123,150		376			376		662	662			
100028948	FRESNO	CA		10/26/2018		125,609		189			189		491	491			
100028950	COVINA	CA		10/26/2018		363,319		(123)			(123)		1,276	1,276			
100028951	SARASOTA	FL		10/26/2018		157,495		474			474		1,792	1,792			
100028953	PALMDALE	CA		10/26/2018		341,865		7			7		1,438	1,438			
100028955	RENTON	WA		10/26/2018		314,139		(8)			(8)		1,177	1,177			
100028957	HILLSBORO	OR		10/26/2018		135,395		185			185		551	551			
100028958	PEACHTREE CITY	GA		10/26/2018		103,514		273			273		1,469	1,469			
100028960	WEST MELBOURNE	FL		10/26/2018		90,225		52			52		292	292			
100028964	MOHNTON	PA		10/26/2018		82,128		122			122		1,017	1,017			
100028967	CLEVELAND	OH		10/26/2018		88,260		246			246		390	390			
100028968	JERSEY CITY	NJ		10/26/2018		229,415		615			615		3,018	3,018			
100028970	KAMUELA	HI		10/26/2018		273,184		249			249		1,457	1,457			
100028973	PHENIX CITY	AL		10/26/2018		135,999		932			932		1,494	1,494			
100028975	ORANGE CITY	FL		10/26/2018		158,236		(21)			(21)		495	495			
100028976	ORLANDO	FL		10/26/2018		177,586		26			26		809	809			
100028977	WEST PALM BEACH	FL		10/26/2018		207,323		(18)			(18)		974	974			
100028981	NAPLES	FL		10/26/2018		208,120		388			388		771	771			
100028982	OAKLAND	CA		10/26/2018		180,774		51			51		824	824			
100028984	WATSONVILLE	CA		10/26/2018		347,131		(176)			(176)		1,094	1,094			
100028986	ROCKVILLE	MD		10/26/2018		256,535		280			280		1,232	1,232			
100028989	NORTH CHARLESTON	SC		10/26/2018		119,367		27			27		426	426			
100028991	GARDEN GROVE	CA		10/26/2018		271,962		(35)			(35)		1,097	1,097			
100028994	SURPRISE	AZ		10/26/2018		212,397		119			119		718	718			
100028995	SUSANVILLE	CA		10/26/2018		138,243		58			58		441	441			
100029001	BATON ROUGE	LA		10/26/2018		32,623		315			315		175	175			
100029003	PITTSBURGH	PA		10/26/2018		42,093		175			175		578	578			
100029006	CANTON	OH		10/26/2018		102,402		249			249		405	405			
100029009	TUCSON	AZ		10/26/2018		94,211		59			59		326	326			
100029012	PALM BAY	FL		10/26/2018		125,739		74			74		475	475			
100029025	HANOVER PARK	IL		10/26/2018		143,260		117			117		501	501			
100029026	MANASSAS	VA		10/26/2018		185,852		190			190		628	628			
100029033	LOS ANGELES	CA		10/26/2018		243,392		(12)			(12)		1,235	1,235			
100029036	MIAMI	FL		10/26/2018		177,108		781			781		1,192	1,192			
100029038	LANCASTER	CA		10/26/2018		143,796		141			141		478	478			
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		319,128		(50)			(50)		1,569	1,569			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		293,392		343			343		1,109	1,109			
100029042	KEANSBURG	NJ		10/26/2018		212,527		499			499		975	975			
100029049	BELTSVILLE	MD		10/26/2018		317,697		70			70		1,343	1,343			
100029060	CAPE CORAL	FL		10/26/2018		228,351		118			118		924	924			
100029066	HUNTINGTON PARK	CA		10/26/2018		191,591		258			258		1,112	1,112			
100029067	SAN ANTONIO	TX		10/26/2018		57,011		104			104		338	338			
100029073	DOWNEY	CA		10/26/2018		291,588		345			345		2,903	2,903			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029074	LAS VEGAS	NV		10/26/2018		140,190		(167)			(167)		608	608			
100029075	GERMANTOWN	MD		10/26/2018		284,864		527			527		1,182	1,182			
100029080	NEWARK	CA		10/26/2018		334,600		(425)			(425)		1,308	1,308			
100029087	TEMPE	AZ		10/26/2018		173,069		36			36		585	585			
100029092	LOS ANGELES	CA		10/26/2018		336,359		795			795		1,241	1,241			
100029097	WEST COVINA	CA		10/26/2018		365,882		299			299		1,614	1,614			
100029098	LAS VEGAS	NV		10/26/2018		310,243		560			560		1,192	1,192			
100029108	HIALEAH	FL		10/26/2018		116,725		60			60		329	329			
100029111	PINE BLUFF	AR		10/26/2018		49,962		361			361		197	197			
100029114	PLAINFIELD	NJ		10/26/2018		219,116		640			640		707	707			
100029117	KEARNY	NJ		10/26/2018		288,060		667			667		1,191	1,191			
100029118	RESEDA	CA		10/26/2018		238,598		(28)			(28)		796	796			
100029119	CORAL SPRINGS	FL		10/26/2018		320,520		(90)			(90)		1,134	1,134			
100029121	LAS VEGAS	NV		10/26/2018		136,581		14			14		423	423			
100029124	MIRAMAR	FL		10/26/2018		188,795		606			606		1,522	1,522			
100029129	LAS VEGAS	NV		10/26/2018		132,776		100			100		448	448			
100029131	JACKSONVILLE	FL		10/26/2018		324,175		54			54		1,004	1,004			
100029137	TAMPA	FL		10/26/2018		89,070		193			193		315	315			
100029138	RENO	NV		10/26/2018		325,831		(73)			(73)		1,086	1,086			
100029140	CONSHOHOCKEN	PA		10/26/2018		204,646		169			169		3,797	3,797			
100029141	EPHRATA	PA		10/26/2018		158,025		26			26		672	672			
100029144	DES MOINES	IA		10/26/2018		89,410		156			156		468	468			
100029152	COLUMBIA	MD		10/26/2018		264,764		380			380		2,065	2,065			
100029155	MIAMI	FL		10/26/2018		130,342		292			292		1,575	1,575			
100029157	NORWALK	CA		10/26/2018		242,038		806			806		2,162	2,162			
100029158	RIVERSIDE	CA		10/26/2018		182,270		6			6		560	560			
100029159	CALDWELL	ID		10/26/2018		79,347		313			313		194	194			
100029165	WOODLAND HILLS	CA		10/26/2018		302,929		295			295		1,188	1,188			
100029168	KNIGHTSTOWN	IN		10/26/2018		35,315		279			279		237	237			
100029169	LITHIA	FL		10/26/2018		217,159		167			167		976	976			
100029171	NEWTON	MA		10/26/2018		340,193		278			278		1,610	1,610			
100029172	WATERBURY	CT		10/26/2018		172,396		906			906		738	738			
100029174	RIVERSIDE	CA		10/26/2018		316,409		275			275		1,246	1,246			
100029177	JACKSONVILLE	FL		10/26/2018		167,726		241			241		1,223	1,223			
100029179	NORTH SAINT PAUL	MN		10/26/2018		180,834		373			373		759	759			
100029180	ESTERO	FL		10/26/2018		143,503		193			193		932	932			
100029183	MIAMI SPRINGS	FL		10/26/2018		235,691		180			180		596	596			
100029193	AUBURN	WA		10/26/2018		264,161		(2)			(2)		905	905			
100029194	FLUSHING	NY		10/26/2018		324,441		527			527		1,648	1,648			
100029196	ATLANTIC BEACH	FL		10/26/2018		141,890		454			454		789	789			
100029198	GAITHERSBURG	MD		10/26/2018		381,553		106			106		1,362	1,362			
100029201	LAS VEGAS	NV		10/26/2018		160,378		287			287		861	861			
100029215	FLORENCE	MA		10/26/2018		160,430		315			315		835	835			
100029217	LAS VEGAS	NV		10/26/2018		350,295		(52)			(52)		1,330	1,330			
100029220	WHITTIER AREA	CA		10/26/2018		306,141		130			130		2,587	2,587			
100029222	WESTMINSTER	CA		10/26/2018		363,965		180			180		1,933	1,933			
100029228	NORTH FORK	CA		10/26/2018		163,790		461			461		662	662			
100029230	FREEPORT	NY		10/26/2018		208,475		535			535		1,234	1,234			
100029237	CARBONDALE	CO		10/26/2018		317,632		24			24		1,747	1,747			
100029239	SACRAMENTO	CA		10/26/2018		206,718		97			97		651	651			
100029240	MYRTLE BEACH	SC		10/26/2018		143,123		9			9		577	577			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029245	BROOKLYN	NY		10/26/2018		393,046		991			991		2,542	2,542			
100029247	BROOKLYN	NY		10/26/2018		395,046		1,750			1,750		1,923	1,923			
100029250	PHOENIX	AZ		10/26/2018		144,406		287			287		506	506			
100029254	SACRAMENTO	CA		10/26/2018		167,915		496			496		426	426			
100029255	MIAMI	FL		10/26/2018		240,592		64			64		1,643	1,643			
100029257	PITTSBURG	CA		10/26/2018		128,504		212			212		491	491			
100029264	MODESTO	CA		10/26/2018		180,046		230			230		752	752			
100029265	MIAMI	FL		10/26/2018		155,244		161			161		575	575			
100029267	GILBERT	AZ		10/26/2018		207,979		194			194		777	777			
100029274	AMBOY	WA		10/26/2018		298,632		(5)			(5)		1,206	1,206			
100029280	LAS VEGAS	NV		10/26/2018		168,421		222			222		644	644			
100029285	LODI	CA		10/26/2018		241,692		(57)			(57)		924	924			
100029287	STOCKTON	CA		10/26/2018		268,111		192			192		1,107	1,107			
100029290	TULARE	CA		10/26/2018		164,238		2			2		686	686			
100029291	HOLLYWOOD	FL		10/26/2018		153,291		356			356		803	803			
100029293	BAKERSFIELD	CA		10/26/2018		217,442		295			295		662	662			
100029299	PEAPACK	NJ		10/26/2018		266,028		106			106		1,135	1,135			
100029301	EAST BERLIN	PA		10/26/2018		134,052		39			39		425	425			
100029302	WEST BABYLON	NY		10/26/2018		269,679		293			293		955	955			
100029309	PELHAM	AL		10/26/2018		112,840		133			133		1,678	1,678			
100029311	ATLANTA	GA		10/26/2018		91,943		702			702		1,550	1,550			
100029312	DELANO	CA		10/26/2018		100,285		179			179		509	509			
100029313	CUTLER BAY	FL		10/26/2018		124,430		194			194		619	619			
100029316	WOODSTOCK	GA		10/26/2018		238,530		22			22		2,776	2,776			
100029317	OXON HILL	MD		10/26/2018		126,817		108			108		399	399			
100029318	LEVITTOWN	PA		10/26/2018		169,725		339			339		617	617			
100029321	LIBERTY HILL	TX		10/26/2018		308,565		317			317		1,189	1,189			
100029323	MODESTO	CA		10/26/2018		239,376		182			182		3,121	3,121			
100029327	VISTA	CA		10/26/2018		254,500		(279)			(279)		1,043	1,043			
100029329	LOS ANGELES	CA		10/26/2018		265,039		191			191		896	896			
100029332	ONTARIO	CA		10/26/2018		266,722		(186)			(186)		863	863			
100029333	LANCASTER	CA		10/26/2018		299,398		52			52		1,331	1,331			
100029334	CATONSVILLE	MD		10/26/2018		212,880		421			421		863	863			
100029335	CHULA VISTA	CA		10/26/2018		345,711		390			390		1,159	1,159			
100029336	JACKSONVILLE	FL		10/26/2018		155,671		210			210		712	712			
100029340	OZONE PARK	NY		10/26/2018		358,657		1,467			1,467		593	593			
100029345	WINDER	GA		10/26/2018		135,511		109			109		511	511			
100029348	WOODBRIDGE	VA		10/26/2018		176,802		666			666		1,593	1,593			
100029350	QUEEN CREEK	AZ		10/26/2018		180,015		41			41		712	712			
100029352	KISSIMMEE	FL		10/26/2018		558,642		109			109		1,451	1,451			
100029354	FAIRFIELD	AL		10/26/2018		29,068		189			189		86	86			
100029360	LONGWOOD	FL		10/26/2018		267,534		172			172		1,175	1,175			
100029362	TURLOCK	CA		10/26/2018		207,637		249			249		587	587			
100029364	JAMAICA	NY		10/26/2018		261,095		1,345			1,345		927	927			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		324,937		(194)			(194)		1,459	1,459			
100029374	LOS ANGELES	CA		10/26/2018		216,720		170			170		1,025	1,025			
100029380	LEESBURG	VA		10/26/2018		226,919		99			99		2,468	2,468			
100029387	VALLEY STREAM	NY		10/26/2018		314,625		465			465		1,420	1,420			
100029388	LOS ANGELES	CA		10/26/2018		341,406		55			55		3,860	3,860			
100029390	SACRAMENTO	CA		10/26/2018		112,665		150			150		513	513			
100029394	ROCKAWAY PARK	NY		10/26/2018		328,887		298			298		1,299	1,299			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029401	PERRIS	CA		10/26/2018		191,609		195			195		435	435			
100029405	PHOENIX	AZ		10/26/2018		320,498		19			19		1,348	1,348			
100029407	TEMPLE CITY	CA		10/26/2018		216,037		380			380		833	833			
100029408	MIRAMAR	FL		10/26/2018		191,502		220			220		648	648			
100029411	MIAMI	FL		10/26/2018		159,190		(343)			(343)		2,544	2,544			
100029415	CORONA	CA		10/26/2018		190,417		(46)			(46)		575	575			
100029416	LEVITTOWN	PA		10/26/2018		169,944		290			290		649	649			
100029420	PARLIER	CA		10/26/2018		166,919		232			232		803	803			
100029422	LAS VEGAS	NV		10/26/2018		178,856		(70)			(70)		541	541			
100029428	SAN DIEGO	CA		10/26/2018		203,285		(52)			(52)		870	870			
100029429	KENNESAW	GA		10/26/2018		303,856		38			38		2,247	2,247			
100029432	ELK GROVE	CA		10/26/2018		121,732		14			14		347	347			
100029435	HAYDEN	ID		10/26/2018		135,222		82			82		534	534			
100029439	PRICE	PA		10/26/2018		134,925		459			459		1,990	1,990			
100029444	CASA GRANDE	AZ		10/26/2018		148,672		346			346		1,196	1,196			
100029447	HIALEAH	FL		10/26/2018		119,989		(11)			(11)		401	401			
100029450	KENT	WA		10/26/2018		273,690		165			165		1,014	1,014			
100029452	SPENCER	IA		10/26/2018		109,886		25			25		463	463			
100029453	LITTLEROCK	CA		10/26/2018		211,997		(153)			(153)		637	637			
100029454	CHICAGO	IL		10/26/2018		112,880		228			228		458	458			
100029457	ELMONT	NY		10/26/2018		348,502		826			826		1,414	1,414			
100029458	JACKSONVILLE	FL		10/26/2018		150,191		386			386		1,036	1,036			
100029459	SALINAS	CA		10/26/2018		239,700		1,167			1,167		3,936	3,936			
100029461	LA MESA	CA		10/26/2018		320,465		613			613		1,386	1,386			
100029465	BROOKLYN	NY		10/26/2018		351,794		879			879		3,394	3,394			
100029466	COMPTON	CA		10/26/2018		179,727		308			308		2,465	2,465			
100029468	MEDFORD	OR		10/26/2018		151,983		(36)			(36)		643	643			
100029473	CHICAGO	IL		10/26/2018		158,580		300			300		972	972			
100029475	PORTLAND	OR		10/26/2018		208,927		216			216		1,173	1,173			
100029476	STOCKTON	CA		10/26/2018		167,490		(25)			(25)		495	495			
100029478	LAS VEGAS	NV		10/26/2018		229,434		184			184		1,194	1,194			
100029479	WHITTIER	CA		10/26/2018		242,294		383			383		1,981	1,981			
100029481	SILVER SPRING	MD		10/26/2018		318,728		485			485		1,925	1,925			
100029483	COACHELLA	CA		10/26/2018		153,138		363			363		881	881			
100029487	LAFAYETTE	TN		10/26/2018		105,658		32			32		519	519			
100029488	LAWRENCEVILLE	GA		10/26/2018		111,276		414			414		989	989			
100029489	GREENE	ME		10/26/2018		133,708		225			225		539	539			
100029493	ST CHARLES	MO		10/26/2018		196,965		176			176		1,093	1,093			
100029496	PORT RICHEY	FL		10/26/2018		49,393		167			167		347	347			
100029497	MIRAMAR	FL		10/26/2018		28,341		4,157			4,157		2,799	2,799			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		258,887		(81)			(81)		1,225	1,225			
100029503	BLUFFTON	SC		10/26/2018		145,292		186			186		565	565			
100029506	BOYNTON BEACH	FL		10/26/2018		167,817		397			397		2,368	2,368			
100029509	MOUNT JULIET	TN		10/26/2018		115,791		30			30		1,074	1,074			
100029510	CHICAGO	IL		10/26/2018		233,782		1,283			1,283		4,408	4,408			
100029513	ANN ARBOR	MI		10/26/2018		343,065		406			406		1,442	1,442			
100029517	LOS ANGELES	CA		10/26/2018		302,407		(62)			(62)		1,288	1,288			
100029518	CUMMING	GA		10/26/2018		121,722		132			132		570	570			
100029519	BATON ROUGE	LA		10/26/2018		208,267		363			363		905	905			
100029520	NEWARK	NJ		10/26/2018		266,468		510			510		1,030	1,030			
100029522	LA CENTER	WA		10/26/2018		285,850		270			270		985	985			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029523	BROOKLYN	NY		10/26/2018		458,223		1,053			1,053		2,689	2,689			
100029528	EPHRATA	PA		10/26/2018		137,964		(44)			(44)		731	731			
100029529	OAKLAND	CA		10/26/2018		218,886		76			76		589	589			
100029530	WOODSTOCK	GA		10/26/2018		118,978		124			124		512	512			
100029531	EAGAN	MN		10/26/2018		138,262		58			58		768	768			
100029532	CHICAGO	IL		10/26/2018		106,872		159			159		372	372			
100029534	HENDERSON	NV		10/26/2018		141,852		91			91		605	605			
100029535	BROOKLYN	NY		10/26/2018		404,887		141			141		1,238	1,238			
100029537	YUMA	AZ		10/26/2018		273,651		608			608		3,460	3,460			
100029538	ELK GROVE	CA		10/26/2018		329,904		317			317		1,365	1,365			
100029540	SANTA ANA	CA		10/26/2018		308,283		(69)			(69)		1,284	1,284			
100029547	PHOENIX	AZ		10/26/2018		128,582		(120)			(120)		656	656			
100029548	SAN FRANCISCO	CA		10/26/2018		261,980		543			543		3,284	3,284			
100029550	ELKTON	MD		10/26/2018		321,502		231			231		1,192	1,192			
100029551	BRIGHTON	MA		10/26/2018		323,778		(23)			(23)		2,967	2,967			
100029557	SEATTLE	WA		10/26/2018		318,398		241			241		2,296	2,296			
100029559	MIDDLETOWN	NY		10/26/2018		258,826		326			326		1,036	1,036			
100029562	MESA	AZ		10/26/2018		256,442		139			139		921	921			
100029565	ANNAPOLIS	MD		10/26/2018		186,956		94			94		747	747			
100029566	BERWYN	IL		10/26/2018		215,098		165			165		3,253	3,253			
100029567	PHOENIX	AZ		10/26/2018		168,232		(84)			(84)		624	624			
100029568	MIAMI	FL		10/26/2018		112,162		5,538			5,538		10,546	10,546			
100029569	DOWNEY	CA		10/26/2018		219,724		(220)			(220)		1,949	1,949			
100029573	PAOLI	PA		10/26/2018		269,107		261			261		3,424	3,424			
100029576	SOUTH GATE	CA		10/26/2018		289,718		(185)			(185)		1,004	1,004			
100029577	DULUTH	GA		10/26/2018		348,647		(164)			(164)		3,257	3,257			
100029578	MAITLAND	FL		10/26/2018		313,863		592			592		2,708	2,708			
100029581	BONAIRE	GA		10/26/2018		164,648		230			230		2,124	2,124			
100029586	DACULA	GA		10/26/2018		172,771		110			110		660	660			
100029589	BRENTWOOD	NY		10/26/2018		247,728		964			964		1,592	1,592			
100029591	TACOMA	WA		10/26/2018		178,538		291			291		1,406	1,406			
100029592	PEMBROKE PINES	FL		10/26/2018		198,694		270			270		1,023	1,023			
100029593	GAITHERSBURG	MD		10/26/2018		301,320		276			276		1,162	1,162			
100029597	UPPERCO	MD		10/26/2018		238,606		111			111		992	992			
100029599	TURLOCK	CA		10/26/2018		231,548		11			11		714	714			
100029603	PHOENIX	AZ		10/26/2018		103,527		105			105		311	311			
100029604	ACWORTH	GA		10/26/2018		325,815		218			218		1,622	1,622			
100029608	MIAMI	FL		10/26/2018		273,073		27			27		1,549	1,549			
100029610	MIAMI	FL		10/26/2018		268,720		525			525		2,753	2,753			
100029619	WOODLAND	WA		10/26/2018		364,793		1			1		1,405	1,405			
100029620	ELKRIDGE	MD		10/26/2018		240,343		251			251		1,646	1,646			
100029624	CARY	NC		10/26/2018		241,844		173			173		1,061	1,061			
100029629	MONROE	NC		10/26/2018		212,000		716			716		1,310	1,310			
100029632	SMYRNA	GA		10/26/2018		163,575		215			215		811	811			
100029638	MIRAMAR	FL		10/26/2018		231,356		(45)			(45)		1,027	1,027			
100029640	CREEDMOOR	NC		10/26/2018		206,550		231			231		740	740			
100029645	ELKRIDGE	MD		10/26/2018		221,531		247			247		556	556			
100029646	LAKEWOOD	CA		10/26/2018		324,036		680			680		1,910	1,910			
100029653	AUBURN	WA		10/26/2018		222,096		304			304		1,479	1,479			
100029655	LINCOLN CITY	OR		10/26/2018		240,530		(72)			(72)		831	831			
100029657	GARDNER	KS		10/26/2018		133,409		32			32		385	385			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029658	LAKELAND	FL		10/26/2018		100,088		62			62		562	562			
100029665	MODESTO	CA		10/26/2018		311,884		178			178		1,068	1,068			
100029667	CHICAGO	IL		10/26/2018		180,070		129			129		795	795			
100029671	NORTH HILLS	CA		10/26/2018		266,530		232			232		2,358	2,358			
100029677	INDIO	CA		10/26/2018		156,996		60			60		640	640			
100029678	SCHILLER PARK	IL		10/26/2018		125,564		1,046			1,046		1,296	1,296			
100029679	EAGLE	ID		10/26/2018		235,609		314			314		1,354	1,354			
100029680	WINTER SPRINGS	FL		10/26/2018		97,123		787			787		1,426	1,426			
100029681	LAS VEGAS	NV		10/26/2018		193,324		263			263		828	828			
100029683	WOODBRIDGE	NJ		10/26/2018		197,732		66			66		715	715			
100029684	FRANKLIN SQUARE	NY		10/26/2018		291,329		(53)			(53)		1,085	1,085			
100029685	ORANGE PARK	FL		10/26/2018		159,420		51			51		610	610			
100029689	HOMESTEAD	FL		10/26/2018		120,421		(35)			(35)		475	475			
100029691	CARSON	CA		10/26/2018		218,379		255			255		2,735	2,735			
100029692	NORTON	MA		10/26/2018		304,855		412			412		1,459	1,459			
100029693	LYNNWOOD	WA		10/26/2018		208,656		183			183		975	975			
100029697	SILVER SPRING	MD		10/26/2018		236,505		115			115		1,340	1,340			
100029699	CLARKSVILLE	TN		10/26/2018		120,847		53			53		510	510			
100029700	HUMBLE	TX		10/26/2018		91,162		138			138		1,643	1,643			
100029705	BROOKLYN	NY		10/26/2018		390,445		561			561		1,684	1,684			
100029706	SPRINGFIELD	VA		10/26/2018		304,642		110			110		1,348	1,348			
100029707	SEATTLE	WA		10/26/2018		135,080		1,678			1,678		3,731	3,731			
100029709	OAKLAND	CA		10/26/2018		291,245		112			112		1,610	1,610			
100029710	LOS ANGELES	CA		10/26/2018		338,194		773			773		922	922			
100029711	MONROE	WA		10/26/2018		276,321		(2)			(2)		1,056	1,056			
100029714	EVERETT	WA		10/26/2018		264,452		130			130		1,274	1,274			
100029715	VERNON HILLS	IL		10/26/2018		126,960		152			152		577	577			
100029716	EVERETT	MA		10/26/2018		266,251		141			141		1,012	1,012			
100029719	OVIEDO	FL		10/26/2018		125,411		(13)			(13)		523	523			
100029725	MAGGIE VALLEY	NC		10/26/2018		324,182		50			50		1,363	1,363			
100029726	WILMINGTON	NC		10/26/2018		222,469		447			447		1,031	1,031			
100029728	VICTORVILLE	CA		10/26/2018		238,696		127			127		773	773			
100029729	WEST VALLEY	UT		10/26/2018		169,244		84			84		693	693			
100029730	CUYAHOGA FALLS	OH		10/26/2018		84,225		9			9		254	254			
100029731	MIAMI	FL		10/26/2018		185,446		77			77		807	807			
100029733	SALINAS	CA		10/26/2018		246,014		(4)			(4)		1,033	1,033			
100029735	WINNETKA	CA		10/26/2018		296,884		(295)			(295)		1,313	1,313			
100029736	BROOKLYN	NY		10/26/2018		513,910		383			383		1,871	1,871			
100029737	YOUNGSVILLE	PA		10/26/2018		49,573		155			155		185	185			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		122,718		(1)			(1)		560	560			
100029745	HUNTERSVILLE	NC		10/26/2018		196,925		738			738		3,380	3,380			
100029746	WEST MELBOURNE	FL		10/26/2018		236,569		153			153		1,165	1,165			
100029747	WHITTIER	CA		10/26/2018		328,006		308			308		3,733	3,733			
100029750	JOHNS ISLAND	SC		10/26/2018		91,619		133			133		384	384			
100029751	WILMINGTON	DE		10/26/2018		82,834		194			194		267	267			
100029756	LAKEWOOD	CA		10/26/2018		313,204		125			125		4,204	4,204			
100029759	BALTIMORE	MD		10/26/2018		177,408		384			384		656	656			
100029765	CLACKAMAS	OR		10/26/2018		307,360		86			86		1,344	1,344			
100029768	BUCKLEY	WA		10/26/2018		282,683		(129)			(129)		903	903			
100029769	SEAL BEACH	CA		10/26/2018		719,236		305			305		3,069	3,069			
100029770	BROKEN ARROW	OK		10/26/2018		86,550		154			154		279	279			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029773	SPARKS	NV		10/26/2018		108,172		51			51		603	603			
100029777	PLANT CITY	FL		10/26/2018		180,822		307			307		563	563			
100029782	NORTHAMPTON	PA		10/26/2018		234,438		168			168		1,167	1,167			
100029784	AROMAS	CA		10/26/2018		288,654		362			362		2,270	2,270			
100029788	PORTSMOUTH	VA		10/26/2018		64,703		288			288		238	238			
100029793	BROOKLYN	NY		10/26/2018		244,894		1,199			1,199		1,095	1,095			
100029794	STATEN ISLAND	NY		10/26/2018		398,947		782			782		1,972	1,972			
100029795	CHICAGO	IL		10/26/2018		111,117		585			585		613	613			
100029796	TACOMA	WA		10/26/2018		92,705		11			11		434	434			
100029797	HIALEAH	FL		10/26/2018		117,721		190			190		1,559	1,559			
100029798	MIAMI	FL		10/26/2018		333,586		1,111			1,111		2,693	2,693			
100029800	CANTON	GA		10/26/2018		319,025		50			50		1,258	1,258			
100029801	CHARLESTON	SC		10/26/2018		272,794		1,102			1,102		1,891	1,891			
100029802	SOUTH HOLLAND	IL		10/26/2018		113,804		580			580		592	592			
100029805	GRANITE BAY	CA		10/26/2018		434,666		308			308		2,022	2,022			
100029806	LADERA RANCH	CA		10/26/2018		247,354		134			134		1,661	1,661			
100029808	STOCKTON	CA		10/26/2018		160,561		818			818		1,142	1,142			
100029810	KENOSHA	WI		10/26/2018		157,902		119			119		400	400			
100029812	WASILLA	AK		10/26/2018		200,888		259			259		1,096	1,096			
100029813	MOHAVE VALLEY	AZ		10/26/2018		217,334		(113)			(113)		761	761			
100029814	GREENBELT	MD		10/26/2018		196,500		201			201		1,116	1,116			
100029815	LOWELL	MA		10/26/2018		153,929		663			663		1,480	1,480			
100029816	BEACHWOOD	NJ		10/26/2018		200,711		386			386		893	893			
100029818	PROVO	UT		10/26/2018		121,457		30			30		448	448			
100029820	GORDON	GA		10/26/2018		120,700		181			181		441	441			
100029827	SEATTLE	WA		10/26/2018		259,004		(39)			(39)		960	960			
100029830	CHICAGO	IL		10/26/2018		297,367		535			535		919	919			
100029835	KULA	HI		10/26/2018		481,892		85			85		2,833	2,833			
100029836	GROVELAND	FL		10/26/2018		295,807		277			277		884	884			
100029837	LAGRANGE	GA		10/26/2018		74,419		168			168		287	287			
100029842	DECATUR	GA		10/26/2018		119,687		59			59		379	379			
100029845	CHICAGO	IL		10/26/2018		187,891		70			70		562	562			
100029846	SAN FERNANDO	CA		10/26/2018		254,791		(9)			(9)		971	971			
100029847	CHICAGO	IL		10/26/2018		229,325		47			47		948	948			
100029853	SPRINGFIELD	MA		12/20/2018		61,421		53			53		269	269			
100029904	PROVIDENCE	RI		12/20/2018		134,812		306			306		910	910			
100029907	LITHONIA	GA		12/20/2018		67,284		139			139		1,384	1,384			
100029913	SAGINAW	MI		12/20/2018		36,696		38			38		1,823	1,823			
100029916	CUMBERLAND FURNACE	TN		12/20/2018		71,696		(33)			(33)		283	283			
100029920	WASHINGTON	DC		12/20/2018		212,533		491			491		845	845			
100029921	CHARLOTTE	NC		12/20/2018		79,912		260			260		1,115	1,115			
100029922	KATY	TX		12/20/2018		89,139		(26)			(26)		785	785			
100029924	KATY	TX		12/20/2018		74,966		(56)			(56)		940	940			
100029927	CYPRESS	TX		12/20/2018		78,165		(21)			(21)		1,037	1,037			
100029931	CHESAPEAKE	VA		12/20/2018		132,892		596			596		1,026	1,026			
100029938	PEARLAND	TX		12/20/2018		49,463		57			57		721	721			
100029940	PERALTA	NM		12/20/2018		61,387		393			393		511	511			
100029947	NORCROSS	GA		12/20/2018		82,447		176			176		710	710			
100029949	VENTURA	CA		12/20/2018		215,772		366			366		2,917	2,917			
100029955	ALBUQUERQUE	NM		12/20/2018		67,443		285			285		578	578			
100029960	HOUSTON	TX		12/20/2018		83,173		(31)			(31)		1,363	1,363			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029961	THOMASVILLE	NC		12/20/2018		75,096		8			8		1,618	1,618			
100029964	GRAND PRAIRIE	TX		12/20/2018		65,196		(84)			(84)		711	711			
100029968	SPRINGFIELD	MA		12/20/2018		75,469		97			97		894	894			
100029976	LA MESA	NM		12/20/2018		38,440		36			36		1,176	1,176			
100029978	KANSAS CITY	MO		12/20/2018		65,569		76			76		1,055	1,055			
100029987	HOUSTON	TX		12/20/2018		82,699		(84)			(84)		874	874			
100029988	PHILADELPHIA	PA		12/20/2018		42,874		8			8		534	534			
100029990	ATLANTA	GA		12/20/2018		124,459		151			151		692	692			
100029994	BENTON	AR		12/20/2018		61,248		(51)			(51)		801	801			
100029996	MYERSVILLE	MD		12/20/2018		115,671		252			252		782	782			
100029998	ALBUQUERQUE	NM		12/20/2018		73,371		58			58		1,068	1,068			
100030000	LEANDER	TX		12/20/2018		32,423		(55)			(55)		378	378			
100030002	KATY	TX		12/20/2018		54,520		74			74		903	903			
100030003	ATLANTA	GA		12/20/2018		81,509		215			215		1,033	1,033			
100030004	TAMPA	FL		12/20/2018		85,474		77			77		1,066	1,066			
100030007	CHARLOTTE	NC		12/20/2018		118,619		209			209		783	783			
100030009	CHARLOTTE	NC		12/20/2018		66,247		151			151		1,201	1,201			
100030011	KATY	TX		12/20/2018		74,094		(85)			(85)		1,116	1,116			
100030015	DUNCANVILLE	TX		12/20/2018		52,035		146			146		920	920			
100030020	CORDOVA	TN		12/20/2018		70,612		(72)			(72)		935	935			
100030021	SACRAMENTO	CA		12/20/2018		168,005		488			488		2,437	2,437			
100030023	CHARLOTTE	NC		12/20/2018		56,511		39			39		663	663			
100030027	PINE HALL	NC		12/20/2018		76,505		(41)			(41)		1,070	1,070			
100030030	LUTZ	FL		12/20/2018		348,521		557			557		1,368	1,368			
100030033	RICHMOND	VA		12/20/2018		56,565		(61)			(61)		3,521	3,521			
100030035	ELKHART	IN		12/20/2018		55,472		15			15		624	624			
100030036	FORT MADISON	IA		12/20/2018		55,073		(56)			(56)		566	566			
100030038	DOLAN SPRINGS	AZ		12/20/2018		17,745		46			46		304	304			
100030044	GREENWOOD	MO		12/20/2018		108,496		(71)			(71)		762	762			
100030045	FORT WORTH	TX		12/20/2018		98,821		(260)			(260)		1,157	1,157			
100030053	LAUDERDALE LAKES	FL		12/20/2018		35,944		31			31		411	411			
100030054	CHULA VISTA	CA		12/20/2018		244,049		222			222		579	579			
100030055	TUCSON	AZ		12/20/2018		69,466		(144)			(144)		576	576			
100030057	MOSES LAKE	WA		12/20/2018		95,323		(180)			(180)		1,007	1,007			
100030064	LAUDERHILL	FL		12/20/2018		31,232		116			116		494	494			
100030065	BURTONSVILLE	MD		12/20/2018		291,799		237			237		3,726	3,726			
100030073	TUTTLE	OK		12/20/2018		120,628		(51)			(51)		2,055	2,055			
100030076	CONROE	TX		12/20/2018		40,769		9			9		461	461			
100030077	HOLLYWOOD	FL		12/20/2018		185,635		370			370		843	843			
100030080	EL MIRAGE	AZ		12/20/2018		104,530		89			89		463	463			
100030081	SYRACUSE	NY		12/20/2018		54,395		(147)			(147)		915	915			
100030082	CHICAGO	IL		12/20/2018		118,428		(29)			(29)		962	962			
100030087	WINCHENDON	MA		12/20/2018		93,259		(6)			(6)		904	904			
100030089	DECATUR	GA		12/20/2018		970,594		703			703		9,980	9,980			
100030093	CANYON	TX		12/20/2018		154,170		492			492		1,133	1,133			
100030098	HOOKSETT	NH		12/20/2018		115,980		101			101		1,346	1,346			
100030102	PASADENA	CA		12/20/2018		803,186		584			584		9,314	9,314			
100030103	HEBRON	NH		12/20/2018		140,133		362			362		2,007	2,007			
100030104	CEDAR HILL	MO		12/20/2018		105,139		94			94		1,198	1,198			
100030106	NORTH PLAINFIELD	NJ		12/20/2018		105,205		633			633		741	741			
100030107	FORT WORTH	TX		12/20/2018		199,660		616			616		1,379	1,379			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030109	MONTEBELLO	CA		12/20/2018		449,260		817			817		1,922	1,922			
100030115	CHICAGO	IL		12/20/2018		289,724		705			705		3,864	3,864			
100030116	ALBUQUERQUE	NM		12/20/2018		211,934		237			237		615	615			
100030128	PEEKSKILL	NY		12/20/2018		147,924		428			428		1,419	1,419			
100030130	HIGHLAND	CA		12/20/2018		222,960		181			181		1,228	1,228			
100030136	JERSEY CITY	NJ		12/20/2018		111,885		323			323		1,786	1,786			
100030137	CLERMONT	FL		12/20/2018		169,635		224			224		1,385	1,385			
100030140	WARNER ROBINS	GA		12/20/2018		74,129		278			278		1,707	1,707			
100030143	INDIANAPOLIS	IN		12/20/2018		57,868		331			331		825	825			
100030146	COLUMBIA	SC		12/20/2018		118,719		504			504		2,200	2,200			
100030151	PANORAMA CITY	CA		12/20/2018		241,758		263			263		965	965			
100030153	ROCK HILL	SC		12/20/2018		157,822		674			674		821	821			
100030154	ORLANDO	FL		12/20/2018		110,500		722			722		1,105	1,105			
100030156	GRAND RAPIDS	MI		12/20/2018		163,479		(42)			(42)		2,353	2,353			
100030160	VANCOUVER	WA		12/20/2018		252,059		659			659		4,395	4,395			
100030161	TAMARAC	FL		12/20/2018		155,419		232			232		1,503	1,503			
100030162	CORAL SPRINGS	FL		12/20/2018		157,847		195			195		1,750	1,750			
100030166	PORTLAND	OR		12/20/2018		149,073		(130)			(130)		2,714	2,714			
100030167	ATWATER	CA		12/20/2018		194,242		(170)			(170)		2,381	2,381			
100030168	LOS ANGELES	CA		12/20/2018		248,327		389			389		1,664	1,664			
100030169	CONCORD	CA		12/20/2018		203,986		588			588		3,130	3,130			
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		76,263		165			165		1,468	1,468			
100030181	RIVERSIDE	CA		12/20/2018		225,725		433			433		1,226	1,226			
100030186	LONGWOOD	FL		12/20/2018		64,795		46			46		595	595			
100030187	OXON HILL	MD		12/20/2018		138,804		275			275		512	512			
100030188	LIVINGSTON	CA		12/20/2018		248,139		271			271		4,103	4,103			
100030189	YUCAIPA	CA		12/20/2018		224,246		(82)			(82)		2,232	2,232			
100030195	FALLS CHURCH	VA		12/20/2018		261,179		673			673		1,746	1,746			
100030201	BOLINGBROOK	IL		12/20/2018		144,610		99			99		582	582			
100030212	PIXLEY	CA		12/20/2018		102,733		(60)			(60)		1,371	1,371			
100030214	GLENDALE	AZ		12/20/2018		92,485		32			32		1,587	1,587			
100030223	RANDALLSTOWN	MD		12/20/2018		236,686		1,227			1,227		4,453	4,453			
100030229	SELAH	WA		12/20/2018		90,272		483			483		485	485			
100030232	SAN RAMON	CA		12/20/2018		399,694		266			266		6,778	6,778			
100030233	MAYETTA	KS		12/20/2018		78,761		35			35		1,286	1,286			
100030235	UPPER MARLBORO	MD		12/20/2018		194,470		952			952		3,375	3,375			
100030239	FLORENCE	KY		12/20/2018		94,652		280			280		792	792			
100030245	KANSAS CITY	KS		12/20/2018		33,987		49			49		787	787			
100030259	GREENSBORO	NC		12/20/2018		90,061		12			12		1,660	1,660			
100030279	HUDSON	NH		12/20/2018		230,541		195			195		961	961			
100030280	WATERFORD	WI		12/20/2018		95,673		(146)			(146)		1,099	1,099			
100030287	SAYLORSBURG	PA		12/20/2018		139,753		312			312		664	664			
100030289	HOUSTON	TX		12/20/2018		64,065		296			296		410	410			
100030294	DANBURY	CT		12/20/2018		170,000		358			358		3,330	3,330			
100030297	WEBSTER	TX		12/20/2018		77,714		(15)			(15)		240	240			
100030302	HUDSON	OH		12/20/2018		144,693		138			138		362	362			
100030304	COOPER CITY	FL		12/20/2018		197,046		157			157		1,860	1,860			
100030306	SPRING	TX		12/20/2018		88,350		436			436		2,623	2,623			
100030311	BRANDON	FL		12/20/2018		106,471		1,032			1,032		2,132	2,132			
100030314	STERLING HEIGHTS	MI		12/20/2018		119,730		8			8		1,325	1,325			
100030316	MENDON	MA		12/20/2018		140,472		1,427			1,427		5,882	5,882			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030334	CENTERVILLE	MA		12/20/2018		167,821		317			317		781	781			
100030336	CITRUS HEIGHTS	CA		12/20/2018		222,938		749			749		1,194	1,194			
100030341	NORWALK	CA		12/20/2018		216,500		410			410		1,523	1,523			
100030349	PINELLAS PARK	FL		12/20/2018		86,427		111			111		1,215	1,215			
100030351	COVINA	CA		12/20/2018		201,922		18			18		(3,243)	(3,243)			
100030355	NAPLES	FL		12/20/2018		125,752		860			860		1,357	1,357			
100030358	WASHINGTON	DC		12/20/2018		183,446		718			718		1,191	1,191			
100030363	GRANTS PASS	OR		12/20/2018		111,562		105			105		452	452			
100030366	SAINT PAUL	MN		12/20/2018		83,688		215			215		1,206	1,206			
100030368	ROSEVILLE	MN		12/20/2018		112,776		88			88		1,463	1,463			
100030369	INGLEWOOD	CA		12/20/2018		161,753		160			160		2,089	2,089			
100030371	FONTANA	CA		12/20/2018		253,664		426			426		1,234	1,234			
100030373	CIBOLA	TX		12/20/2018		112,582		65			65		1,836	1,836			
100030377	OXON HILL	MD		12/20/2018		147,223		138			138		612	612			
100030381	HUMBLE	TX		12/20/2018		179,713		113			113		2,453	2,453			
100030383	GARDENA	CA		12/20/2018		262,280		188			188		1,017	1,017			
100030390	STOCKBRIDGE	GA		12/20/2018		130,404		(536)			(536)		902	902			
100030392	ALTURAS	CA		12/20/2018		104,405		(64)			(64)		248	248			
100030393	BAKERSFIELD	CA		12/20/2018		159,987		160			160		882	882			
100030394	LANGHORNE	PA		12/20/2018		314,168		715			715		2,803	2,803			
100030396	MIDDLETOWN	DE		12/20/2018		214,499		263			263		950	950			
100030397	ALEXANDRIA	VA		12/20/2018		325,603		438			438		2,211	2,211			
100030399	HONDO	TX		12/20/2018		97,530		(54)			(54)		1,018	1,018			
100030401	PORT ST LUCIE	FL		12/20/2018		120,499		(35)			(35)		343	343			
100030407	STATEN ISLAND	NY		12/20/2018		164,999		694			694		709	709			
100030409	FAIRFIELD	CT		12/20/2018		390,317		355			355		4,794	4,794			
100030410	PHOENIX	AZ		12/20/2018		94,838		485			485		534	534			
100030414	DYER	IN		12/20/2018		88,737		236			236		761	761			
100030415	CLAREMONT	CA		12/20/2018		360,232		2,245			2,245		3,801	3,801			
100030422	TUCSON	AZ		12/20/2018		467,927		221			221		3,830	3,830			
100030423	ROCKVILLE	MD		12/20/2018		334,620		474			474		1,413	1,413			
100030426	COLUMBIA	SC		12/20/2018		234,841		190			190		1,047	1,047			
100030430	JACKSONVILLE	FL		12/20/2018		132,434		104			104		536	536			
100030451	PEARLAND	TX		12/20/2018		164,276		(158)			(158)		1,706	1,706			
100030453	BALTIMORE	MD		12/20/2018		56,763		(43)			(43)		426	426			
100030460	LAS CRUCES	NM		12/20/2018		64,958		104			104		892	892			
100030462	GARLAND	TX		12/20/2018		176,438		856			856		5,434	5,434			
100030468	MABLETON	GA		12/20/2018		54,967		(74)			(74)		539	539			
100030469	COLLINSVILLE	VA		12/20/2018		10,727		1,200			1,200		1,768	1,768			
100030470	CRANSTON	RI		12/20/2018		310,676		748			748		1,707	1,707			
100030472	BRONX	NY		12/20/2018		107,869		(75)			(75)		1,105	1,105			
100030484	RAYTOWN	MO		12/20/2018		65,813		153			153		955	955			
100030486	REDLANDS	CA		12/20/2018		129,777		723			723		914	914			
100030490	FORT WORTH	TX		12/20/2018		58,047		(33)			(33)		660	660			
100030491	HOUSTON	TX		12/20/2018		59,976		54			54		718	718			
100030496	REX	GA		12/20/2018		66,507		279			279		1,128	1,128			
100030499	HOUSTON	TX		12/20/2018		50,250		102			102		740	740			
100030504	WICHITA	KS		12/20/2018		51,370		108			108		648	648			
100030509	ALBUQUERQUE	NM		12/20/2018		71,400		136			136		1,047	1,047			
100030513	NOBLESVILLE	IN		12/20/2018		153,481		160			160		644	644			
100030515	CHARLOTTE	NC		12/20/2018		70,113		(60)			(60)		767	767			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030516	LEAGUE CITY	TX		12/20/2018		85,424		7			7		1,061	1,061			
100030518	CHARLOTTE	NC		12/20/2018		123,376		820			820		726	726			
100030525	SHERWOOD	AR		12/20/2018		144,689		(221)			(221)		2,173	2,173			
100030526	HUMBLE	TX		12/20/2018		70,494		4			4		789	789			
100030530	COLUMBIA	SC		12/20/2018		106,358		445			445		1,509	1,509			
100030531	HOUSTON	TX		12/20/2018		77,202		(46)			(46)		944	944			
100030532	RAYTOWN	MO		12/20/2018		94,096		(57)			(57)		955	955			
100030536	GAINESVILLE	GA		12/20/2018		57,753		37			37		853	853			
100030538	ACWORTH	GA		12/20/2018		112,578		(177)			(177)		713	713			
100030539	WALDORF	MD		12/20/2018		141,628		362			362		2,145	2,145			
100030540	INDEPENDENCE	MO		12/20/2018		69,294		(92)			(92)		679	679			
100030542	SUGAR LAND	TX		12/20/2018		108,206		(40)			(40)		1,311	1,311			
100030545	HOUSTON	TX		12/20/2018		63,528		(109)			(109)		450	450			
100030549	CHARLOTTE	NC		12/20/2018		89,009		12			12		972	972			
100030554	WOONSOCKET	RI		12/20/2018		124,861		330			330		910	910			
100030556	SACRAMENTO	CA		12/20/2018		144,523		235			235		2,119	2,119			
100030557	BOYNTON BEACH	FL		12/20/2018		164,013		(52)			(52)		2,081	2,081			
100030558	ORANGEBURG	SC		12/20/2018		49,127		(17)			(17)		1,750	1,750			
100030561	GASTONIA	NC		12/20/2018		52,557		82			82		795	795			
100030563	KANSAS CITY	MO		12/20/2018		83,272		(51)			(51)		1,108	1,108			
100030569	SURPRISE	AZ		12/20/2018		39,166		(18)			(18)		647	647			
100030573	PFLUGERVILLE	TX		12/20/2018		72,554		4			4		1,089	1,089			
100030582	LEAGUE CITY	TX		12/20/2018		156,106		227			227		943	943			
100030583	NEW BALTIMORE	MI		12/20/2018		153,004		79			79		3,514	3,514			
100030587	DETROIT	MI		12/20/2018		19,717		81			81		393	393			
100030590	REMBERT	SC		12/20/2018		34,190		42			42		486	486			
100030591	SMITHS GROVE	KY		12/20/2018		38,844		39			39		700	700			
100030595	CENTERPORT	NY		12/20/2018		235,135		1,006			1,006		3,289	3,289			
100030654	CHERRY HILL	NJ		04/09/2019		137,514		604			604		2,504	2,504			
100030655	VANCE	AL		04/09/2019		144,038		164			164		1,227	1,227			
100030658	AUBURN	WA		04/09/2019		201,708		381			381		634	634			
100030661	RIDGEFIELD	NJ		04/09/2019		388,593		592			592		1,474	1,474			
100030662	LAKELAND	FL		04/09/2019		164,485		426			426		532	532			
100030665	MANASSAS	VA		04/09/2019		419,119		7,687			7,687		1,882	1,882			
100030666	CLAYTON	NC		04/09/2019		147,042		234			234		529	529			
100030668	LAS VEGAS	NV		04/09/2019		151,323		653			653		626	626			
100030670	MIDDLEVILLE	MI		04/09/2019		126,251		426			426		3,413	3,413			
100030671	DANVILLE	IN		04/09/2019		129,678		470			470		524	524			
100030672	CLINTON	MD		04/09/2019		220,174		2,017			2,017		1,138	1,138			
100030673	CUMBERLAND	RI		04/09/2019		104,188		792			792		1,774	1,774			
100030675	NORTHRIDGE	CA		04/09/2019		566,240		1,416			1,416		8,631	8,631			
100030678	WINTER PARK	FL		04/09/2019		146,727		2,024			2,024		802	802			
100030681	BROOKLYN	NY		04/09/2019		460,438		4,836			4,836		2,494	2,494			
100030683	SILVER SPRING	MD		04/09/2019		395,697		1,239			1,239		2,304	2,304			
100030687	MANALAPAN	NJ		04/09/2019		311,299		473			473		1,169	1,169			
100030688	HONOLULU	HI		04/09/2019		195,387		1,975			1,975		787	787			
100030692	RIO	WI		04/09/2019		123,367		246			246		486	486			
100030694	FORT WORTH	TX		04/09/2019		146,353		(680)			(680)		(4,585)	(4,585)			
100030696	MIAMI	FL		04/09/2019		296,637		968			968		1,288	1,288			
100030698	CARY	IL		04/09/2019		187,206		100			100		675	675			
100030699	POMONA	CA		04/09/2019		314,203		49			49		323	323			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030701	WEST ROXBURY	MA		04/09/2019		637,923		7,966			7,966		1,774	1,774			
100030703	PORTER RANCH	CA		04/09/2019		497,303		1,436			1,436		2,352	2,352			
100030704	BRADENTON	FL		04/09/2019		231,654		1,506			1,506		807	807			
100030705	CLAYTON	NC		04/09/2019		124,651		452			452		1,180	1,180			
100030707	CHICAGO	IL		04/09/2019		260,530		951			951		687	687			
100030708	WEST COVINA	CA		04/09/2019		380,444		581			581		1,348	1,348			
100030709	SPRINGFIELD	VA		04/09/2019		277,332		2,302			2,302		1,266	1,266			
100030711	SAN DIEGO	CA		04/09/2019		368,658		847			847		1,396	1,396			
100030713	MAPLEWOOD	NJ		04/09/2019		200,835		(94)			(94)		1,824	1,824			
100030714	LAKEWOOD	CO		04/09/2019		252,821		(98)			(98)		(25,600)	(25,600)			
100030717	SAINT ALBANS	NY		04/09/2019		323,641		2,498			2,498		2,592	2,592			
100030718	WHITE PLAINS	NY		04/09/2019		239,866		(785)			(785)		6,447	6,447			
100030719	WAIPAHU	HI		04/09/2019		356,936		2,240			2,240		2,482	2,482			
100030721	BENICIA	CA		04/09/2019		449,807		1,072			1,072		2,836	2,836			
100030723	SOUTH YARMOUTH	MA		04/09/2019		140,374							1	1			
100030730	SACRAMENTO	CA		04/09/2019		196,528		96			96		682	682			
100030732	MOLT	MT		04/09/2019		293,552		1,613			1,613		1,139	1,139			
100030733	GAINESVILLE	VA		04/09/2019		187,319		981			981		842	842			
100030734	LOVELAND	OH		04/09/2019		135,885		409			409		575	575			
100030736	MURFREESBORO	TN		04/09/2019		138,189		73			73		1,131	1,131			
100030739	PLUMAS LAKE	CA		04/09/2019		204,097		404			404		1,175	1,175			
100030740	PORT ORANGE	FL		04/09/2019		168,403		462			462		710	710			
100030741	JAMAICA	NY		04/09/2019		202,367		829			829		566	566			
100030742	NORTH ROYALTON	OH		04/09/2019		80,969		1,806			1,806		5,967	5,967			
100030744	TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019		373,509		5,136			5,136		1,797	1,797			
100030745	CHULA VISTA	CA		04/09/2019		222,944		691			691		739	739			
100030746	SILVER SPRING	MD		04/09/2019		394,751		3,439			3,439		2,851	2,851			
100030750	SIMPSONVILLE	SC		04/09/2019		112,848		417			417		948	948			
100030752	HIALEAH	FL		04/09/2019		276,305		853			853		1,758	1,758			
100030753	ANTIOCH	TN		04/09/2019		147,259		645			645		563	563			
100030754	BILLERICA	MA		04/09/2019		272,945		2,975			2,975		1,020	1,020			
100030755	DALLAS	TX		04/09/2019		204,366		452			452		597	597			
100030757	NEW RICHMOND	WI		04/09/2019		136,647		382			382		769	769			
100030759	AVENTURA	FL		04/09/2019		141,464		1,168			1,168		641	641			
100030760	BOYNTON BEACH	FL		04/09/2019		156,103		175			175		734	734			
100030761	LAMONT	FL		04/09/2019		265,270		859			859		884	884			
100030765	STOCKBRIDGE	GA		04/09/2019		154,710		(187)			(187)		2,261	2,261			
100030766	POM FRET	MD		04/09/2019		276,646		729			729		4,056	4,056			
100030767	BROOKLYN	NY		04/09/2019		580,606		7,486			7,486		2,385	2,385			
100030770	ELK GROVE	CA		04/09/2019		413,104		828			828		2,270	2,270			
100030772	BARTLETT	IL		04/09/2019		226,449		538			538		891	891			
100030773	CLEARFIELD	UT		04/09/2019		161,751		(21)			(21)		378	378			
100030774	LOS ANGELES	CA		04/09/2019		1,377,581		624			624		6,211	6,211			
100030777	LAS VEGAS	NV		04/09/2019		195,591		108			108		569	569			
100030778	LA PINE	OR		04/09/2019		197,373		(10)			(10)		1,552	1,552			
100030779	PORT ST LUCIE	FL		04/09/2019		81,500		1,140			1,140		1,369	1,369			
100030781	OAKLAND	CA		04/09/2019		529,512		1,152			1,152		1,839	1,839			
100030783	CATHEDRAL CITY	CA		04/09/2019		156,174		1,790			1,790		641	641			
100030785	OKLAHOMA CITY	OK		04/09/2019		122,938		288			288		543	543			
100030787	SAN ANTONIO	TX		04/09/2019		153,317		2,511			2,511		601	601			
100030788	SECAUCUS	NJ		04/09/2019		318,181		599			599		1,116	1,116			

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100030790	PASADENA	CA		04/09/2019		229,777		861			861		5,344	5,344			
100030791	WEST COVINA	CA		04/09/2019		298,417		983			983		2,553	2,553			
100030792	REDMOND	WA		04/09/2019		335,336		509			509		948	948			
100030793	JAMAICA	NY		04/09/2019		222,847		1,348			1,348		835	835			
100030795	NOVATO	CA		04/09/2019		299,388		351			351		1,315	1,315			
100030798	DURHAM	NC		04/09/2019		137,407		196			196		471	471			
100030799	WAIPAHU	HI		04/09/2019		441,246		866			866		2,148	2,148			
100030801	RIDGE	NY		04/09/2019		150,929		1,629			1,629		1,042	1,042			
100030802	SPRING HILL	FL		04/09/2019		129,706		399			399		964	964			
100030803	QUNICY	MA		04/09/2019		210,368		600			600		1,008	1,008			
100030806	CARMEL VALLEY	CA		04/09/2019		646,853		1,173			1,173		2,446	2,446			
100030809	BILLINGS	MT		04/09/2019		122,302		1,095			1,095		(6)	(6)			
100030811	STERLING	VA		04/09/2019		326,114		616			616		3,126	3,126			
100030812	ORANGE	CA		04/09/2019		470,135		4,891			4,891		361	361			
100030816	KISSIMMEE	FL		04/09/2019		126,374		529			529		770	770			
100030819	HAVERTOWN	PA		04/09/2019		217,402		2,911			2,911		936	936			
100030820	BRENTWOOD	CA		04/09/2019		312,492		556			556		1,623	1,623			
100030823	RANCHO SANTA FE	CA		04/09/2019		442,285		1,272			1,272		2,165	2,165			
100030824	NEWTON	MA		04/09/2019		550,417		1,428			1,428		2,234	2,234			
100030828	RIVERSIDE	CA		04/09/2019		308,273		1,653			1,653		1,387	1,387			
100030832	SALT LAKE CITY	UT		04/09/2019		157,156		1,437			1,437		3,560	3,560			
100030833	GRAND PRAIRIE	TX		04/09/2019		137,189		287			287		580	580			
100030834	LAS VEGAS	NV		04/09/2019		171,298		156			156		696	696			
100030838	STORMVILLE	NY		04/09/2019		177,242		1,446			1,446		614	614			
100030840	BAYSIDE	NY		04/09/2019		642,752		1,730			1,730		2,938	2,938			
100030841	JUPITER	FL		04/09/2019		163,423		66			66		245	245			
100030842	EVERETT	WA		04/09/2019		176,913		535			535		1,598	1,598			
100030843	COLORADO SPRINGS	CO		04/09/2019		114,292		773			773		1,333	1,333			
100030844	PASADENA	CA		04/09/2019		311,974		260			260		1,139	1,139			
100030845	STATEN ISLAND	NY		04/09/2019		194,864		552			552		1,109	1,109			
100030847	QUEENS VILLAGE	NY		04/09/2019		338,608		2,479			2,479		1,039	1,039			
100030848	BENBROOK	TX		04/09/2019		270,292		906			906		1,300	1,300			
100030851	GARDEN GROVE	CA		04/09/2019		365,216		1,129			1,129		1,325	1,325			
100030853	CHICAGO	IL		04/09/2019		204,755		941			941		1,146	1,146			
100030854	MORENO VALLEY	CA		04/09/2019		164,830		589			589		1,899	1,899			
100030855	OCEANSIDE	CA		04/09/2019		350,265		240			240		5,185	5,185			
100030857	SOUTH OZONE PARK	NY		04/09/2019		271,910		815			815		1,545	1,545			
100030858	AUBURN	WA		04/09/2019		155,117		1,412			1,412		5,029	5,029			
100030859	MIAMI	FL		04/09/2019		168,991		74			74		634	634			
100030861	LONG BEACH	CA		04/09/2019		220,063		417			417		1,234	1,234			
100030862	NORTHBROOK	IL		04/09/2019		681,015		604			604		2,651	2,651			
100030863	WATSONVILLE	CA		04/09/2019		319,613		86			86		822	822			
100030866	SILVER SPRING	MD		04/09/2019		148,903		597			597		3,159	3,159			
100030867	CROTON ON HUDSON	NY		04/09/2019		502,636		1,146			1,146		1,157	1,157			
100030869	FLUSHING	NY		04/09/2019		354,407		1,533			1,533		4,719	4,719			
100030870	BROOKLYN	NY		04/09/2019		310,208		1,989			1,989		1,321	1,321			
100030872	UNION CITY	CA		04/09/2019		577,379		349			349		2,724	2,724			
100030874	COSTA MESA	CA		04/09/2019		263,277		932			932		1,892	1,892			
100030876	BRIARWOOD	NY		04/09/2019		276,229		720			720		821	821			
100030877	KENT	WA		04/09/2019		198,075		345			345		862	862			
100030878	BROOKLYN	NY		04/09/2019		278,581		2,215			2,215		1,991	1,991			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031037	BERKELEY TOWNSHIP	NJ		03/29/2019		79,104		775			775		677	677			
100031038	FAIRFIELD	CA		03/29/2019		268,542		123			123		900	900			
100031039	CORONA	CA		03/29/2019		214,797		560			560		873	873			
100031041	LIGHTHOUSE POINT	FL		03/29/2019		427,094		777			777		5,833	5,833			
100031042	COCONUT CREEK	FL		03/29/2019		285,634		46			46		3,565	3,565			
100031044	DES PLAINES	IL		03/29/2019		264,605		211			211		717	717			
100031045	CHICAGO	IL		03/29/2019		88,074		255			255		473	473			
100031051	TEWKSBURY	NJ		03/29/2019		320,993		1,009			1,009		1,827	1,827			
100031053	HESPERIA	CA		03/29/2019		162,782		73			73		153	153			
100031054	BANNING	CA		03/29/2019		178,405		348			348		815	815			
100031055	BAKERSFIELD	CA		03/29/2019		154,480		(184)			(184)		343	343			
100031056	LAUDERHILL	FL		03/29/2019		291,274		555			555		1,661	1,661			
100031057	SANTA MARIA	CA		03/29/2019		322,194		134			134		2,073	2,073			
100031058	WEST BABYLON	NY		03/29/2019		288,212		1,190			1,190		1,733	1,733			
100031060	FAIRFIELD	CA		03/29/2019		322,591		730			730		1,112	1,112			
100031061	SANTA ANA	CA		03/29/2019		537,632		1,461			1,461		7,221	7,221			
100031062	SACRAMENTO	CA		03/29/2019		290,291		742			742		1,733	1,733			
100031065	TAMPA	FL		03/29/2019		98,060		(90)			(90)		332	332			
100031067	CHULA VISTA	CA		03/29/2019		483,888		627			627		3,002	3,002			
100031068	LAKELAND	FL		03/29/2019		109,768		39			39		331	331			
100031069	ELK GROVE	CA		03/29/2019		398,434		2,236			2,236		1,990	1,990			
100031070	FONTANA	CA		03/29/2019		288,300		1,567			1,567		2,410	2,410			
100031071	SILVER SPRING	MD		03/29/2019		312,497		772			772		1,854	1,854			
100031072	DINUBA	CA		03/29/2019		140,443		93			93		603	603			
100031073	SACRAMENTO	CA		03/29/2019		161,965		331			331		1,600	1,600			
100031075	BAKERSFIELD	CA		03/29/2019		130,614		113			113		694	694			
100031077	CATONSVILLE	MD		03/29/2019		243,875		(8)			(8)		660	660			
100031078	LAKE WORTH	FL		03/29/2019		395,848		(204)			(204)		1,451	1,451			
100031079	ORANGEVALE	CA		03/29/2019		201,978		364			364		1,831	1,831			
100031080	PEMBROKE PINES	FL		03/29/2019		146,675		23			23		743	743			
100031081	HAMILTON TWP	NJ		03/29/2019		77,696		230			230		263	263			
100031083	MARGATE	FL		03/29/2019		192,009		975			975		4,126	4,126			
100031084	MORENO VALLEY	CA		03/29/2019		325,331		1,392			1,392		8,901	8,901			
100031086	MANTECA	CA		03/29/2019		334,217		1,235			1,235		2,703	2,703			
100031087	PHILADELPHIA	PA		03/29/2019		242,505		769			769		1,800	1,800			
100031089	CHICAGO	IL		03/29/2019		85,278		1,004			1,004		586	586			
100031091	CHICAGO	IL		03/29/2019		51,225		(254)			(254)		1,236	1,236			
100031093	CHICAGO	IL		03/29/2019		137,918		(156)			(156)		689	689			
100031094	NAPLES	FL		03/29/2019		385,683		128			128		2,039	2,039			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		105,758		36			36		388	388			
100031098	COLTON	CA		03/29/2019		154,210		157			157		1,264	1,264			
100031099	DELRAY BEACH	FL		03/29/2019		296,020		247			247		1,933	1,933			
100031100	SANTA ANA	CA		03/29/2019		322,128		828			828		1,546	1,546			
100031101	SALIDA	CA		03/29/2019		223,324		101			101		807	807			
100031102	BOCA RATON	FL		03/29/2019		162,911		448			448		1,039	1,039			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		304,663		144			144		1,204	1,204			
100031105	PEMBROKE PINES	FL		03/29/2019		301,739		702			702		1,060	1,060			
100031107	BRENTWOOD	CA		03/29/2019		297,634		(228)			(228)		900	900			
100031108	SACRAMENTO	CA		03/29/2019		259,826		1,488			1,488		1,254	1,254			
100031111	SANTA MARIA	CA		03/29/2019		312,056		285			285		2,250	2,250			
100031112	WESLEY CHAPEL	FL		03/29/2019		234,590		741			741		1,166	1,166			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031114	SACRAMENTO	CA		03/29/2019		271,243		491			491		1,291	1,291			
100031115	FAIRFIELD	CA		03/29/2019		265,099		402			402		1,182	1,182			
100031118	PALM COAST	FL		03/29/2019		133,649		533			533		647	647			
100031119	LAS VEGAS	NV		03/29/2019		114,745		215			215		350	350			
100031120	PEORIA	AZ		03/29/2019		111,877		215			215		727	727			
100031122	HAMPTON TWP	NJ		03/29/2019		158,024		241			241		785	785			
100031125	TAMARAC	FL		03/29/2019		143,028		511			511		545	545			
100031127	PARKLAND	FL		03/29/2019		513,313		92			92		1,825	1,825			
100031128	SILVER SPRING	MD		03/29/2019		267,262		224			224		1,647	1,647			
100031130	SIMI VALLEY	CA		03/29/2019		297,774		543			543		1,351	1,351			
100031131	TAMPA	FL		03/29/2019		272,055		1,347			1,347		3,289	3,289			
100031132	TUCSON	AZ		03/29/2019		57,935		331			331		314	314			
100031135	MERCED	CA		03/29/2019		412,385		746			746		1,370	1,370			
100031137	ATLANTIC BEACH	FL		03/29/2019		268,198		589			589		1,233	1,233			
100031138	SAN DIEGO	CA		03/29/2019		330,152		545			545		1,476	1,476			
100031139	POSEN	IL		03/29/2019		112,220		132			132		389	389			
100031143	SHAFTER	CA		03/29/2019		130,890		331			331		605	605			
100031144	NORTH HIGHLANDS	CA		03/29/2019		231,151		763			763		1,525	1,525			
100031146	FRANKFORT	IL		03/29/2019		239,220		297			297		1,151	1,151			
100031148	FOLSOM	CA		03/29/2019		273,184		695			695		1,314	1,314			
100031151	NAPLES	FL		03/29/2019		168,878		1,128			1,128		2,136	2,136			
100031154	BRICK	NJ		03/29/2019		516,542		1,839			1,839		2,121	2,121			
100031156	FONTANA	CA		03/29/2019		211,269		470			470		1,445	1,445			
100031157	DOVER	DE		03/29/2019		120,885		504			504		723	723			
100031159	FAIRFIELD	CA		03/29/2019		241,949		34			34		632	632			
100031160	APPLE VALLEY	CA		03/29/2019		135,566		469			469		693	693			
100031161	CLOVIS	CA		03/29/2019		170,316		451			451		1,267	1,267			
100031164	CORAL SPRINGS	FL		03/29/2019		92,932		(93)			(93)		1,192	1,192			
100031165	STOCKTON	CA		03/29/2019		201,827		165			165		734	734			
100031166	MIAMI	FL		03/29/2019		61,839		243			243		243	243			
100031167	STOCKTON	CA		03/29/2019		241,375		514			514		882	882			
100031168	MIAMI	FL		03/29/2019		309,044		1,197			1,197		2,521	2,521			
100031169	MARKHAM	IL		03/29/2019		86,291		615			615		280	280			
100031170	PALM BAY	FL		03/29/2019		119,154		(89)			(89)		1,490	1,490			
100031171	MIAMI	FL		03/29/2019		281,161		222			222		1,021	1,021			
100031172	STOCKTON	CA		03/29/2019		200,266		(140)			(140)		825	825			
100031174	LITHONIA	GA		03/29/2019		65,046		672			672		620	620			
100031176	MIAMI	FL		03/29/2019		216,048		145			145		1,109	1,109			
100031177	BRADENTON	FL		03/29/2019		50,922		137			137		1,052	1,052			
100031178	HESPERIA	CA		03/29/2019		261,344		207			207		1,546	1,546			
100031179	RICHMOND	CA		03/29/2019		298,951		387			387		2,353	2,353			
100031180	DELRAY BEACH	FL		03/29/2019		119,289		280			280		696	696			
100031181	NAPLES	FL		03/29/2019		198,968		572			572		2,383	2,383			
100031182	LAS VEGAS	NV		03/29/2019		126,863		(2)			(2)		624	624			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		162,804		601			601		1,331	1,331			
100031185	SAINT PETERSBURG	FL		03/29/2019		304,833		647			647		1,400	1,400			
100031186	MORENO VALLEY	CA		03/29/2019		168,884		440			440		695	695			
100031187	LARGO	FL		03/29/2019		119,555		280			280		2,275	2,275			
100031188	MODESTO	CA		03/29/2019		262,448		482			482		1,047	1,047			
100031190	ORLANDO	FL		03/29/2019		148,148							472	472			
100031191	LOS ANGELES	CA		03/29/2019		288,364		224			224		864	864			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031192	BAKERSFIELD	CA		03/29/2019		178,386		(343)			(343)		699	699			
100031193	LIVINGSTON	CA		03/29/2019		124,844		330			330		524	524			
100031194	ROSEVILLE	CA		03/29/2019		219,794		(84)			(84)		559	559			
100031195	COVINA	CA		03/29/2019		302,481		855			855		1,739	1,739			
100031196	EAST MEADOW	NY		03/29/2019		387,600		777			777		2,200	2,200			
100031197	SUNRISE	FL		03/29/2019		151,871		223			223		812	812			
100031198	DEERFIELD BEACH	FL		03/29/2019		159,675		492			492		681	681			
100031199	PLAINFIELD	IL		03/29/2019		150,694		132			132		1,019	1,019			
100031201	PALM SPRINGS	FL		03/29/2019		84,029		1,051			1,051		3,366	3,366			
100031202	DAVIE	FL		03/29/2019		175,622		177			177		2,295	2,295			
100031203	CORONA	CA		03/29/2019		312,841		158			158		1,636	1,636			
100031204	FRESNO	CA		03/29/2019		97,249		(114)			(114)		444	444			
100031205	SAN DIEGO	CA		03/29/2019		315,211		162			162		1,226	1,226			
100031208	LOS ANGELES	CA		03/29/2019		285,903		669			669		1,110	1,110			
100031210	LOS ANGELES	CA		03/29/2019		341,580		899			899		1,645	1,645			
100031211	DEERFIELD BEACH	FL		03/29/2019		61,652		(107)			(107)		672	672			
100031212	PATTERSON	CA		03/29/2019		154,218		(165)			(165)		524	524			
100031213	LOXAHATCHEE	FL		03/29/2019		226,651		(136)			(136)		505	505			
100031215	BAKERSFIELD	CA		03/29/2019		112,966		(155)			(155)		406	406			
100031216	HIALEAH	FL		03/29/2019		258,996		51			51		659	659			
100031220	CRANSTON	RI		03/29/2019		113,401		388			388		690	690			
100031221	WESTON	FL		03/29/2019		101,269		427			427		439	439			
100031222	APPLE VALLEY	CA		03/29/2019		160,562		282			282		873	873			
100031223	VALLEJO	CA		03/29/2019		312,349		388			388		1,370	1,370			
100031224	CORONA	CA		03/29/2019		290,180		625			625		1,371	1,371			
100031226	DELANO	CA		03/29/2019		124,909		286			286		776	776			
100031227	MERCED	CA		03/29/2019		371,272		252			252		1,933	1,933			
100031229	LOS ANGELES	CA		03/29/2019		384,995		1,399			1,399		1,756	1,756			
100031233	FORT WASHINGTON	MD		03/29/2019		323,999		70			70		(3,768)	(3,768)			
100031234	YARDLEY	PA		03/29/2019		326,318		949			949		3,198	3,198			
100031235	APOPKA	FL		03/29/2019		169,862		451			451		849	849			
100031236	SALINAS	CA		03/29/2019		296,434		556			556		1,320	1,320			
100031237	MAHWAH	NJ		03/29/2019		455,217		868			868		3,604	3,604			
100031238	DANIA	FL		03/29/2019		162,035		271			271		512	512			
100031239	MARLBORO	NJ		03/29/2019		255,787		922			922		1,416	1,416			
100031240	REDDING	CA		03/29/2019		314,995		552			552		962	962			
100031244	WHITTIER	CA		03/29/2019		276,984		438			438		2,706	2,706			
100031245	TULARE	CA		03/29/2019		111,229		100			100		595	595			
100031246	ANTELOPE	CA		03/29/2019		264,952		412			412		1,550	1,550			
100031247	WINTER GARDEN	FL		03/29/2019		67,893		267			267		528	528			
100031248	MADERA	CA		03/29/2019		147,793		396			396		594	594			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		145,363		1,303			1,303		272	272			
100031250	SACRAMENTO	CA		03/29/2019		168,992		321			321		416	416			
100031254	GONZALES	CA		03/29/2019		339,495		530			530		1,913	1,913			
100031257	ESCONDIDO	CA		03/29/2019		452,652		651			651		1,717	1,717			
100031259	CARSON	CA		03/29/2019		376,199		212			212		944	944			
100031260	FRESNO	CA		03/29/2019		115,120		291			291		484	484			
100031261	YUBA CITY	CA		03/29/2019		169,910		370			370		638	638			
100031263	HESPERIA	CA		03/29/2019		201,735		437			437		755	755			
100031264	LAKE FOREST	CA		03/29/2019		378,535		680			680		1,713	1,713			
100031267	FONTANA	CA		03/29/2019		145,694		545			545		874	874			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031268	ELK GROVE	CA		03/29/2019		294,574		(104)			(104)		1,162	1,162			
100031269	RAMONA	CA		03/29/2019		238,385		701			701		1,218	1,218			
100031271	MANVILLE	NJ		03/29/2019		156,663		580			580		1,104	1,104			
100031272	PEMBROKE PINES	FL		03/29/2019		219,005		282			282		1,672	1,672			
100031275	RENO	NV		03/29/2019		131,211		309			309		479	479			
100031276	DISTRICT HEIGHTS	MD		03/29/2019		242,754		(81)			(81)		936	936			
100031277	SUNRISE	FL		03/29/2019		128,666		(97)			(97)		425	425			
100031278	MIAMI	FL		03/29/2019		229,249		623			623		883	883			
100031281	BAKERSFIELD	CA		03/29/2019		110,734		301			301		522	522			
100031283	GONZALES	CA		03/29/2019		206,471		437			437		2,677	2,677			
100031284	NORTHBROOK	IL		03/29/2019		524,064		329			329		2,509	2,509			
100031285	CORNING	CA		03/29/2019		123,473		28			28		1,048	1,048			
100031286	INDIALANTIC	FL		03/29/2019		138,265		55			55		923	923			
100031287	CLEARLAKE	CA		03/29/2019		79,461		91			91		951	951			
100031290	SACRAMENTO	CA		03/29/2019		199,072		608			608		1,249	1,249			
100031292	FREDERICK	MD		03/29/2019		298,412		504			504		5,221	5,221			
100031293	REDDING	CA		03/29/2019		145,156		1,178			1,178		3,739	3,739			
100031294	POMONA	CA		03/29/2019		255,475		493			493		776	776			
100031296	SALINAS	CA		03/29/2019		441,415		883			883		1,520	1,520			
100031298	LAKE WORTH	FL		03/29/2019		409,528		103			103		3,142	3,142			
100031299	CHULA VISTA	CA		03/29/2019		289,575		489			489		1,804	1,804			
100031300	NOGALES	AZ		03/29/2019		159,970		209			209		788	788			
100031301	CHICAGO	IL		03/29/2019		159,017		380			380		362	362			
100031302	SKOKIE	IL		03/29/2019		293,714		1,708			1,708		4,895	4,895			
100031303	JUPITER	FL		03/29/2019		141,184		492			492		1,309	1,309			
100031304	PITTSBURG	CA		03/29/2019		265,839		585			585		1,253	1,253			
100031305	SUNRISE	FL		03/29/2019		180,300		284			284		627	627			
100031306	PALMDALE	CA		03/29/2019		182,374		402			402		853	853			
100031307	EDGEWATER	MD		03/29/2019		166,906		286			286		1,127	1,127			
100031308	CONCORD	CA		03/29/2019		234,624		425			425		1,858	1,858			
100031312	ALTAMONTE SPRINGS	FL		03/29/2019		112,249		184			184		1,486	1,486			
100031313	SALINAS	CA		03/29/2019		303,303		786			786		1,847	1,847			
100031316	NORTH MIAMI BEACH	FL		03/29/2019		47,815		912			912		448	448			
100031317	ELIZABETH	NJ		03/29/2019		173,075		468			468		803	803			
100031318	GOLD CANYON	AZ		03/29/2019		132,275		933			933		670	670			
100031319	NEWBURY PARK	CA		03/29/2019		253,043		200			200		1,167	1,167			
100031320	VENICE	FL		03/29/2019		171,634		(160)			(160)		647	647			
100031322	ANTIOCH	CA		03/29/2019		256,184		434			434		1,133	1,133			
100031323	YUCAIPA	CA		03/29/2019		357,137		317			317		1,862	1,862			
100031324	FRESNO	CA		03/29/2019		339,166		148			148		1,754	1,754			
100031326	MURRIETA	CA		03/29/2019		221,330		494			494		1,049	1,049			
100031328	RIVERSIDE	CA		03/29/2019		203,355		429			429		1,229	1,229			
100031330	OAKLEY	CA		03/29/2019		286,075		652			652		1,339	1,339			
100031331	FAIRFIELD	CA		03/29/2019		195,453		412			412		614	614			
100031333	FONTANA	CA		03/29/2019		226,196		152			152		1,202	1,202			
100031334	GARDENA	CA		03/29/2019		332,210		783			783		1,585	1,585			
100031335	ORLANDO	FL		03/29/2019		115,119		728			728		633	633			
100031336	MESA	AZ		03/29/2019		205,499		150			150		499	499			
100031340	CHINO HILLS	CA		03/29/2019		430,772		696			696		1,918	1,918			
100031341	ELGIN	IL		03/29/2019		95,590		281			281		328	328			
100031342	FRESNO	CA		03/29/2019		87,059		292			292		351	351			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031345	SACRAMENTO	CA		03/29/2019		123,518		449			449		735	735			
100031347	BAKERSFIELD	CA		03/29/2019		131,306		2			2		477	477			
100031348	AURORA	IL		03/29/2019		58,635		271			271		373	373			
100031349	POMONA	CA		03/29/2019		234,405		360			360		3,440	3,440			
100031351	LONG BEACH	CA		03/29/2019		341,527		760			760		1,619	1,619			
100031352	BAKERSFIELD	CA		03/29/2019		101,392		(230)			(230)		591	591			
100031353	SEMINOLE	FL		03/29/2019		84,718		155			155		1,303	1,303			
100031354	WYANDANCH	NY		03/29/2019		224,156		986			986		1,143	1,143			
100031357	LONG BEACH	CA		03/29/2019		308,288		767			767		6,332	6,332			
100031358	SPRING HILL	FL		03/29/2019		120,959		480			480		673	673			
100031359	MAITLAND	FL		03/29/2019		178,953		86			86		926	926			
100031361	STOCKTON	CA		03/29/2019		163,638		503			503		805	805			
100031362	STOCKTON	CA		03/29/2019		180,744		101			101		995	995			
100031364	PHOENIX	AZ		03/29/2019		108,900		232			232		388	388			
100031365	NEWBURY PARK	CA		03/29/2019		172,878		848			848		6,211	6,211			
100031366	BENICIA	CA		03/29/2019		351,423		680			680		1,594	1,594			
100031367	OAKLAND PARK	FL		03/29/2019		264,506		357			357		921	921			
100031368	TURLOCK	CA		03/29/2019		298,241		285			285		1,811	1,811			
100031369	LONG BEACH	CA		03/29/2019		435,122		948			948		2,051	2,051			
100031371	MORENO VALLEY	CA		03/29/2019		184,625		385			385		1,425	1,425			
100031372	SAN LEANDRO	CA		03/29/2019		523,145		(100)			(100)		1,703	1,703			
100031373	RANCHO CUCAMONGA	CA		03/29/2019		249,097		671			671		1,256	1,256			
100031375	MIRAMAR	FL		03/29/2019		148,722		334			334		623	623			
100031376	PORT CHARLOTTE	FL		03/29/2019		128,742		199			199		1,803	1,803			
100031378	SACRAMENTO	CA		03/29/2019		167,978		160			160		1,546	1,546			
100031381	MODESTO	CA		03/29/2019		210,027		492			492		1,000	1,000			
100031382	OCEANSIDE	CA		03/29/2019		332,772		869			869		1,595	1,595			
100031383	KISSIMMEE	FL		03/29/2019		280,532		615			615		1,260	1,260			
100031386	HIGHLAND	CA		03/29/2019		169,093		30			30		823	823			
100031387	LONG BEACH	CA		03/29/2019		267,343		12			12		1,724	1,724			
100031388	LINCOLN	CA		03/29/2019		218,389		481			481		872	872			
100031389	FRESNO	CA		03/29/2019		94,386		168			168		408	408			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		146,009		154			154		871	871			
100031392	RIALTO	CA		03/29/2019		248,618		928			928		1,817	1,817			
100031393	NORWALK	CA		03/29/2019		255,749		996			996		1,353	1,353			
100031394	LA JOLLA	CA		03/29/2019		433,974		(405)			(405)		1,443	1,443			
100031397	BAKERSFIELD	CA		03/29/2019		72,131		244			244		349	349			
100031398	VALLEJO	CA		03/29/2019		212,223		950			950		1,616	1,616			
100031399	FONTANA	CA		03/29/2019		183,347		473			473		882	882			
100031400	LAUDERHILL	FL		03/29/2019		78,570		(68)			(68)		304	304			
100031402	MORENO VALLEY	CA		03/29/2019		134,220		1,552			1,552		2,104	2,104			
100031403	ANDERSON	CA		03/29/2019		126,966		297			297		759	759			
100031404	FRESNO	CA		03/29/2019		96,794		487			487		559	559			
100031405	HERCULES	CA		03/29/2019		440,762		250			250		2,277	2,277			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		215,263		266			266		1,154	1,154			
100031410	PALM BAY	FL		03/29/2019		91,177		185			185		1,286	1,286			
100031411	INDIO	CA		03/29/2019		143,071		499			499		920	920			
100031413	STOCKTON	CA		03/29/2019		145,890		144			144		1,045	1,045			
100031416	SACRAMENTO	CA		03/29/2019		136,436		150			150		277	277			
100031417	STOCKTON	CA		03/29/2019		198,224		159			159		569	569			
100031418	HUNTINGTON STATION	NY		03/29/2019		212,320		522			522		851	851			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031421	BAKERSFIELD	CA		03/29/2019		158,692		276			276		1,008	1,008			
100031422	MIAMI	FL		03/29/2019		313,247		419			419		1,737	1,737			
100031423	DAVIE	FL		03/29/2019		172,006		139			139		1,011	1,011			
100031424	ORLANDO	FL		03/29/2019		134,072		262			262		460	460			
100031425	VAN NUYS	CA		03/29/2019		323,797		791			791		1,565	1,565			
100031426	MARKHAM	IL		03/29/2019		22,835		618			618		475	475			
100031428	VACAVILLE	CA		03/29/2019		196,317		1,395			1,395		1,939	1,939			
100031429	STOCKTON	CA		03/29/2019		194,725		(177)			(177)		644	644			
100031432	STOCKTON	CA		03/29/2019		212,532		716			716		1,393	1,393			
100031433	LA QUINTA	CA		03/29/2019		282,526		275			275		3,077	3,077			
100031435	CARSON	CA		03/29/2019		371,874		918			918		1,959	1,959			
100031436	STOCKTON	CA		03/29/2019		169,406		542			542		1,333	1,333			
100031437	TRACY	CA		03/29/2019		243,973		64			64		1,184	1,184			
100031438	NORTH BERGEN	NJ		03/29/2019		222,287		670			670		887	887			
100031439	FRESNO	CA		03/29/2019		101,561		417			417		1,415	1,415			
100031440	MORENO VALLEY	CA		03/29/2019		149,090		221			221		853	853			
100031441	FONTANA	CA		03/29/2019		215,798		364			364		780	780			
100031442	FAIRFIELD	CA		03/29/2019		270,488		(65)			(65)		1,136	1,136			
100031445	MC FARLAND	CA		03/29/2019		34,933		774			774		499	499			
100031447	REDLANDS	CA		03/29/2019		205,851		766			766		860	860			
100031448	BALDWIN PARK	CA		03/29/2019		246,435		623			623		6,002	6,002			
100031450	CHICAGO	IL		03/29/2019		224,301		(66)			(66)		166	166			
100031451	FAIRFIELD	CA		03/29/2019		228,062		452			452		1,339	1,339			
100031452	ANTIOCH	CA		03/29/2019		375,383		692			692		1,783	1,783			
100031453	LAUDERHILL	FL		03/29/2019		119,168		605			605		632	632			
100031454	LAKE WORTH	FL		03/29/2019		77,373		191			191		275	275			
100031455	FAIRFIELD	CA		03/29/2019		209,557		660			660		628	628			
100031457	SANTA BARBARA	CA		03/29/2019		504,215		271			271		2,520	2,520			
100031458	ALTAMONTE SPRINGS	FL		03/29/2019		85,305		331			331		341	341			
100031459	INDIO	CA		03/29/2019		197,684		(172)			(172)		891	891			
100031460	DUMONT	NJ		03/29/2019		287,670		289			289		1,028	1,028			
100031461	VISTA	CA		03/29/2019		318,766		176			176		1,630	1,630			
100031462	BAKERSFIELD	CA		03/29/2019		96,653		134			134		1,608	1,608			
100031463	RIPON	CA		03/29/2019		381,713		(46)			(46)		(3,741)	(3,741)			
100031465	VICTORVILLE	CA		03/29/2019		118,226		984			984		932	932			
100031466	BALDWIN PARK	CA		03/29/2019		239,813		339			339		1,427	1,427			
100031468	EL MONTE	CA		03/29/2019		296,528		365			365		1,447	1,447			
100031470	RIVERSIDE	CA		03/29/2019		175,823		227			227		877	877			
100031471	EL CENTRO	CA		03/29/2019		136,516		327			327		1,606	1,606			
100031472	SACRAMENTO	CA		03/29/2019		117,975		305			305		470	470			
100031475	CHINO	CA		03/29/2019		365,027		130			130		1,636	1,636			
100031477	CHICAGO	IL		03/29/2019		143,846		431			431		1,193	1,193			
100031479	LANCASTER	CA		03/29/2019		191,067		464			464		913	913			
100031480	PALMDALE	CA		03/29/2019		182,021		636			636		1,409	1,409			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		60,766		349			349		823	823			
100031486	IRVINE	CA		03/29/2019		463,055		667			667		1,988	1,988			
100031487	RICHMOND	CA		03/29/2019		338,207		431			431		3,994	3,994			
100031488	SOUTH GATE	CA		03/29/2019		293,265		297			297		1,604	1,604			
100031490	SANTA ANA	CA		03/29/2019		303,505		445			445		1,814	1,814			
100031491	OAKLAND	CA		03/29/2019		441,367		1,198			1,198		5,697	5,697			
100031492	OAKLEY	CA		03/29/2019		348,072		1,258			1,258		2,586	2,586			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031493	TAMPA	FL		03/29/2019		224,954		127			127		3,251	3,251			
100031494	MODESTO	CA		03/29/2019		69,986		168			168		1,627	1,627			
100031498	PORTERVILLE	CA		03/29/2019		105,997		272			272		597	597			
100031502	FRESNO	CA		03/29/2019		89,074		600			600		561	561			
100031503	NAPLES	FL		03/29/2019		295,593		(38)			(38)		1,296	1,296			
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		362,810		382			382		1,492	1,492			
100031506	STATEN ISLAND	NY		03/29/2019		408,517		1,677			1,677		2,597	2,597			
100031507	SACRAMENTO	CA		03/29/2019		283,915		631			631		2,441	2,441			
100031508	NORTH HIGHLANDS	CA		03/29/2019		129,701		448			448		599	599			
100031510	LATHROP	CA		03/29/2019		141,814		482			482		701	701			
100035470	SOUTHERN PINES	NC		08/21/2019		116,140		(165)			(165)		763	763			
100035500	GALVESTON	TX		08/21/2019		149,744		(222)			(222)		767	767			
100035512	MOUNT PLEASANT	SC		08/21/2019		149,525		(170)			(170)		628	628			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		167,629		(132)			(132)		740	740			
100035637	CHICAGO	IL		08/21/2019		378,412		(599)			(599)		1,378	1,378			
100035708	WARWICK	RI		08/21/2019		129,891		(138)			(138)		757	757			
100035842	KAILUA KONA	HI		08/21/2019		567,734		(374)			(374)		2,645	2,645			
100035894	SAN ANTONIO	TX		08/21/2019		126,536		(183)			(183)		1,379	1,379			
100035896	SURPRISE	AZ		08/21/2019		163,172		(122)			(122)		890	890			
100035949	SAVAGE	MN		08/27/2019		174,182		(173)			(173)		661	661			
100036007	TOMBALL	TX		08/27/2019		138,875		(148)			(148)		590	590			
100036016	BLOOMINGTON	IN		08/27/2019		146,841		(168)			(168)		613	613			
100036022	DETROIT	MI		08/27/2019		111,420		(115)			(115)		488	488			
100036049	HANFORD	CA		08/27/2019		262,239		(148)			(148)		1,100	1,100			
100036249	MIAMI	FL		08/27/2019		127,643		(202)			(202)		760	760			
100036269	UPLAND	CA		08/27/2019		224,093		(167)			(167)		1,763	1,763			
100037852	TUCSON	AZ		09/16/2019		218,888		(208)			(208)		1,854	1,854			
100037893	PISCATAWAY	NJ		09/16/2019		157,478		(144)			(144)		750	750			
100037907	ROUND ROCK	TX		09/16/2019		38,644		(1,153)			(1,153)		3,348	3,348			
100037933	TAMPA	FL		09/16/2019		167,192		(139)			(139)		1,361	1,361			
100037945	MARLTON	NJ		09/16/2019		135,941		(157)			(157)		567	567			
100037993	TUCSON	AZ		09/16/2019		135,137		(156)			(156)		560	560			
100038037	MONTEBELLO	CA		11/15/2019		350,118		(252)			(252)		1,475	1,475			
100038040	BOISE	ID		11/15/2019		259,120		(214)			(214)		2,319	2,319			
100038055	TUCSON	AZ		11/15/2019		143,594		(148)			(148)		595	595			
100038071	OCRACOKE	NC		11/15/2019		137,693		(175)			(175)		1,160	1,160			
100038117	MAMMOTH LAKES	CA		11/15/2019		238,820		(148)			(148)		1,111	1,111			
100038197	YPSILANTI	MI		11/15/2019		123,047		(156)			(156)		494	494			
100038232	WILLIAMSON	GA		11/15/2019		115,733		(106)			(106)		556	556			
100038233	WILLIAMSON	GA		11/15/2019		122,598		(112)			(112)		589	589			
100038249	SOUTH HOLLAND	IL		11/15/2019		114,419		(159)			(159)		441	441			
100038258	RIVERVIEW	FL		11/15/2019		116,104		(162)			(162)		321	321			
100038360	FOUNTAIN	CO		11/15/2019		140,581		(153)			(153)		587	587			
100038393	ELK RIVER	MN		11/15/2019		131,336		(101)			(101)		647	647			
100038404	GULF SHORES	AL		11/15/2019		402,008		(487)			(487)		1,499	1,499			
100039733	MINNEAPOLIS	MN		10/28/2019		118,128		(114)			(114)		555	555			
100039759	SCHAUMBURG	IL		10/28/2019		118,167		(189)			(189)		1,443	1,443			
100039809	HURST	TX		10/28/2019		148,268		(164)			(164)		601	601			
100039874	LAS VEGAS	NV		10/28/2019		234,551		(184)			(184)		899	899			
100040097	CLARKSTON	GA		01/28/2020		155,542		(171)			(171)		756	756			
100040098	CLARKSTON	GA		01/28/2020		162,198		(180)			(180)		814	814			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100040099	PENDLETON	IN		01/28/2020		125,969		(161)			(161)		866	866			
100040106	MARIETTA	GA		01/28/2020		133,219		(168)			(168)		951	951			
100041193	DURHAM	NC		03/02/2020		161,999		(133)			(133)		758	758			
100041209	YUMA	AZ		03/02/2020		191,797		(249)			(249)		715	715			
100041317	KANSAS CITY	MO		03/02/2020		157,741		(135)			(135)		739	739			
100041680	KATY	TX		03/02/2020		136,478		(188)			(188)		618	618			
100042927	MIRAMAR	FL		05/28/2020		216,255		665			665		4,294	4,294			
100042929	NEW BEDFORD	MA		05/28/2020		160,593		(149)			(149)		643	643			
100042931	NORTH LAS VEGAS	NV		05/28/2020		93,732		196			196		618	618			
100042932	WHITTIER	CA		05/28/2020		196,274		241			241		774	774			
100042933	ROSEVILLE	CA		05/28/2020		118,100		214			214		1,834	1,834			
100042934	SACRAMENTO	CA		05/28/2020		62,034		(37)			(37)		216	216			
100042935	OAKLAND	CA		05/28/2020		454,593		(515)			(515)		2,419	2,419			
100042936	SOMERS POINT	NJ		05/28/2020		62,383		475			475		1,915	1,915			
100042939	ALBUQUERQUE	NM		05/28/2020		80,291		(61)			(61)		919	919			
100042943	FREDERICKSBURG	VA		05/28/2020		102,974		112			112		865	865			
100042944	MODESTO	CA		05/28/2020		97,604		565			565		1,805	1,805			
100042945	FRANKLIN PARK	IL		05/28/2020		93,959		132			132		694	694			
100042947	FAYETTEVILLE	GA		05/28/2020		106,197		104			104		1,560	1,560			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		83,996		52			52		1,038	1,038			
100042952	RHINEBECK	NY		05/28/2020		155,831		89			89		521	521			
100042953	NEW CASTLE	DE		05/28/2020		84,016		179			179		798	798			
100042955	IMPERIAL BEACH	CA		05/28/2020		330,430		716			716		4,506	4,506			
100042959	OXNARD	CA		05/28/2020		371,081		159			159		1,863	1,863			
100042963	OAKLAND	CA		05/28/2020		291,831		439			439		1,742	1,742			
100042964	SIMI VALLEY	CA		05/28/2020		336,894		(519)			(519)		1,244	1,244			
100042965	SACRAMENTO	CA		05/28/2020		115,505		(23)			(23)		1,612	1,612			
100042966	PEARL CITY	HI		05/28/2020		202,534		912			912		37,692	37,692			
100042968	NORTON	OH		05/28/2020		120,777		245			245		1,489	1,489			
100042969	SAN DIEGO	CA		05/28/2020		250,415		(438)			(438)		1,280	1,280			
100042970	CHICAGO	IL		05/28/2020		150,162		220			220		1,609	1,609			
100042971	BENICIA	CA		05/28/2020		175,516		145			145		703	703			
100042972	MAYODAN	NC		05/28/2020		100,259		(112)			(112)		848	848			
100042973	SIMI VALLEY	CA		05/28/2020		342,615		200			200		1,083	1,083			
100042975	BURLINGTON	CT		05/28/2020		140,843		4			4		477	477			
100042976	WESTLAKE VILLAGE	CA		05/28/2020		577,327		(92)			(92)		2,506	2,506			
100042977	BAKERSFIELD	CA		05/28/2020		98,324		(19)			(19)		1,471	1,471			
100042978	GERMANTOWN	MD		05/28/2020		340,971		15			15		819	819			
100042983	SAN DIEGO	CA		05/28/2020		354,730		(37)			(37)		1,640	1,640			
100042985	SANTA ANA	CA		05/28/2020		331,583		550			550		3,000	3,000			
100042989	CUTLER	CA		05/28/2020		71,738		301			301		767	767			
100042992	INGLEWOOD	CA		05/28/2020		258,477		(218)			(218)		604	604			
100042994	LIBERTY	IN		05/28/2020		46,727		(71)			(71)		1,293	1,293			
100042996	PICO RIVERA	CA		05/28/2020		255,887		158			158		3,801	3,801			
100042997	DIAMOND BAR	CA		05/28/2020		186,589		39			39		1,324	1,324			
100042998	SAN ANTONIO	FL		05/28/2020		37,889		304			304		1,709	1,709			
100043001	CARSON	CA		05/28/2020		373,729		(68)			(68)		4,538	4,538			
100043002	ORLANDO	FL		05/28/2020		58,763		12			12		2,064	2,064			
100043004	OSAGE BEACH	MO		05/28/2020		157,805		306			306		1,270	1,270			
100043005	INMAN	SC		05/28/2020		199,174		225			225		1,291	1,291			
100043007	TULARE	CA		05/28/2020		133,277		152			152		660	660			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043008	PLACENTIA	CA		05/28/2020		160,318		437			437		1,151	1,151			
100043014	ASHEBORO	NC		05/28/2020		91,835		173			173		1,499	1,499			
100043015	EASTON	PA		05/28/2020		188,342		(320)			(320)		2,232	2,232			
100043018	DELRAY BEACH	FL		05/28/2020		124,576		1			1		700	700			
100043019	OAK GROVE	MN		05/28/2020		421,886		626			626		6,809	6,809			
100043026	SPRINGFIELD	MA		05/28/2020		116,411		111			111		449	449			
100043027	WINDSOR	CA		05/28/2020		188,238		168			168		833	833			
100043028	FRESNO	CA		05/28/2020		197,860		54			54		733	733			
100043029	SHAKER HEIGHTS	OH		05/28/2020		88,861		411			411		2,017	2,017			
100043031	WEST TOWNSEND	MA		05/28/2020		169,710		9			9		3,791	3,791			
100043032	ALBUQUERQUE	NM		05/28/2020		47,861		14			14		933	933			
100043034	BENICIA	CA		05/28/2020		380,701		458			458		5,609	5,609			
100043037	DEL REY	CA		05/28/2020		42,674		36			36		193	193			
100043038	PLANTATION	FL		05/28/2020		224,680		(125)			(125)		2,987	2,987			
100043041	CHICAGO	IL		05/28/2020		252,967		234			234		657	657			
100043042	RICHMOND	VA		05/28/2020		91,490		379			379		597	597			
100043043	FOUNTAIN HILLS	AZ		05/28/2020		470,034		160			160		1,880	1,880			
100043044	HONOKAA	HI		05/28/2020		190,831		213			213		960	960			
100043047	DAVENPORT	FL		05/28/2020		137,910		(110)			(110)		726	726			
100043048	DALLAS	TX		05/28/2020		59,106		16			16		222	222			
100043049	MAITLAND	FL		05/28/2020		96,763		(99)			(99)		1,011	1,011			
100043050	ASTORIA	NY		05/28/2020		511,885		(455)			(455)		3,534	3,534			
100043051	MONROE	NC		05/28/2020		47,469		94			94		403	403			
100043054	MORENO VALLEY	CA		05/28/2020		130,678		176			176		1,537	1,537			
100043056	GRANADA HILLS	CA		05/28/2020		259,860		336			336		4,311	4,311			
100043057	ANTIOCH	CA		05/28/2020		175,802		(50)			(50)		866	866			
100043059	BRICK	NJ		05/28/2020		244,074		204			204		1,143	1,143			
100043060	WEST PALM BEACH	FL		05/28/2020		192,548		460			460		1,374	1,374			
100043062	ASHEVILLE	NC		05/28/2020		94,803		522			522		1,286	1,286			
100043064	HYATTSVILLE	MD		05/28/2020		139,669		289			289		666	666			
100043067	GLEN ALLEN	VA		05/28/2020		475,922		(313)			(313)		1,525	1,525			
100043068	CHICAGO	IL		05/28/2020		209,382		(123)			(123)		831	831			
100043070	BROOKLYN PARK	MN		05/28/2020		73,871		(86)			(86)		1,533	1,533			
100043072	LORTON	VA		05/28/2020		268,925		(86)			(86)		2,828	2,828			
100043074	WESTON	FL		05/28/2020		134,915		462			462		1,651	1,651			
100043077	EAST PALO ALTO	CA		05/28/2020		478,170		(229)			(229)		1,859	1,859			
100043078	MIAMI	FL		05/28/2020		232,468		127			127		369	369			
100043080	JACKSON	MI		05/28/2020		33,108		19			19		416	416			
100043081	COMPTON	CA		05/28/2020		167,377		394			394		3,220	3,220			
100043083	POWDER SPRINGS	GA		05/28/2020		261,045		133			133		1,288	1,288			
100043086	LAKEPORT	CA		05/28/2020		124,672		130			130		824	824			
100043088	PERRIS	CA		05/28/2020		202,536		(112)			(112)		406	406			
100043089	NATIONAL CITY	CA		05/28/2020		145,320		315			315		1,249	1,249			
100043090	MIRAMAR	FL		05/28/2020		177,839		315			315		772	772			
100043092	NASHVILLE	TN		05/28/2020		107,820		(131)			(131)		1,126	1,126			
100043094	ROME	OH		05/28/2020		127,463		(148)			(148)		539	539			
100043095	PARLIER	CA		05/28/2020		172,677		121			121		921	921			
100043100	CEDARBURG	WI		05/28/2020		92,635		399			399		1,720	1,720			
100043102	CARLISLE	PA		05/28/2020		52,474		115			115		1,000	1,000			
100043103	SALINAS	CA		05/28/2020		268,780		(63)			(63)		1,265	1,265			
100043105	LAURENS	SC		05/28/2020		53,742		(46)			(46)		59	59			

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100043106	NEWARK	NJ		05/28/2020		161,126		382			382		2,236	2,236			
100043107	ELK GROVE	CA		05/28/2020		217,710		(213)			(213)		1,934	1,934			
100043109	LA HABRA	CA		05/28/2020		188,447		100			100		531	531			
100043110	BURBANK	CA		05/28/2020		524,253		(181)			(181)		885	885			
100043111	YUMA	AZ		05/28/2020		41,205		249			249		1,594	1,594			
100043112	WARREN	NJ		05/28/2020		243,981		(9)			(9)		2,737	2,737			
100043113	PEARLAND	TX		05/28/2020		94,259		113			113		642	642			
100043114	BELLINGHAM	WA		05/28/2020		184,076		246			246		1,557	1,557			
100043115	EAU CLAIRE	WI		05/28/2020		94,617		297			297		1,763	1,763			
100043116	STREETSBORO	OH		05/28/2020		70,713		219			219		1,812	1,812			
100043117	WARWICK	NY		05/28/2020		190,639		285			285		3,128	3,128			
100043118	WINNETKA	CA		05/28/2020		246,316		(104)			(104)		2,879	2,879			
100043119	CLAYTON	NC		05/28/2020		76,607		165			165		1,415	1,415			
100043120	AVENTURA	FL		05/28/2020		134,354		48			48		2,335	2,335			
100043121	BOILING SPRINGS	SC		05/28/2020		59,901		99			99		733	733			
100043123	SALEM	UT		05/28/2020		138,823		203			203		2,414	2,414			
100043124	PUEBLO	CO		05/28/2020		141,854		15			15		707	707			
100043127	SAN FRANCISCO	CA		05/28/2020		413,034		1,225			1,225		4,820	4,820			
100043128	ELK GROVE	CA		05/28/2020		142,316		(28)			(28)		1,554	1,554			
100043129	LOS ANGELES	CA		05/28/2020		158,573		(3)			(3)		488	488			
100043130	SALEM	VA		05/28/2020		127,171		150			150		1,851	1,851			
100043133	JACKSONVILLE	FL		05/28/2020		102,914		336			336		1,921	1,921			
100043134	GLASTONBURY	CT		05/28/2020		238,566		459			459		3,202	3,202			
100043135	HENDERSON	NV		05/28/2020		126,232		(109)			(109)		931	931			
100043136	CATHEDRAL CITY	CA		05/28/2020		120,939		418			418		832	832			
100043137	SCHRIEVER	LA		05/28/2020		16,068		(51)			(51)		2,329	2,329			
100043138	MASSAPEQUA	NY		05/28/2020		300,078		160			160		3,597	3,597			
100043141	GALT	CA		05/28/2020		87,448		50			50		773	773			
100043142	COCONUT CREEK	FL		05/28/2020		58,083		86			86		98	98			
100043143	RESEDA	CA		05/28/2020		337,558		265			265		986	986			
100043144	SANDIA PARK	NM		05/28/2020		90,294		141			141		697	697			
100043145	COVINA	CA		05/28/2020		321,084		698			698		1,550	1,550			
100043146	LIVERMORE	CA		05/28/2020		139,342		565			565		2,931	2,931			
100043149	NEBRASKA CITY	NE		05/28/2020		54,222		(2)			(2)		391	391			
100043151	WOODBURY	MN		05/28/2020		166,086		270			270		1,336	1,336			
100043152	SOUTH ELGIN	IL		05/28/2020		144,563		571			571		1,379	1,379			
100043154	MABLETOWN	GA		05/28/2020		151,581		127			127		3,077	3,077			
100043156	LAKESIDE	CA		05/28/2020		182,040		349			349		2,108	2,108			
100043157	PARIS	MO		05/28/2020		17,610		149			149		772	772			
100043158	GARDEN GROVE	CA		05/28/2020		320,032		284			284		1,058	1,058			
100043159	GUILFORD	IN		05/28/2020		99,665		21			21		221	221			
100043160	LODI	CA		05/28/2020		366,103		(216)			(216)		1,455	1,455			
100043162	VALLEJO	CA		05/28/2020		340,286		(217)			(217)		735	735			
100043163	DOYLESTOWN	PA		05/28/2020		126,828		198			198		2,300	2,300			
100043166	HAYWARD	CA		05/28/2020		479,748		(215)			(215)		1,323	1,323			
100043167	SANTA FE SPRINGS	CA		05/28/2020		311,075		189			189		904	904			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		144,083		(2)			(2)		1,673	1,673			
100043171	ORLANDO	FL		05/28/2020		217,266		244			244		2,931	2,931			
100043172	FORT WORTH	TX		05/28/2020		42,564		(23)			(23)		402	402			
100043173	PLYMOUTH	MA		05/28/2020		255,315		(149)			(149)		2,211	2,211			
100043174	PLEASANT HILL	CA		05/28/2020		277,131		906			906		2,832	2,832			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043175	AURORA	CO		05/28/2020		84,434		160			160		2,175	2,175			
100043178	MENOMONEE FALLS	WI		05/28/2020		158,668		(123)			(123)		1,698	1,698			
100043179	CHESAPEAKE	VA		05/28/2020		118,151		(18)			(18)		443	443			
100043180	MCLEAN	VA		05/28/2020		181,557		(264)			(264)		1,761	1,761			
100043181	KISSIMMEE	FL		05/28/2020		120,930		54			54		2,423	2,423			
100043182	NORWALK	CA		05/28/2020		157,650		(244)			(244)		1,468	1,468			
100043183	REDDING	CA		05/28/2020		142,233		53			53		265	265			
100043184	ISSAQUAH	WA		05/28/2020		160,534		297			297		1,122	1,122			
100043185	ALBUQUERQUE	NM		05/28/2020		69,286		(118)			(118)		1,115	1,115			
100043187	SANTA ROSA	CA		05/28/2020		142,265		212			212		1,019	1,019			
100043188	MASSAPEQUA	NY		05/28/2020		262,265		576			576		2,060	2,060			
100043189	CORONA	CA		05/28/2020		290,976		322			322		2,335	2,335			
100043190	PAROWAN	UT		05/28/2020		108,114		256			256		791	791			
100043193	OCEANSIDE	CA		05/28/2020		92,668		83			83		660	660			
100043194	MURFREESBORO	TN		05/28/2020		71,371		(41)			(41)		663	663			
100043195	SAN ANTONIO	TX		05/28/2020		73,202		7			7		801	801			
100043196	HOWELL	MI		05/28/2020		82,292		119			119		1,109	1,109			
100043197	VANCOUVER	WA		05/28/2020		167,895		291			291		967	967			
100043198	BELLE PLAINE	MN		05/28/2020		146,494		44			44		758	758			
100043199	BRIGANTINE	NJ		08/13/2020		534,907		1,178			1,178		3,380	3,380			
100043200	KANSAS CITY	MO		08/13/2020		193,351		(698)			(698)		1,535	1,535			
100043201	ORLANDO	FL		08/13/2020		258,689		549			549		1,471	1,471			
100043203	DUNCANVILLE	TX		08/13/2020		101,839		(117)			(117)		205	205			
100043204	CLARKTON	NC		08/13/2020		143,200		(631)			(631)		3,078	3,078			
100043209	DESERT HOT SPRINGS	CA		08/13/2020		175,459		22			22		529	529			
100043210	MT PLEASANT	SC		08/13/2020		88,255		(201)			(201)		380	380			
100043211	PASADENA	TX		08/13/2020		71,266		(101)			(101)		277	277			
100043214	BOISE	ID		08/13/2020		127,134		(94)			(94)		278	278			
100043217	BRIDGEWATER	NJ		08/13/2020		362,413		(413)			(413)		2,899	2,899			
100043219	CHULA VISTA	CA		08/13/2020		329,517		228			228		3,971	3,971			
100043222	PHOENIXVILLE	PA		08/13/2020		235,980		(18)			(18)		456	456			
100043224	KATY	TX		08/13/2020		97,882		(16)			(16)		302	302			
100043225	SPRING VALLEY	NY		08/13/2020		247,955		148			148		1,466	1,466			
100043230	KENNER	LA		08/13/2020		195,484		324			324		722	722			
100043231	POUGHQUAG	NY		08/13/2020		236,559		(214)			(214)		985	985			
100043232	WASHINGTON	DC		08/13/2020		402,917		58			58		1,658	1,658			
100043233	ARLINGTON	TX		08/13/2020		72,511		(134)			(134)		1,168	1,168			
100043235	PHOENIX	AZ		08/13/2020		120,636		134			134		307	307			
100043239	MIRAMAR	FL		08/13/2020		166,775		255			255		481	481			
100043240	EXETER	NH		08/13/2020		213,812		(1,217)			(1,217)		451	451			
100043241	MACOMB	MI		08/13/2020		167,693		(305)			(305)		1,165	1,165			
100043242	BELLINGHAM	WA		08/13/2020		212,122		(111)			(111)		514	514			
100043246	BRONX	NY		08/13/2020		172,841		(398)			(398)		1,758	1,758			
100043247	BOTHELL	WA		08/13/2020		195,950		54			54		1,652	1,652			
100043248	FLINT	MI		08/13/2020		50,245		(77)			(77)		331	331			
100043250	CANTON	GA		08/13/2020		182,179		655			655		1,664	1,664			
100043251	DES MOINES	IA		08/13/2020		113,379		144			144		1,233	1,233			
100043252	LACONIA	NH		08/13/2020		61,384		206			206		4,001	4,001			
100043254	HOUSTON	TX		08/13/2020		79,896		(62)			(62)		360	360			
100043255	ELGIN	TX		08/13/2020		98,190		(213)			(213)		529	529			
100043256	BELLFLOWER	CA		08/13/2020		295,446		(62)			(62)		981	981			

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100043258	ACWORTH	GA		08/13/2020		189,551		192			192		1,184	1,184			
100043260	HOUSTON	TX		08/13/2020		64,653		(97)			(97)		177	177			
100043261	BATTLE CREEK	MI		08/13/2020		87,395		26			26		284	284			
100043263	GREENVILLE	SC		08/13/2020		48,855		(193)			(193)		860	860			
100043264	MONROE	MI		08/13/2020		100,262		(303)			(303)		901	901			
100043266	SAINT CHARLES	MO		08/13/2020		98,290		(238)			(238)		814	814			
100043267	COSHOCTON	OH		08/13/2020		36,748		202			202		1,209	1,209			
100043271	INDIANAPOLIS	IN		08/13/2020		106,020		(242)			(242)		1,140	1,140			
100043272	VALPARAISO	IN		08/13/2020		42,126		909			909		5,290	5,290			
100043273	WARSAW	NC		08/13/2020		45,984		22			22		1,358	1,358			
100043274	NEW KENSINGTON	PA		08/13/2020		61,185		(125)			(125)		810	810			
100043275	EAST BERNARD	TX		08/13/2020		77,495		(59)			(59)		74	74			
100043276	CANTON	MI		08/13/2020		164,685		(261)			(261)		300	300			
100043277	MADISONVILLE	TN		08/13/2020		134,058		1,385			1,385		274	274			
100043278	KINGSLEY	PA		08/13/2020		47,093		7			7		2,016	2,016			
100043284	N HUNTINGDON	PA		08/13/2020		71,044		709			709		148	148			
100043285	ROCKY MOUNT	NC		08/13/2020		58,238		367			367		582	582			
100043286	KELSO	WA		08/13/2020		88,876		(560)			(560)		3,112	3,112			
100043288	CHINOVALLEY	AZ		08/13/2020		106,986		(373)			(373)		671	671			
100043290	LAS VEGAS	NV		08/13/2020		255,276		(468)			(468)		1,243	1,243			
100043291	DOWNEY	CA		08/13/2020		87,007		(323)			(323)		899	899			
100043296	HAGERMAN	NM		08/13/2020		63,776		(110)			(110)		424	424			
100043303	PLAINFIELD	IL		08/13/2020		236,543		(44)			(44)		311	311			
100043304	BREMEN	IN		08/13/2020		501,186		1,901			1,901		9,476	9,476			
100043307	CEDAR HILL	MO		08/13/2020		150,898		(158)			(158)		688	688			
100043308	TAYLORS FALLS	MN		08/13/2020		120,226		(148)			(148)		550	550			
100043309	SUMMERVILLE	SC		08/13/2020		97,794		(133)			(133)		193	193			
100043311	BLYTHEWOOD	SC		08/13/2020		258,635		(114)			(114)		1,493	1,493			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		674,975		(806)			(806)		2,439	2,439			
100043313	ROCK HILL	SC		08/13/2020		79,048		(82)			(82)		160	160			
100043314	MIDDLETOWN	NY		08/13/2020		258,502		110			110		655	655			
100043321	CHICAGO	IL		08/13/2020		171,911		759			759		707	707			
100043324	WESTFORD	MA		08/13/2020		180,503		(279)			(279)		504	504			
100043325	RIVERDALE	MD		08/13/2020		242,184		101			101		1,364	1,364			
100043327	DUBLIN	OH		08/13/2020		224,314		2,613			2,613		654	654			
100043328	MANSFIELD	TX		08/13/2020		222,143		(282)			(282)		621	621			
100043331	LITHONIA	GA		08/13/2020		148,160		139			139		793	793			
100043332	WASHINGTON	DC		08/13/2020		224,859		(114)			(114)		710	710			
100043335	PHOENIX	AZ		08/13/2020		183,417		45			45		1,524	1,524			
100043336	CAMERON	NC		08/13/2020		121,948		77			77		783	783			
100043337	WISC RAPIDS	WI		08/13/2020		92,796		(110)			(110)		1,609	1,609			
100043339	FORT ATKINSON	WI		08/13/2020		45,678		(147)			(147)		745	745			
100043340	HOUSTON	TX		08/13/2020		100,936		109			109		591	591			
100043341	VERO BEACH	FL		08/13/2020		79,208		(283)			(283)		777	777			
100043342	WALKERSVILLE	MD		08/13/2020		181,788		(193)			(193)		1,198	1,198			
100043344	LITHONIA	GA		08/13/2020		72,160		(604)			(604)		2,342	2,342			
100043346	COVENTRY	RI		08/13/2020		129,003		138			138		521	521			
100043347	WASHINGTON	DC		08/13/2020		371,662		(328)			(328)		1,424	1,424			
100043350	BURLINGTON	NJ		08/13/2020		73,532		(269)			(269)		495	495			
100043352	FRESNO	CA		08/13/2020		99,328		(232)			(232)		636	636			
100043353	MIAMI	FL		08/13/2020		112,425		101			101		856	856			

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100043356	CANTON	GA		08/13/2020		103,980		26			26		1,055	1,055			
100043357	SCOTTDALE	PA		08/13/2020		45,956		(275)			(275)		807	807			
100043358	MINNEAPOLIS	MN		08/13/2020		74,160		(358)			(358)		1,444	1,444			
100043359	WATERLOO	SC		08/13/2020		66,983		(507)			(507)		1,925	1,925			
100043360	SICKLERVILLE	NJ		08/13/2020		70,870		(599)			(599)		1,416	1,416			
100043361	NEW ORLEANS	LA		08/13/2020		66,758		(287)			(287)		353	353			
100043362	NIXA	MO		08/13/2020		81,757		(350)			(350)		964	964			
100043363	WOODSTOCK VALLEY	CT		08/13/2020		136,175		36			36		433	433			
100043365	FARIBAULT	MN		08/13/2020		137,571		(358)			(358)		808	808			
100043366	GEISMAR	LA		08/13/2020		99,294		(380)			(380)		778	778			
100043367	LAREDO	TX		08/13/2020		70,770		(232)			(232)		785	785			
100043370	OKLAHOMA CITY	OK		08/13/2020		65,763		(360)			(360)		684	684			
100043371	GRAND PRAIRIE	TX		08/13/2020		116,353		(254)			(254)		3,579	3,579			
100043375	FELTON	CA		08/13/2020		243,858		(59)			(59)		3,106	3,106			
100043376	OAK PARK	CA		08/13/2020		238,440		(85)			(85)		950	950			
100043377	NORFOLK	VA		08/13/2020		65,501		127			127		2,620	2,620			
100043378	LOMA LINDA	CA		08/13/2020		234,903		169			169		2,453	2,453			
100043380	ROSEVILLE	CA		08/13/2020		329,028		(186)			(186)		1,629	1,629			
100043386	BEAVER CROSSING	NE		08/13/2020		94,410		122			122		322	322			
100043388	HIALEAH	FL		08/13/2020		593,246		(1,457)			(1,457)		1,252	1,252			
100043389	PHILADELPHIA	PA		08/13/2020		64,277		78			78		168	168			
100043390	PORT SAINT LUCIE	FL		08/13/2020		182,959		722			722		505	505			
100043391	CHICAGO	IL		08/13/2020		208,417		462			462		706	706			
100043393	PROVIDENCE	RI		08/13/2020		168,035		10			10		573	573			
100043394	VIRGINIA BEACH	VA		08/13/2020		183,021		241			241		665	665			
100043396	WASHINGTON	DC		08/13/2020		221,366		36			36		815	815			
100043399	RALEIGH	NC		08/13/2020		246,035		(77)			(77)		761	761			
100043401	BOWIE	MD		08/13/2020		351,004		50			50		2,650	2,650			
100043403	ARLINGTON	TX		08/13/2020		114,071		(18)			(18)		1,296	1,296			
100043404	VISALIA	CA		08/13/2020		145,666		14			14		603	603			
100043419	JONESBORO	GA		08/13/2020		57,985		(301)			(301)		938	938			
100043420	MC LOUTH	KS		08/13/2020		54,118		(148)			(148)		653	653			
100043421	PHILADELPHIA	PA		08/13/2020		86,731		(26)			(26)		245	245			
100043426	LONG BEACH	CA		08/13/2020		187,752		(203)			(203)		1,513	1,513			
100043427	RANCHO CUCAMONGA	CA		08/13/2020		130,390		(173)			(173)		823	823			
100043428	HOUSTON	TX		08/13/2020		67,623		(210)			(210)		541	541			
100043429	WILKESBORO	NC		08/13/2020		58,580		(223)			(223)		412	412			
100043430	MONCKS CORNER	SC		08/13/2020		78,903		17			17		845	845			
100043431	BALL	LA		08/13/2020		55,052		(359)			(359)		1,378	1,378			
100043432	GRAND RAPIDS	MI		08/13/2020		115,138		(194)			(194)		406	406			
100043433	CARTHAGE	TX		08/13/2020		231,052		(741)			(741)		2,024	2,024			
100043435	COATESVILLE	PA		08/13/2020		91,192		1,965			1,965		1,229	1,229			
100043437	NORTH HUNTINGDON	PA		08/13/2020		124,183		721			721		584	584			
100043438	HAYWARD	CA		08/13/2020		289,119		2,010			2,010						
100043441	CENTRAL SQUARE	NY		08/13/2020		41,031		361			361		447	447			
100043442	PIEDMONT	SC		08/13/2020		25,517		532			532		89	89			
100043444	QUINCY	MA		08/13/2020		409,454		3,451			3,451		1,616	1,616			
100043448	SIMPSONVILLE	SC		08/13/2020		311,698		789			789		2,232	2,232			
100043453	KALAMAZOO	MI		08/13/2020		82,867		257			257		(625)	(625)			
100043454	NEW CASTLE	DE		08/13/2020		93,643		774			774		461	461			
100043457	WOODBRIDGE	VA		08/13/2020		279,563		2,696			2,696		1,570	1,570			

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100043458	JUPITER	FL		08/13/2020		155,135		2,086			2,086		699	699			
100043459	MEMPHIS	TN		08/13/2020		189,050		1,236			1,236		567	567			
100043466	AURORA	CO		08/13/2020		175,916		2,003			2,003		759	759			
100043467	MIAMI	FL		08/13/2020		227,796		5,242			5,242		915	915			
100043468	LITTLE EGG HARBO	NJ		08/13/2020		159,910		850			850		647	647			
100043469	FT LAUDERDALE	FL		08/13/2020		190,991		1,416			1,416		582	582			
100043470	MILWAUKEE	WI		08/13/2020		104,101		1,119			1,119						
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		278,994		2,501			2,501		1,369	1,369			
100043472	HOMESTEAD	FL		08/13/2020		223,055		1,677			1,677		967	967			
100043474	CHICAGO	IL		08/13/2020		189,687		2,713			2,713		1,052	1,052			
100043479	BROOKLYN	NY		08/13/2020		538,009		9,605			9,605		2,178	2,178			
100043484	LAKEWOOD	CA		08/13/2020		468,479		3,389			3,389		2,160	2,160			
100043485	RIVERSIDE	CA		08/13/2020		227,274		164			164		2,330	2,330			
100043486	DELTONA	FL		08/13/2020		142,769		(49)			(49)		282	282			
100043487	MIAMI	FL		08/13/2020		291,465		62			62		722	722			
100043488	MIRAMAR	FL		08/13/2020		216,848		(247)			(247)		439	439			
100043492	BOXBOROUGH	MA		08/13/2020		72,191		(30)			(30)		404	404			
100043496	JACKSONVILLE	FL		08/13/2020		114,354		(127)			(127)		257	257			
100043497	OREM	UT		08/13/2020		152,254		(161)			(161)		354	354			
100043499	FORT WAYNE	IN		08/13/2020		72,326		(90)			(90)		189	189			
100043500	TAMPA	FL		08/13/2020		72,051		(91)			(91)		234	234			
100043502	RUTHERFORDTON	NC		08/13/2020		171,315		(231)			(231)		638	638			
100043503	LANCASTER	NY		08/13/2020		114,545		(117)			(117)		259	259			
100043504	SAINT CHARLES	MO		08/13/2020		59,256		(199)			(199)		652	652			
100043508	CLERMONT	FL		08/13/2020		238,340		(205)			(205)		606	606			
100043512	SOUTH DAYTONA	FL		08/13/2020		73,650		79			79		576	576			
100043513	YUCCA VALLEY	CA		08/13/2020		101,306		848			848		593	593			
100043515	SANFORD	FL		08/13/2020		65,281		7			7		196	196			
100043516	DANBURY	CT		08/13/2020		169,672		419			419		653	653			
100043517	EATONVILLE	FL		08/13/2020		75,654		(83)			(83)		127	127			
100043519	INDIANAPOLIS	IN		08/13/2020		68,330		79			79		165	165			
100043520	TAMPA	FL		08/13/2020		94,021		15			15		339	339			
100043522	ORLANDO	FL		08/13/2020		75,881		(100)			(100)		216	216			
100043526	BIRMINGHAM	AL		08/13/2020		51,355		19			19		412	412			
100043532	FARMVILLE	NC		08/13/2020		236,696		(234)			(234)		457	457			
100043539	RALEIGH	NC		08/13/2020		154,605		(263)			(263)		910	910			
100043542	LOUISBURG	NC		08/13/2020		84,324		8			8		319	319			
100043546	PORT ST LUCIE	FL		08/13/2020		126,072		(133)			(133)		222	222			
100043547	MIAMI	FL		08/13/2020		88,283		(451)			(451)		1,181	1,181			
100043548	ORLANDO	FL		08/13/2020		192,845		(218)			(218)		384	384			
100043549	SAN BERNARDINO	CA		08/13/2020		314,187		(245)			(245)		1,026	1,026			
100043550	ST PETERSBURG	FL		08/13/2020		94,443		(16)			(16)		239	239			
100043551	MILWAUKEE	WI		08/13/2020		89,578		(50)			(50)		209	209			
100043553	ORLANDO	FL		08/13/2020		251,093		(219)			(219)		804	804			
100043555	KISSIMMEE	FL		08/13/2020		159,843		173			173		586	586			
100043556	MIAMI	FL		08/13/2020		304,433		(145)			(145)		724	724			
100043559	DAVIE	FL		08/13/2020		428,909		(424)			(424)		1,089	1,089			
100043563	LYONS	NY		08/13/2020		88,985		(193)			(193)		1,397	1,397			
100043566	JACKSONVILLE	FL		08/13/2020		56,799		80			80		167	167			
100043570	SAUGUS	MA		08/13/2020		310,496		(322)			(322)		621	621			
100043571	JAMAICA	NY		08/13/2020		292,440		(333)			(333)		585	585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043572	HOUSTON	TX		08/13/2020		74,879		(65)			(65)		178	178			
100043579	SCARSDALE	NY		08/13/2020		490,856		(249)			(249)		1,131	1,131			
100043580	HIGH POINT	NC		08/13/2020		67,372		(78)			(78)		161	161			
100043581	RANDOLPH	MA		08/13/2020		164,349		(114)			(114)		402	402			
100043582	ROCKLAND	MA		08/13/2020		230,224		(291)			(291)		1,414	1,414			
100043584	ASHEVILLE	NC		08/13/2020		97,700		(100)			(100)		196	196			
100043585	GIG HARBOR	WA		08/13/2020		141,015		21			21		956	956			
100043587	NESCONSET	NY		08/13/2020		264,794		(444)			(444)		907	907			
100043588	ORLANDO	FL		08/13/2020		106,729		(75)			(75)		364	364			
100043591	SATELLITE BCH	FL		08/13/2020		195,003		(39)			(39)		513	513			
100043594	TALALA	OK		08/13/2020		282,772		(264)			(264)		628	628			
100043597	HENRICO	VA		08/13/2020		93,817		11			11		173	173			
100043600	CHICAGO HEIGHTS	IL		08/13/2020		246,480		(397)			(397)		1,263	1,263			
100043603	BURNSVILLE	MN		08/13/2020		115,261		(279)			(279)		1,437	1,437			
100043605	IDAHO FALLS	ID		08/13/2020		192,694		(127)			(127)		483	483			
100043606	SIMPSONVILLE	SC		08/13/2020		78,243		(29)			(29)		127	127			
100043607	SANTA FE	NM		08/13/2020		337,881		(241)			(241)		805	805			
100043609	SUNNYSIDE	WA		08/13/2020		74,556		620			620		149	149			
100043610	SPRINGFIELD	MO		08/13/2020		533,647		(1,577)			(1,577)		1,605	1,605			
100043611	PHILADELPHIA	PA		08/13/2020		65,507		(67)			(67)		93	93			
100043613	SAN JOSE	CA		08/13/2020		535,459		4,926			4,926		2,328	2,328			
100043614	CUMMING	GA		08/13/2020		193,293		(356)			(356)		887	887			
100043618	DECATUR	GA		08/13/2020		70,763		(189)			(189)		948	948			
100043619	SALISBURY	NC		08/13/2020		69,488		(172)			(172)		620	620			
100043622	MIAMI	FL		08/13/2020		180,343		(211)			(211)		654	654			
100043626	GARLAND	TX		08/13/2020		66,928		(39)			(39)		448	448			
100043628	WESTBURY	NY		08/13/2020		162,378		(476)			(476)		1,633	1,633			
100043630	GILBERTVILLE	IA		08/13/2020		64,338		(13)			(13)		1,333	1,333			
100043631	BLOOMFIELD	WI		08/13/2020		91,114		(387)			(387)		1,625	1,625			
100043634	SELMA	CA		08/13/2020		154,256		(101)			(101)		1,789	1,789			
100043639	MEDINA	OH		08/13/2020		115,455		355			355		1,937	1,937			
100043640	GARLAND	TX		08/13/2020		95,790		(172)			(172)		1,303	1,303			
100043641	SAN DIEGO	CA		08/13/2020		389,851		(214)			(214)		2,118	2,118			
100043642	CLEVELAND	TN		08/13/2020		82,594		(257)			(257)		614	614			
100043643	AVON	MA		08/13/2020		301,218		(1,202)			(1,202)		3,456	3,456			
100043644	CHICAGO	IL		08/13/2020		98,710		283			283		480	480			
100043647	LEONARDO	NJ		08/13/2020		116,540		27			27		315	315			
100043649	CHILTON	WI		08/13/2020		112,405		(40)			(40)		421	421			
100043650	HUNTSVILLE	TX		08/13/2020		63,590		(152)			(152)		386	386			
100043651	GILLETTE	WY		08/13/2020		251,535		(213)			(213)		380	380			
100043654	FLEETWOOD	PA		08/13/2020		62,763		(57)			(57)		78	78			
100043655	WESTWEGO	LA		08/13/2020		76,913		132			132		274	274			
100043661	ATLANTA	GA		08/13/2020		89,249		(29)			(29)		308	308			
100043666	APOPKA	FL		08/13/2020		90,145		79			79		670	670			
100043667	BROOKHAVEN	PA		08/13/2020		58,499		(46)			(46)		107	107			
100043668	CHARLESTON	SC		08/13/2020		93,644		8			8		330	330			
100043669	SAN GABRIEL	CA		08/13/2020		305,301		(67)			(67)		1,177	1,177			
100043670	TAMPA	FL		08/13/2020		87,608		(264)			(264)		763	763			
100043673	YPSILANTI	MI		08/13/2020		71,137		(61)			(61)		81	81			
100043676	RICH CREEK	VA		08/13/2020		53,377		(46)			(46)		65	65			
100043677	PALOS HEIGHTS	IL		08/13/2020		116,712		(127)			(127)		471	471			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043678	MESA	AZ		08/13/2020		87,107		(69)			(69)		177	177			
100043679	CAMILLUS	NY		08/13/2020		49,882							2	2			
100043680	CINCINNATI	OH		08/13/2020		78,521		(78)			(78)		347	347			
100043681	CARROLLTON	TX		08/13/2020		85,038		(356)			(356)		1,047	1,047			
100043683	PHOENIX	AZ		08/13/2020		86,309		(434)			(434)		1,740	1,740			
100043688	PORT RICHEY	FL		08/13/2020		69,884		10			10		100	100			
100043689	DES MOINES	IA		08/13/2020		117,786		501			501		210	210			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		53,207		187			187		1,918	1,918			
100043693	ARLINGTON	TX		08/13/2020		91,572		(240)			(240)		1,081	1,081			
100043694	TAFT	CA		08/13/2020		137,472		(42)			(42)		366	366			
100043695	HOLLYWOOD	FL		08/13/2020		148,449		(119)			(119)		357	357			
100043698	HOUSTON	TX		08/13/2020		107,393		(188)			(188)		444	444			
100043700	TEMECULA	CA		08/13/2020		148,469		(484)			(484)		2,124	2,124			
100043702	PULASKI	TN		08/13/2020		53,444		(74)			(74)		278	278			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		173,760		(155)			(155)		402	402			
100043704	GREENWOOD LAKE	NY		08/13/2020		62,640		39			39		138	138			
100043706	CLARKSBURG	MD		08/13/2020		105,789		(134)			(134)		247	247			
100043707	ANSONIA	CT		08/13/2020		160,572		(106)			(106)		421	421			
100043709	BOCA RATON	FL		08/13/2020		114,563		(74)			(74)		204	204			
100043713	FORT WORTH	TX		08/13/2020		48,699		(159)			(159)		545	545			
100043717	MOUNT PLEASANT	SC		08/13/2020		171,481		(220)			(220)		403	403			
100043719	CHANDLER	AZ		08/13/2020		136,177		(96)			(96)		336	336			
100043721	RIVIERA BEACH	FL		08/13/2020		89,490		(106)			(106)		181	181			
100043723	FALL RIVER	MA		08/13/2020		250,424		(172)			(172)		807	807			
100043724	SAINT CLAIR SHORES	MI		08/13/2020		86,370		(320)			(320)		1,544	1,544			
100043727	TROY	MO		08/13/2020		76,142		(318)			(318)		1,351	1,351			
100043729	SEVIERVILLE	TN		08/13/2020		165,792		(220)			(220)		388	388			
100043731	WINTER PARK	FL		08/13/2020		151,379		(166)			(166)		2,091	2,091			
100043736	OZONE PARK	NY		08/13/2020		762,883		(469)			(469)		1,818	1,818			
100043737	COCOA	FL		08/13/2020		61,599		(138)			(138)		513	513			
100043739	SAYREVILLE	NJ		08/13/2020		217,936		(256)			(256)		461	461			
100043741	HICKORY	NC		08/13/2020		226,442		(256)			(256)		330	330			
100043742	DEVILLE	LA		08/13/2020		87,550		62			62		454	454			
100043743	SAYREVILLE	NJ		08/13/2020		161,448		(44)			(44)		1,231	1,231			
100043746	SAN RAMON	CA		08/13/2020		725,678		(697)			(697)		1,464	1,464			
100043754	BRENTWOOD	CA		08/13/2020		701,733		(576)			(576)		949	949			
100043758	DALLAS	TX		08/13/2020		63,437		(117)			(117)		277	277			
100043759	DALLAS	TX		08/13/2020		83,979		(331)			(331)		1,317	1,317			
100043764	SALT LAKE CITY	UT		08/13/2020		107,963		(171)			(171)		727	727			
100043767	LAWRENCVILLE	GA		08/13/2020		110,715		(288)			(288)		705	705			
100043768	JAMAICA	NY		08/13/2020		420,800		5,009			5,009		1,041	1,041			
100043771	OCEANSIDE	CA		08/13/2020		167,868		(360)			(360)		2,053	2,053			
100043775	STOCKTON	CA		08/13/2020		178,503		(184)			(184)		492	492			
100043777	NATIONAL CITY	CA		08/13/2020		225,582		(475)			(475)		1,626	1,626			
100043781	MANASQUAN	NJ		08/13/2020		494,376		5,336			5,336		1,129	1,129			
100043786	LEVITTOWN	PA		08/13/2020		119,956		(185)			(185)		676	676			
100043789	CHICAGO	IL		08/13/2020		179,400		415			415		3,004	3,004			
100043794	LOS BANOS	CA		08/13/2020		193,110		(131)			(131)		346	346			
100043795	SAINT PAUL	MN		08/13/2020		209,874		48			48		700	700			
100043798	PORTLAND	OR		08/13/2020		134,901		156			156		2,287	2,287			
100043800	VANCOUVER	WA		08/13/2020		189,638		1,773			1,773		795	795			

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100043805	SOUTH DENNIS	MA		08/13/2020		227,412		27			27		953	953			
100043806	EVERETT	MA		08/13/2020		247,437		3,942			3,942		1,053	1,053			
100043813	CRANSTON	RI		08/13/2020		73,430		335			335		1,969	1,969			
100043817	NEW BRUNSWICK	NJ		08/13/2020		185,289		(62)			(62)		3,226	3,226			
100043819	GLOUCESTER TOWNSHIP	NJ		08/13/2020		154,287		1,580			1,580		754	754			
100043820	DAYTONA BEACH	FL		08/13/2020		82,023		418			418		1,517	1,517			
100043821	VENTURA	CA		08/13/2020		295,706		706			706		3,228	3,228			
100043823	OAKLAND	CA		08/13/2020		181,752		70			70		(3,454)	(3,454)			
100043825	NEW BERLIN	WI		08/13/2020		87,036		(18)			(18)		815	815			
100043826	SAN JOSE	CA		08/13/2020		341,263		(1,507)			(1,507)		3,532	3,532			
100043828	MERRITT ISLAND	FL		08/13/2020		110,834		112			112		389	389			
100043830	SANTA MARIA	CA		08/19/2020		169,232		366			366		1,491	1,491			
100043832	ALHAMBRA	CA		08/19/2020		313,741		(481)			(481)		971	971			
100043834	HARLINGEN	TX		08/19/2020		52,516		102			102		789	789			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		159,121		(255)			(255)		524	524			
100043837	QUEENS VILLAGE	NY		08/19/2020		333,636		(316)			(316)		685	685			
100043838	COMPTON	CA		08/19/2020		261,591		(432)			(432)		903	903			
100043839	PLACERVILLE	CA		08/19/2020		500,712		(478)			(478)		1,186	1,186			
100043843	BERWYN	IL		08/19/2020		116,517		(206)			(206)		513	513			
100043847	ANAHEIM	CA		08/19/2020		240,790		(78)			(78)		2,147	2,147			
100043850	NEWNAN	GA		08/19/2020		83,941		(7)			(7)		1,041	1,041			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		423,246		138			138		2,424	2,424			
100043855	SAN JOSE	CA		08/19/2020		359,910		1,043			1,043		7,659	7,659			
100043857	HAYWARD	CA		08/19/2020		404,016		(1,026)			(1,026)		1,673	1,673			
100043861	SANTA ROSA	CA		08/19/2020		328,188		(423)			(423)		1,007	1,007			
100043862	HACKETTSTOWN	NJ		08/19/2020		131,476		255			255		445	445			
100043864	LOS ANGELES	CA		08/19/2020		383,906		366			366		1,459	1,459			
100043865	WINTERS	CA		08/19/2020		213,862		(188)			(188)		591	591			
100043867	FLANDERS	NY		08/19/2020		245,177		(220)			(220)		640	640			
100043869	FORT WORTH	TX		08/19/2020		80,780		(29)			(29)		160	160			
100043871	DELRAY BEACH	FL		08/19/2020		96,316		25			25		272	272			
100043872	MARINA	CA		08/19/2020		279,308		15			15		1,413	1,413			
100043873	ROSEMEAD	CA		08/19/2020		390,165		83			83		1,737	1,737			
100043880	VALLEJO	CA		08/19/2020		402,801		371			371		1,417	1,417			
100043884	DILLON	SC		08/19/2020		166,326		(201)			(201)		240	240			
100043887	CHEEKTOWAGA	NY		08/19/2020		40,873		(54)			(54)		331	331			
100043888	LITTLE ROCK	AR		08/19/2020		27,849		24			24		63	63			
100043893	TACOMA	WA		08/19/2020		220,466		(161)			(161)		462	462			
100043894	HARRISBURG	PA		08/19/2020		99,539		(192)			(192)		812	812			
100043897	WINTER PARK	FL		08/19/2020		85,507		61			61		990	990			
100043898	JACKSONVILLE	FL		08/19/2020		105,115		(16)			(16)		232	232			
100043901	CHISHOLM	MN		08/19/2020		73,638		(98)			(98)		1,079	1,079			
100043906	SAN PABLO	CA		08/19/2020		190,015		(300)			(300)		639	639			
100043907	WHITEHALL	PA		08/19/2020		281,956		(1,154)			(1,154)		2,780	2,780			
100043908	CENTEREACH	NY		08/19/2020		226,260		(24)			(24)		180	180			
100043910	SWANNANOA	NC		08/19/2020		88,898		(256)			(256)		609	609			
100043911	SOUTH GATE	CA		08/19/2020		303,011		(436)			(436)		851	851			
100043912	PEMBROKE PINES	FL		08/19/2020		298,367		(1,141)			(1,141)		3,013	3,013			
100043915	SHREVE	OH		08/19/2020		76,669		(385)			(385)		1,110	1,110			
100043917	FORT PIERCE	FL		08/19/2020		97,810		(444)			(444)		1,250	1,250			
100043925	SWANNANOA	NC		08/19/2020		122,071		(423)			(423)		1,207	1,207			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043926	NORFOLK	VA		08/19/2020		143,288		(483)			(483)		943	943			
100043928	MIAMI	FL		08/19/2020		246,613		(464)			(464)		999	999			
100043931	NEPTUNE	NJ		08/19/2020		201,407		(316)			(316)		670	670			
100043935	BOBTOWN	PA		08/19/2020		23,976		278			278		12	12			
100043936	MILPITAS	CA		08/19/2020		390,813		(572)			(572)		1,213	1,213			
100043937	DINUBA	CA		08/19/2020		138,903		(226)			(226)		462	462			
100043939	SACRAMENTO	CA		08/19/2020		321,468		(516)			(516)		1,159	1,159			
100043940	RIVERDALE	CA		08/19/2020		150,117		(330)			(330)		1,062	1,062			
100043943	LANCASTER	CA		08/19/2020		223,143		(355)			(355)		726	726			
100043944	PITTSBURGH	PA		08/19/2020		67,673		(473)			(473)		996	996			
100043945	CHINA GROVE	NC		08/19/2020		50,804		(199)			(199)		527	527			
100043946	FARMINGDALE	NY		08/19/2020		602,739		(11,424)			(11,424)		30,757	30,757			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		201,598		(446)			(446)		909	909			
100043949	MIAMI	FL		08/19/2020		46,457		(254)			(254)		899	899			
100043950	ADVANCE	NC		08/19/2020		92,556		(326)			(326)		1,217	1,217			
100043951	BROOKLYN PARK	MN		08/19/2020		119,330		(216)			(216)		167	167			
100043952	GRIFFIN	GA		08/19/2020		67,492		(75)			(75)		148	148			
100043953	BELMONT	NC		08/19/2020		94,005		(331)			(331)		986	986			
100043959	EAST CHICAGO	IN		08/19/2020		33,763		(153)			(153)		1,207	1,207			
100043960	GRAIN VALLEY	MO		08/19/2020		100,422		(706)			(706)		9,750	9,750			
100043964	PALM COAST	FL		08/19/2020		131,284		(209)			(209)		434	434			
100043965	SACRAMENTO	CA		08/19/2020		326,490		(512)			(512)		785	785			
100043969	MESA	AZ		08/19/2020		289,664		(478)			(478)		1,006	1,006			
100043971	DES PLAINES	IL		08/19/2020		65,080		(249)			(249)		662	662			
100043974	NEWMARKET	NH		08/19/2020		117,843		(152)			(152)		313	313			
100043976	DALLAS	TX		08/19/2020		82,794		(340)			(340)		1,002	1,002			
100043977	RANCHOS DE TAOS	NM		08/19/2020		148,835		(232)			(232)		590	590			
100043981	NORCROSS	GA		08/19/2020		66,809		(304)			(304)		1,879	1,879			
100043987	SUTHERLIN	OR		08/19/2020		143,519		(310)			(310)		607	607			
100043989	ONTARIO	CA		08/19/2020		292,808		(299)			(299)		1,188	1,188			
100043990	FONTANA	CA		08/19/2020		349,140		(458)			(458)		1,425	1,425			
100043992	FORT WORTH	TX		08/19/2020		85,121		(151)			(151)		394	394			
100043994	TYLER	TX		08/19/2020		42,812		(113)			(113)		359	359			
100043995	COLUMBUS	OH		08/19/2020		58,889		(80)			(80)		1,025	1,025			
100043997	PHOENIX	AZ		08/19/2020		54,854		(119)			(119)		85	85			
100043998	WOONSOCKET	RI		08/19/2020		242,263		292			292		606	606			
100043999	OROVILLE	CA		08/19/2020		115,812		(66)			(66)		513	513			
100044001	TYNER	NC		08/19/2020		43,134		280			280		395	395			
100044002	GRETNA	NE		08/19/2020		166,308		(325)			(325)		1,695	1,695			
100044003	SUNNYVALE	CA		08/19/2020		502,041		(214)			(214)		1,684	1,684			
100044005	LAFAYETTE	GA		08/19/2020		40,807		(114)			(114)		497	497			
100044010	CORCORAN	CA		08/19/2020		80,281		21			21		682	682			
100044014	LONG BEACH	NY		08/19/2020		353,279		(107)			(107)		899	899			
100044017	TUSCALOOSA	AL		08/19/2020		101,214		612			612		263	263			
100044020	RIALTO	CA		08/19/2020		148,370		(50)			(50)		2,179	2,179			
100044029	ANTIOCH	CA		08/19/2020		216,980		(240)			(240)		1,123	1,123			
100044035	SHORELINE	WA		08/19/2020		324,173		(38)			(38)		(384)	(384)			
100044039	CHICAGO	IL		08/19/2020		111,009		13			13		277	277			
100044042	FRESNO	CA		08/19/2020		87,628		4			4		821	821			
100044043	ROHNERT PARK	CA		08/19/2020		114,986		142			142		1,321	1,321			
100044045	VILLA RICA	GA		08/19/2020		66,709		(32)			(32)		301	301			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044051	WYMORE	NE		08/19/2020		14,863		83			83		148	148			
100044053	CARSON	CA		08/19/2020		210,975		(190)			(190)		2,070	2,070			
100044059	RIALTO	CA		08/19/2020		198,438		1,358			1,358		627	627			
100044063	LOS ANGELES	CA		08/19/2020		162,091		716			716		314	314			
100044064	CONCORD	CA		08/19/2020		181,828		432			432		1,611	1,611			
100044065	OCEANSIDE	CA		08/19/2020		297,558		(208)			(208)		1,447	1,447			
100044066	RIVERBANK	CA		08/19/2020		195,235		(216)			(216)		1,135	1,135			
100044067	RIALTO	CA		08/19/2020		135,756		16			16		1,658	1,658			
100044069	BRICK	NJ		08/19/2020		208,279		215			215		1,322	1,322			
100044070	PITTSBURG	CA		08/19/2020		255,181		(254)			(254)		1,980	1,980			
100044071	FONTANA	CA		08/19/2020		197,516		(185)			(185)		1,307	1,307			
100044072	LANTANA	FL		08/19/2020		111,262		(108)			(108)		596	596			
100044074	ORANGE	CA		08/19/2020		435,441		(318)			(318)		1,466	1,466			
100044080	CORAL SPRINGS	FL		08/19/2020		178,210		(130)			(130)		824	824			
100044083	PERRIS	CA		08/19/2020		183,263		(106)			(106)		1,069	1,069			
100044085	OJAI	CA		08/19/2020		942,277		(97)			(97)		9,411	9,411			
100044086	PASADENA	CA		08/19/2020		247,564		(216)			(216)		3,876	3,876			
100044087	LONG BEACH	CA		08/19/2020		251,864		(107)			(107)		1,085	1,085			
100044090	GEORGETOWN	KY		08/19/2020		117,472		(48)			(48)		613	613			
100044093	CULVER CITY	CA		08/19/2020		269,796		(199)			(199)		1,258	1,258			
100044098	PLEASANT HILL	CA		08/19/2020		400,359		1,234			1,234		2,152	2,152			
100044103	COVINA	CA		08/19/2020		250,551		(174)			(174)		1,365	1,365			
100044108	MESQUITE	TX		08/19/2020		153,495		(89)			(89)		2,857	2,857			
100044111	TACOMA	WA		08/19/2020		112,806		(57)			(57)		1,520	1,520			
100044112	FAIRFIELD	CA		08/19/2020		280,063		(143)			(143)		1,416	1,416			
100044117	RESEDA	CA		08/19/2020		227,139		(186)			(186)		1,221	1,221			
100044118	MILLBURUY	OH		08/19/2020		95,575		77			77		941	941			
100044120	GARDENA	CA		08/19/2020		255,662		350			350		2,271	2,271			
100044123	MINNEAPOLIS	MN		08/19/2020		134,105		209			209		775	775			
100044124	DIAMOND BAR	CA		08/19/2020		545,977		(45)			(45)		4,114	4,114			
100044125	MERCED	CA		08/19/2020		75,360		97			97		1,247	1,247			
100044126	SANTA ROSA	CA		08/19/2020		461,379		(835)			(835)		1,402	1,402			
100044128	BRONX	NY		08/19/2020		459,496		263			263		5,860	5,860			
100044131	GLENDORA	CA		08/19/2020		344,639		7			7		2,733	2,733			
100044134	WILLMAR	MN		08/19/2020		94,860		(157)			(157)		405	405			
100044138	SEATTLE	WA		08/19/2020		245,397		(58)			(58)		1,248	1,248			
100044141	EL CENTRO	CA		08/19/2020		225,486		167			167		879	879			
100044142	BLUE SPRINGS	MO		08/19/2020		227,618		(111)			(111)		2,826	2,826			
100044143	REMINGTON	VA		08/19/2020		111,571		(25)			(25)		463	463			
100044144	STAFFORD	VA		08/19/2020		110,629		162			162		1,763	1,763			
100044147	QUARTZ HILL	CA		08/19/2020		231,993		(76)			(76)		3,504	3,504			
100044148	SUNLAND	CA		08/19/2020		149,747		196			196		890	890			
100044149	FRESNO	CA		08/19/2020		105,661		50			50		1,682	1,682			
100044150	ALTADENA	CA		08/19/2020		647,178		113			113		7,358	7,358			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		319,223		(62)			(62)		1,291	1,291			
100044158	RICHMOND HILLS	NY		08/19/2020		155,404		12			12		455	455			
100044161	HOUSTON	TX		08/19/2020		61,366		33			33		804	804			
100044162	RIVERSIDE	CA		08/19/2020		130,244		(25)			(25)		1,350	1,350			
100044164	CHULA VISTA	CA		08/19/2020		341,753		(40)			(40)		7,407	7,407			
100044167	SARASOTA	FL		08/19/2020		478,126		187			187		2,025	2,025			
100044168	ENCINO	CA		08/19/2020		259,775		81			81		979	979			

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100044171	GREENVILLE	SC		08/19/2020		59,674		123			123		717	717			
100044172	STATEN ISLAND	NY		08/19/2020		291,990		161			161		2,632	2,632			
100044173	TINTON FALLS	NJ		08/19/2020		79,252		266			266		1,114	1,114			
100044174	SOUTH OZONE PARK	NY		08/19/2020		596,230		(21)			(21)		1,177	1,177			
100044175	LAS VEGAS	NV		08/19/2020		248,353		(251)			(251)		915	915			
100044176	RICHLAND	IN		08/19/2020		33,357		141			141		523	523			
100044177	LONGWOOD	FL		08/19/2020		87,811		225			225		617	617			
100044179	SAN DIEGO	CA		08/19/2020		323,844		310			310		957	957			
100044182	PALM HARBOR	FL		08/19/2020		100,346		54			54		553	553			
100044183	WHITTIER	CA		08/19/2020		229,553		(123)			(123)		829	829			
100044184	SAN PABLO	CA		08/19/2020		327,740		85			85		3,137	3,137			
100044186	FONTANA	CA		08/19/2020		233,001		491			491		4,134	4,134			
100044191	SAN DIEGO	CA		08/19/2020		288,559		336			336		1,270	1,270			
100044194	WILMINGTON	CA		08/19/2020		256,557		(313)			(313)		870	870			
100044198	DELTONA	FL		08/19/2020		172,888		177			177		323	323			
100044202	OLIVEHURST	CA		08/19/2020		138,478		144			144		622	622			
100044203	BOULDER	CO		08/19/2020		331,446		441			441		952	952			
100044206	CHULA VISTA	CA		08/19/2020		281,348		204			204		4,682	4,682			
100044207	GLENPOOL	OK		08/19/2020		100,902		124			124		223	223			
100044208	BOWIE	MD		08/19/2020		224,262		133			133		877	877			
100044211	TAUTON	MA		08/19/2020		252,462		(254)			(254)		1,265	1,265			
100044214	LIVERMORE	CA		08/19/2020		403,628		326			326		1,431	1,431			
100044216	RIVERSIDE	CA		08/19/2020		202,367		223			223		911	911			
100044217	BRIGHTON	MA		08/19/2020		386,793		(186)			(186)		512	512			
100044222	BURNSVILLE	MN		08/19/2020		184,952		346			346		1,018	1,018			
100044223	EAST CHICAGO	IN		08/19/2020		56,809		350			350		1,637	1,637			
100044224	ALBUQUERQUE	NM		08/19/2020		75,164		116			116		365	365			
100044226	ONTARIO	CA		08/19/2020		287,371		(68)			(68)		1,224	1,224			
100044227	LOS ANGELES	CA		08/19/2020		450,085		115			115		1,776	1,776			
100044229	MABELVALE	AR		08/19/2020		66,702		160			160		173	173			
100044231	CATHEDRAL CITY	CA		08/19/2020		200,899		445			445		823	823			
100044233	VISTA	CA		08/19/2020		282,513		208			208		1,393	1,393			
100044236	SAN BERNARDINO	CA		08/19/2020		146,959		140			140		830	830			
100044237	PASADENA	CA		08/19/2020		249,643		593			593		1,662	1,662			
100044238	ATCHISON	KS		08/19/2020		217,200		361			361		1,093	1,093			
100044240	BARRINGTON	IL		08/19/2020		180,741		457			457		2,332	2,332			
100044243	LAS VEGAS	NV		08/19/2020		120,444		(76)			(76)		338	338			
100044246	FREEDOM	CA		08/19/2020		292,560		1,048			1,048		1,922	1,922			
100044249	MOORHEAD	MN		08/19/2020		78,983		13			13		259	259			
100044251	ROOSEVELT	NY		08/19/2020		185,969		58			58		828	828			
100044252	PALMDALE	CA		08/19/2020		112,263		(101)			(101)		336	336			
100044254	WATSONVILLE	CA		08/19/2020		234,090		653			653		1,051	1,051			
100044255	SWEDESBORO	NJ		08/19/2020		138,225		1,326			1,326		818	818			
100044256	CLAYTON	NC		08/19/2020		84,686		663			663		354	354			
100044260	KEW GARDENS	NY		08/19/2020		884,929		1,556			1,556		1,814	1,814			
100044262	CARSON	CA		08/19/2020		266,341		942			942		1,947	1,947			
100044263	BALDWIN PARK	CA		08/19/2020		316,774		1,652			1,652		1,370	1,370			
100044264	STERLING	VA		08/19/2020		132,499		583			583		1,202	1,202			
100044271	ENCINITAS	CA		08/19/2020		155,072		1,713			1,713		1,119	1,119			
100044275	FLORISSANT	MO		08/19/2020		121,215		342			342		1,457	1,457			
100044279	SACRAMENTO	CA		08/19/2020		241,366		443			443		678	678			

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100044280	SAN FRANCISCO	CA		08/19/2020		551,433		(411)			(411)		2,432	2,432			
100044285	DEFORD	MI		08/19/2020		54,826		708			708		99	99			
100044286	SYOSSET	NY		08/19/2020		202,447		(59)			(59)		534	534			
100044287	SACRAMENTO	CA		08/19/2020		157,467		(141)			(141)		1,025	1,025			
100044288	SACRAMENTO	CA		08/19/2020		207,541		112			112		772	772			
100044289	RICHMOND	CA		08/19/2020		221,906		(236)			(236)		486	486			
100044290	VIRGINIA BEACH	VA		08/19/2020		320,050		(14)			(14)		1,466	1,466			
100044291	SALINAS	CA		08/19/2020		351,719		(105)			(105)		1,052	1,052			
100044293	MOKELUMNE HILL	CA		08/19/2020		175,530		347			347		919	919			
100044299	ANDALUSIA	AL		08/19/2020		55,797		829			829		1,005	1,005			
100044300	OKLAHOMA CITY	OK		08/19/2020		56,571		595			595		265	265			
100044302	GARY	IN		08/19/2020		20,633		478			478		170	170			
100044309	SAG HARBOR	NY		08/04/2020		689,874		4,973			4,973		5	5			
100044311	BROOKLYN	NY		08/04/2020		300,149		417			417		4,556	4,556			
100044318	RIVIERA BEACH	FL		08/04/2020		153,813		(34)			(34)		698	698			
100044322	COLUMBUS	MI		08/04/2020		276,187		189			189		975	975			
100044355	LOS ANGELES	CA		11/19/2020		677,766		348			348		8,133	8,133			
100044366	LAYTON	UT		11/19/2020		124,957		(136)			(136)		357	357			
100044368	STONE MOUNTAIN	GA		11/19/2020		113,744		96			96		231	231			
100044372	MONROE	LA		11/19/2020		90,447		33			33		199	199			
100044382	YONKERS	NY		11/19/2020		323,574		(1)			(1)		681	681			
100044387	ENCINITAS	CA		11/19/2020		569,428		(399)			(399)		907	907			
100044395	PHILADELPHIA	PA		11/19/2020		79,040		(165)			(165)		233	233			
100044405	ALEXANDRIA	VA		11/19/2020		384,609		(734)			(734)		1,583	1,583			
100044410	TULSA	OK		11/19/2020		46,925		31			31		151	151			
100044420	HERCULES	CA		11/19/2020		441,875		518			518		1,383	1,383			
100044421	BROWNSVILLE	OH		11/19/2020		107,640		1,595			1,595		244	244			
100044431	TARPON SPRINGS	FL		11/19/2020		198,184		189			189		1,073	1,073			
100044439	ORINDA	CA		11/19/2020		595,210		(471)			(471)		2,095	2,095			
100044445	SHERMAN OAKS	CA		11/19/2020		630,478		(554)			(554)		1,859	1,859			
100044450	UNION CITY	CA		11/19/2020		452,039		(311)			(311)		935	935			
100044460	CHARLOTTE	NC		11/19/2020		79,779		(125)			(125)		290	290			
100044475	FREMONT	CA		11/19/2020		468,568		(842)			(842)		1,084	1,084			
100044482	VENTURA	CA		11/19/2020		536,869		(449)			(449)		2,223	2,223			
100044493	HOUSTON	TX		11/19/2020		63,911		(304)			(304)		856	856			
100044498	CRESTLINE	CA		11/19/2020		163,413		(561)			(561)		1,479	1,479			
100044504	PAWTUCKET	RI		11/19/2020		156,302		(356)			(356)		772	772			
100044512	OAKLEY	CA		11/19/2020		261,281		201			201		3,416	3,416			
100044513	ACUSHNET	MA		11/19/2020		216,172		32			32		1,034	1,034			
100044517	SANTA ROSA	CA		11/19/2020		367,226		(380)			(380)		2,713	2,713			
100044522	GRANADA HILLS	CA		11/19/2020		424,153		1,040			1,040		1,974	1,974			
100044523	LOS ANGELES	CA		11/19/2020		341,998		188			188		4,456	4,456			
100044526	SAN DIEGO	CA		11/19/2020		304,051		499			499		729	729			
100044531	RIVERSIDE	CA		11/19/2020		203,389		(68)			(68)		952	952			
100044540	MONROVIA	CA		11/19/2020		396,016		(865)			(865)		2,262	2,262			
100044560	CHULA VISTA	CA		11/19/2020		406,140		(419)			(419)		1,266	1,266			
100044585	ANTIOCH	CA		11/19/2020		331,735		(591)			(591)		827	827			
100044601	BROOKHAVEN	PA		11/19/2020		74,162		58			58		892	892			
100044603	COLFAX	CA		11/19/2020		226,354		(228)			(228)		1,767	1,767			
100044607	SAN LORENZO	CA		11/19/2020		326,071		(554)			(554)		478	478			
100044610	NATIONAL CITY	CA		11/19/2020		299,645		110			110		4,332	4,332			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044612	RANCHO CUCAMONGA	CA		11/19/2020		402,665		(91)			(91)		1,689	1,689			
100044613	MONTEBELLO	CA		11/19/2020		371,483		203			203		1,590	1,590			
100044619	FORT LEE	NJ		11/19/2020		600,143		219			219		2,841	2,841			
100044620	AUBURN	CA		11/19/2020		193,667		(339)			(339)		759	759			
100044630	AVON	CT		11/19/2020		276,362		(267)			(267)		837	837			
100044644	RAMSEY	NJ		11/19/2020		193,766		425			425		3,115	3,115			
100044667	ELIZABETH	NJ		11/19/2020		171,990		(506)			(506)		1,066	1,066			
100044671	WEST VALLEY CITY	UT		11/19/2020		214,537		(5)			(5)		202	202			
100044674	FREDERICK	MD		11/19/2020		230,796		(118)			(118)		592	592			
100044707	HOLBROOK	MA		11/19/2020		138,277		254			254		1,982	1,982			
100044717	GRETNA	FL		11/19/2020		85,894		(154)			(154)		2,238	2,238			
100044718	FOX LAKE	IL		11/19/2020		72,592		193			193		1,302	1,302			
100044726	SUMMERFIELD	NC		11/19/2020		247,882		(247)			(247)		835	835			
100044731	APPLE CREEK	OH		11/19/2020		67,596		(90)			(90)		915	915			
100044734	MOHNTON	PA		11/19/2020		284,318		8			8		770	770			
100044737	WHITTIER	CA		11/19/2020		193,337		(665)			(665)		1,778	1,778			
100044742	HAWTHORN WOODS	IL		11/19/2020		552,198		(1,399)			(1,399)		1,334	1,334			
100044751	LINDEN	NJ		11/19/2020		287,074		(40)			(40)		534	534			
100044755	BOCA RATON	FL		11/19/2020		213,113		(40)			(40)		831	831			
100044770	GREAT MILLS	MD		11/19/2020		220,179		(78)			(78)		590	590			
100044785	ALBUQUERQUE	NM		11/19/2020		95,775		(95)			(95)		156	156			
100044795	SAINT PETERSBURG	FL		11/19/2020		405,978		(1,170)			(1,170)		8,063	8,063			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		175,394		318			318		485	485			
100044803	MIAMI	FL		11/19/2020		492,730		(195)			(195)		1,123	1,123			
100044807	IRVINGTON	NJ		11/19/2020		117,711		(342)			(342)		307	307			
100044815	CHICAGO	IL		11/19/2020		69,430		(300)			(300)		1,298	1,298			
100044823	VALRICO	FL		11/19/2020		98,773		402			402		415	415			
100044829	LOS ANGELES	CA		11/19/2020		262,612		9			9		1,167	1,167			
100044843	CHARLOTTE	NC		11/19/2020		78,019		761			761		632	632			
100044848	MIAMI	FL		11/19/2020		150,637		592			592		1,750	1,750			
100044852	MINNEAPOLIS	MN		11/19/2020		201,508		(567)			(567)		639	639			
100044856	NORTH LAS VEGAS	NV		11/19/2020		305,382		336			336		2,234	2,234			
100044866	FREEPORT	NY		11/19/2020		157,030		35			35		1,552	1,552			
100044868	TOMBALL	TX		11/19/2020		157,781		1,644			1,644		317	317			
100044870	GAITHERSBURG	MD		11/19/2020		514,471		(67)			(67)		3,202	3,202			
100044877	DOUGLAS	MA		11/19/2020		192,479		266			266		907	907			
100044880	HOUSTON	TX		11/19/2020		53,042		(163)			(163)		461	461			
100044881	TULSA	OK		11/19/2020		65,779		490			490		399	399			
100044883	PLACERVILLE	CA		11/19/2020		154,113		483			483		412	412			
100044902	STONE MOUNTAIN	GA		11/19/2020		103,944		(883)			(883)		2,724	2,724			
100044903	PROVIDENCE	RI		11/19/2020		138,386		755			755		796	796			
100044918	ELDORADO	WI		11/19/2020		110,783		(108)			(108)		754	754			
100044923	SPARKS	NV		11/19/2020		154,730		(507)			(507)		818	818			
100044925	HOUSTON	TX		11/19/2020		133,132		(243)			(243)		434	434			
100044927	FINDLAY	OH		11/19/2020		62,332		70			70		344	344			
100044930	HIGHLAND MILLS	NY		11/19/2020		191,061		56			56		790	790			
100044931	OLATHE	KS		11/19/2020		112,507		733			733		637	637			
100044938	LAKE WORTH	FL		11/19/2020		62,670		487			487		1,173	1,173			
100044953	SAINT CHARLES	MO		11/19/2020		119,618		34			34		457	457			
100044956	BALLWIN	MO		11/19/2020		74,293		(191)			(191)		351	351			
100044967	ELGIN	IL		11/19/2020		115,405		(209)			(209)		451	451			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044971	ALBUQUERQUE	NM		11/19/2020		116,920		(307)			(307)		761	761			
100044979	GREENWOOD LAKE	NY		11/19/2020		96,171		290			290		267	267			
100044981	RIVERDALE	GA		11/19/2020		64,829		(122)			(122)		997	997			
100044990	PATERSON	NJ		11/19/2020		212,239		19			19		2,020	2,020			
100044996	FLOSSMOOR	IL		11/19/2020		244,356		738			738		4,532	4,532			
100045002	AKRON	OH		11/19/2020		72,098		(225)			(225)		1,020	1,020			
100045003	COLLEGE PARK	GA		11/19/2020		46,253		(513)			(513)		3,668	3,668			
100045007	HILLIARD	OH		11/19/2020		99,464		475			475		742	742			
100045030	WINTER SPRINGS	FL		11/19/2020		212,216		974			974		660	660			
100045032	OPA LOCKA	FL		11/19/2020		90,739		190			190		297	297			
100045038	HURON	OH		11/19/2020		74,237		401			401		1,543	1,543			
100045052	BLAINE	MN		11/19/2020		109,819		26			26		668	668			
100045053	MEMPHIS	TN		11/19/2020		98,230		652			652		292	292			
100045080	JOLIET	IL		11/19/2020		74,375		(403)			(403)		1,084	1,084			
100045086	PALM DESERT	CA		11/19/2020		155,159		170			170		988	988			
100045094	SAN ANTONIO	TX		11/19/2020		141,015		(140)			(140)		915	915			
100045097	FORT WORTH	TX		11/19/2020		122,185		261			261		877	877			
100045101	PALM HARBOR	FL		11/19/2020		232,169		(568)			(568)		1,236	1,236			
100045113	KISSIMMEE	FL		11/19/2020		392,230		(490)			(490)		1,823	1,823			
100045124	BIRMINGHAM	AL		11/25/2020		29,978		(222)			(222)		640	640			
100045144	GREENVILLE	SC		11/25/2020		68,392		494			494		273	273			
100045159	JEFFERSON CITY	TN		11/25/2020		100,511		(281)			(281)		1,165	1,165			
100045172	CLEVELAND	VA		11/25/2020		40,281		(122)			(122)		173	173			
100045176	MILWAUKEE	WI		11/25/2020		159,554		176			176		2,339	2,339			
100045180	SAINT CLOUD	FL		11/25/2020		77,915		(224)			(224)		41	41			
100045182	MESA	AZ		11/25/2020		154,911		(17)			(17)		993	993			
100045185	CINCINNATI	OH		11/25/2020		93,281		(504)			(504)		742	742			
100045193	AVONDALE	AZ		11/25/2020		204,709		(462)			(462)		859	859			
100045207	DINGMANS FERRY	PA		11/25/2020		91,073		(44)			(44)		340	340			
100045220	TRENTON	FL		11/25/2020		37,195		13			13		215	215			
100045229	ARDMORE	OK		11/25/2020		121,486		(91)			(91)		495	495			
100045235	BOULDER	CO		11/25/2020		335,491		(275)			(275)		2,052	2,052			
100045243	ATLANTA	GA		11/25/2020		219,778		(178)			(178)		900	900			
100045250	CORDOVA	TN		11/25/2020		187,397		(111)			(111)		797	797			
100045253	RAYMONDVILLE	TX		11/25/2020		12,348		(161)			(161)		645	645			
100045267	FERNLEY	NV		11/25/2020		153,207		(118)			(118)		544	544			
100045278	OMAHA	NE		11/25/2020		31,548		9			9		273	273			
100045287	PHILADELPHIA	PA		11/25/2020		339,426		171			171		992	992			
100045288	SODDY DAISY	TN		11/25/2020		94,948		(126)			(126)		509	509			
100045305	LADY LAKE	FL		11/25/2020		100,697		62			62		331	331			
100045312	BONANZA	OR		11/25/2020		138,802		(109)			(109)		340	340			
100045314	CROYDON	PA		11/25/2020		145,399		(72)			(72)		518	518			
100045325	BELVIDERE	IL		11/25/2020		114,518		(324)			(324)		1,344	1,344			
100045334	CONVERSE	IN		11/25/2020		88,146		213			213		703	703			
100045362	LOGAN	OH		11/25/2020		93,759		(260)			(260)		360	360			
100045366	DETROIT	MI		11/25/2020		37,327		(259)			(259)		691	691			
100045368	GASTON	SC		11/25/2020		75,603		(366)			(366)		82	82			
100045369	WASECA	MN		11/25/2020		66,488		(193)			(193)		295	295			
100045373	WEST COVINA	CA		11/25/2020		293,795		(40)			(40)		1,263	1,263			
100045375	HIGHLAND PARK	MI		11/25/2020		34,114		54			54		194	194			
100045378	KINGMAN	IN		11/25/2020		29,365		416			416		408	408			

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100045380	SYLMAR	CA		11/25/2020		206,221		119			119		961	961			
100045385	SANTA ROSA	CA		11/25/2020		313,299		234			234		792	792			
100045397	BROOME	NY		11/25/2020		102,248		(245)			(245)		725	725			
100045399	ATLANTA	GA		11/25/2020		161,678		52			52		2,483	2,483			
100045401	EL PASO	TX		11/25/2020		78,856		(92)			(92)		882	882			
100045411	CHICAGO	IL		11/25/2020		99,231		359			359		466	466			
100045416	BARBOURSVILLE	WV		11/25/2020		92,276		(37)			(37)		224	224			
100045427	BINGHAMTON	NY		11/25/2020		127,124		(210)			(210)		187	187			
100045432	KINGSTREE	SC		11/25/2020		117,455		(535)			(535)		1,009	1,009			
100045442	DALTON	GA		11/25/2020		87,771		36			36		911	911			
100045447	HAMPTON	GA		11/25/2020		88,509		(143)			(143)		366	366			
100045459	GRAND BAY	AL		11/25/2020		138,825		84			84		492	492			
100045467	COLLEGE PARK	GA		11/25/2020		120,708		1,262			1,262		622	622			
100045474	CHICAGO	IL		11/25/2020		159,025		(543)			(543)		2,754	2,754			
100045482	ALLENTOWN	PA		11/25/2020		144,347		(63)			(63)		780	780			
100045489	YORK	SC		11/25/2020		86,198		(144)			(144)		152	152			
100045494	MISSOURI CITY	TX		11/25/2020		115,148		(311)			(311)		304	304			
100045519	CHULA VISTA	CA		11/25/2020		368,428		(146)			(146)		1,772	1,772			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		376,558		(400)			(400)		1,457	1,457			
100045544	LANSING	MI		11/25/2020		61,238		73			73		179	179			
100045547	DULUTH	MN		11/25/2020		89,828		190			190		976	976			
100045548	SAINT ALBANS	VT		11/25/2020		157,683		(389)			(389)		1,316	1,316			
100045554	MONTGOMERY	AL		11/25/2020		28,829		116			116		171	171			
100045562	TOLEDO	OH		11/25/2020		29,637		(39)			(39)		35	35			
100045579	ROSEBUSH	MI		11/25/2020		47,942		135			135		803	803			
100045583	PERU	IN		11/25/2020		23,467		(257)			(257)		1,486	1,486			
100045600	AURORA	IL		11/25/2020		93,690		6			6		506	506			
100045610	NAPOLEONVILLE	LA		11/25/2020		23,155		(28)			(28)		1,003	1,003			
100045615	CONNELLY SPRINGS	NC		11/25/2020		77,135		305			305		765	765			
100045621	FONTANA	CA		11/25/2020		290,100		(104)			(104)		1,006	1,006			
100045626	MARLBOROUGH	MA		11/25/2020		129,916		(7)			(7)		567	567			
100045634	ROCHESTER	NY		11/25/2020		120,957		(147)			(147)		301	301			
100045635	FENTON	MI		11/25/2020		300,424		(361)			(361)		745	745			
100045647	HUDSON	NC		11/25/2020		64,925		(209)			(209)		292	292			
100045651	BYRON	MI		11/25/2020		92,987		(186)			(186)		276	276			
100045656	KANSAS CITY	MO		11/25/2020		46,251		(295)			(295)		585	585			
100045669	LONG BEACH	CA		11/25/2020		287,355		(403)			(403)		641	641			
100045670	GREENSBURG	KY		11/25/2020		39,337		11			11		59	59			
100045685	KOKOMO	IN		11/25/2020		50,369		14			14		180	180			
100045699	SAINT PETERSBURG	FL		11/25/2020		228,096		(81)			(81)		834	834			
100045704	KOKOMO	IN		11/25/2020		94,174		24			24		362	362			
100045707	LANSING	MI		11/25/2020		104,017		(244)			(244)		450	450			
100045716	SOUTH BOSTON	VA		11/25/2020		33,680		151			151		219	219			
100045724	BRENTWOOD	CA		11/25/2020		444,608		(126)			(126)		1,830	1,830			
100045725	DILLON	SC		11/25/2020		48,429		374			374		503	503			
100045741	MIDDLETOWN	NJ		11/25/2020		350,228		2,131			2,131		1,340	1,340			
100045743	SPOTSWOOD	NJ		11/25/2020		255,488		(103)			(103)		747	747			
100045745	EVANSTON	IL		11/25/2020		465,121		(563)			(563)		1,634	1,634			
100045753	KINGSLAND	GA		11/25/2020		196,766		(113)			(113)		616	616			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		244,003		160			160		919	919			
100045768	PLANT CITY	FL		11/25/2020		143,575		(224)			(224)		1,002	1,002			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045782	PENNINGTON GAP	VA		11/25/2020		42,504		99			99		267	267			
100045784	RIPLEY	NY		11/25/2020		80,713		(52)			(52)		338	338			
100045787	KENT LAKES	NY		11/25/2020		158,643		191			191		713	713			
100045796	HENDERSON	NV		11/25/2020		255,903		(238)			(238)		960	960			
100045800	HAM LAKE	MN		11/25/2020		246,344		(266)			(266)		1,384	1,384			
100045803	NEWTON	NJ		11/25/2020		201,775		(212)			(212)		697	697			
100045817	SALLEY	SC		11/25/2020		34,185		32			32		284	284			
100045820	LAS VEGAS	NV		11/25/2020		125,798		70			70		351	351			
100045833	CANTON	MA		11/25/2020		132,730		(307)			(307)		1,138	1,138			
100045837	MAHOPAC	NY		11/25/2020		401,538		(311)			(311)		325	325			
100045858	ALLENTOWN	PA		11/25/2020		98,461		33			33		363	363			
100045873	POWAY	CA		11/25/2020		174,618		(110)			(110)		1,139	1,139			
100045887	CORDOVA	TN		11/25/2020		224,755		(307)			(307)		724	724			
100045903	E SPENCER	NC		11/25/2020		23,148		(92)			(92)		129	129			
100045906	LITHONIA	GA		11/25/2020		120,746		18			18		325	325			
100045914	ROGERS	AR		11/25/2020		48,687		(120)			(120)		519	519			
100045939	GRAND RAPIDS	MI		11/25/2020		59,435		(39)			(39)		444	444			
100045940	EAST STROUDSBURG	PA		11/25/2020		38,067		224			224		631	631			
100045941	SALISBURY	MD		11/25/2020		134,796		13			13		453	453			
100045958	HOLLYWOOD	FL		11/25/2020		274,708		2,214			2,214		970	970			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		45,961		184			184		182	182			
100045967	OCALA	FL		11/25/2020		81,010		1,726			1,726		432	432			
100045981	MCALLEN	TX		11/25/2020		236,200		(244)			(244)		1,167	1,167			
100045983	PETERSBURG	VA		11/25/2020		199,418		(693)			(693)		186	186			
100045985	TEWKSBURY	MA		11/25/2020		224,596		736			736		1,421	1,421			
100045989	SAN ANTONIO	TX		11/25/2020		54,689		(220)			(220)		93	93			
100045991	TULSA	OK		11/25/2020		28,291		(64)			(64)		430	430			
100045993	NASHPORT	OH		11/25/2020		246,878		(167)			(167)		220	220			
100046011	SPRING CITY	UT		11/25/2020		195,876		(61)			(61)		720	720			
100046013	ALBEMARLE	NC		11/25/2020		54,036		(88)			(88)		116	116			
100046056	DUNDALK	MD		11/25/2020		93,528		(96)			(96)		286	286			
100046060	VIRGINIA BEACH	VA		11/25/2020		328,963		47			47		1,371	1,371			
100046062	LAKE WORTH	FL		11/25/2020		117,112		(93)			(93)		835	835			
100046066	AUGUSTA	GA		11/25/2020		62,621		214			214		267	267			
100046073	CATAWBA	SC		11/25/2020		192,616		(467)			(467)		134	134			
100046075	BEDFORD	IA		11/25/2020		50,437		247			247		931	931			
100046078	RIVIERA BEACH	FL		11/25/2020		124,186		(787)			(787)		1,275	1,275			
100046080	ORLANDO	FL		11/25/2020		150,655		(514)			(514)		1,235	1,235			
100046118	BERLIN	NJ		11/25/2020		136,308		(306)			(306)		659	659			
100046130	WALNUT CREEK	CA		11/25/2020		583,992		(992)			(992)		1,999	1,999			
100046132	INDEPENDENCE	MO		11/25/2020		59,109		(435)			(435)		421	421			
100046152	POCATELLO	ID		11/25/2020		34,463		(54)			(54)		834	834			
100046155	IRVING	TX		11/25/2020		93,358		(410)			(410)		774	774			
100046168	DENTON	MD		11/25/2020		258,603		(875)			(875)		492	492			
100046186	SEAMAN	OH		11/25/2020		181,895		1,784			1,784		139	139			
100046196	NAUGATUCK	CT		11/25/2020		100,453		(9)			(9)		421	421			
100046199	MANCHESTER	TN		11/25/2020		68,746		(53)			(53)		198	198			
100046204	BEAVERTON	OR		11/25/2020		143,587		(281)			(281)		489	489			
100046211	LAWRENCEBURG	IN		11/25/2020		156,353		(288)			(288)		783	783			
100046214	EAST BRIDGEWATER	MA		11/25/2020		239,166		94			94		683	683			
100046226	LEXINGTON	SC		11/25/2020		159,955		(131)			(131)		1,314	1,314			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046228	CHICAGO	IL		11/25/2020		97,321		(533)			(533)		977	977			
100046234	JACKSONVILLE	FL		11/25/2020		129,587		(683)			(683)		1,475	1,475			
100046246	TALLAHASSEE	FL		11/25/2020		103,457		(7)			(7)		375	375			
100046248	SOUTH BEND	IN		11/25/2020		17,312							651	651			
100046252	SOUTHBOROUGH	MA		11/25/2020		359,403		(400)			(400)		796	796			
100046257	EL PASO	TX		11/25/2020		14,609		(265)			(265)		1,267	1,267			
100046264	CHICAGO	IL		11/25/2020		66,304		(353)			(353)		511	511			
100046275	ISHPEMING	MI		11/25/2020		49,467		(76)			(76)		207	207			
100046291	SNOQUALMIE	WA		11/25/2020		313,195		(185)			(185)		1,297	1,297			
100046297	SAN ANTONIO	TX		11/25/2020		51,391		(42)			(42)		150	150			
100046323	SUGARLOAF	PA		11/25/2020		123,522		(467)			(467)		161	161			
100046324	ROCKY MOUNT	NC		11/25/2020		38,683		(42)			(42)		385	385			
100046325	PROVIDENCE	RI		11/25/2020		121,100		309			309		404	404			
100046326	FLINT	MI		11/25/2020		35,363		131			131		245	245			
100046327	NEPTUNE	NJ		11/25/2020		218,655		(260)			(260)		323	323			
100046338	VINELAND	NJ		11/25/2020		104,974		325			325		570	570			
100046339	LINDENHURST	NY		11/25/2020		296,179		81			81		1,051	1,051			
100046351	CUMMING	GA		11/25/2020		127,013		(353)			(353)		2,334	2,334			
100046353	TAMPA	FL		11/25/2020		134,596		(97)			(97)		278	278			
100046356	WASHINGTON	IL		11/25/2020		139,564		(143)			(143)		1,678	1,678			
100046358	WEST DOVER	VT		11/25/2020		148,398		(238)			(238)		272	272			
100046360	ELDRED	NY		11/25/2020		85,453		88			88		328	328			
100046391	RIALTO	CA		11/25/2020		175,844		(111)			(111)		755	755			
100046393	LAS VEGAS	NV		11/25/2020		224,825		(182)			(182)		755	755			
100046431	SYLMAR	CA		11/25/2020		330,624		(673)			(673)		1,494	1,494			
100046432	RIVERSIDE	CA		11/25/2020		233,138		(562)			(562)		1,193	1,193			
100046434	MILWAUKEE	WI		11/25/2020		144,745		(195)			(195)		354	354			
100046437	EAST PEORIA	IL		11/25/2020		74,881		(420)			(420)		1,104	1,104			
100046457	SPRINGFIELD	MO		11/25/2020		84,161		61			61		294	294			
100046464	ELLERBE	NC		11/25/2020		57,111		(238)			(238)		304	304			
100046467	JACKSONVILLE	FL		11/25/2020		68,746		(55)			(55)		211	211			
100046470	DECATUR	GA		11/25/2020		94,785		296			296		5,455	5,455			
100046475	SAN TAN VALLEY	AZ		11/25/2020		176,460		174			174		2,487	2,487			
100046492	LAREDO	TX		11/25/2020		29,658		(216)			(216)		387	387			
100046506	SOUTH AMBOY	NJ		11/25/2020		233,663		(330)			(330)		805	805			
100046508	WAVERLY	IL		11/25/2020		33,360		59			59		139	139			
100046516	ENFIELD	CT		11/25/2020		221,892		132			132		581	581			
100046525	SACRAMENTO	CA		11/25/2020		223,670		43			43		860	860			
100046539	ELDON	MO		11/25/2020		80,067		(124)			(124)		128	128			
100046541	ORLANDO	FL		11/25/2020		166,516		(343)			(343)		675	675			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		313,727		240			240		1,020	1,020			
100046564	CAPE GIRARDEAU	MO		11/25/2020		30,641		(185)			(185)		908	908			
100046566	GREENTOWN	IN		11/25/2020		34,553		66			66		120	120			
100046582	ALLIANCE	OH		11/25/2020		33,411		49			49		(28)	(28)			
100046610	TRACY	CA		11/25/2020		264,644		(516)			(516)		753	753			
100046611	LEXINGTON TOWNS	MI		11/25/2020		74,282		(120)			(120)		322	322			
100046612	BOSSIER CITY	LA		11/25/2020		51,359		135			135		218	218			
100046618	JONESBORO	GA		11/25/2020		113,379		(461)			(461)		5,233	5,233			
100046624	SILVERTON	OR		11/25/2020		319,599		(297)			(297)		1,081	1,081			
100046634	GRAND BLANC	MI		11/25/2020		228,790		(175)			(175)		828	828			
100046648	HINSDALE	NY		11/25/2020		41,282		(20)			(20)		244	244			

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100046655	CONVOY	OH		11/25/2020		32,870		(12)			(12)		82	82			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		408,032		(102)			(102)		2,591	2,591			
100046670	MIAMI GARDENS	FL		11/25/2020		159,237		(149)			(149)		620	620			
100046677	BOISE	ID		11/25/2020		171,807		(93)			(93)		679	679			
100046736	WAVERLY	OH		11/20/2020		26,836		(551)			(551)		835	835			
100046742	ROSWELL	NM		11/20/2020		28,240		182			182		154	154			
100046744	LAKELAND	FL		11/20/2020		31,139		118			118		4	4			
100046809	CLEVELAND	OH		11/20/2020		47,351		(232)			(232)		87	87			
100046810	HILLIARD	OH		11/20/2020		60,201		(204)			(204)		285	285			
100046814	MCHENRY	IL		11/20/2020		81,927		(471)			(471)		495	495			
100046859	MCDONOUGH	GA		11/20/2020		48,155		(94)			(94)		242	242			
100046929	MERIDEN	CT		11/20/2020		30,911		(107)			(107)		35	35			
100046956	KENNESAW	GA		11/20/2020		134,253		(283)			(283)		607	607			
100046964	LEWIS CENTER	OH		11/20/2020		148,430		(345)			(345)		339	339			
100046974	LAS VEGAS	NV		11/20/2020		48,089		(374)			(374)		1,245	1,245			
100047007	DETROIT	MI		11/20/2020		48,179		(690)			(690)		1,569	1,569			
100047021	GREENFIELD	OH		11/20/2020		81,882		(92)			(92)		266	266			
100047029	CLEMSON	SC		11/20/2020		108,336		(94)			(94)		660	660			
100047050	WATKINSVILLE	GA		11/20/2020		27,785		(312)			(312)		802	802			
100047056	MAUMEE	OH		11/20/2020		51,062		(93)			(93)		1,295	1,295			
100047069	HOBOKEN	NJ		11/20/2020		90,973		(858)			(858)		1,707	1,707			
100047078	EASTOVER	SC		11/20/2020		65,824		(45)			(45)		340	340			
100047083	SALISBURY	NC		11/20/2020		63,739		(133)			(133)		263	263			
100047085	NIAGARA FALLS	NY		11/20/2020		27,559		(396)			(396)		579	579			
100047087	BANCROFT	MI		11/20/2020		34,229		(388)			(388)		1,048	1,048			
100047089	GADSDEN	AL		11/20/2020		29,734		(332)			(332)		632	632			
100047092	ALEXANDRIA	LA		11/20/2020		122,676		(423)			(423)		815	815			
100047097	WORTHVILLE	KY		11/20/2020		66,786		(873)			(873)		1,513	1,513			
100047108	GURNEE	IL		11/20/2020		162,397		(902)			(902)		1,251	1,251			
100047109	WOODRUFF	SC		11/20/2020		80,898		(532)			(532)		965	965			
100047114	HENDERSON	NV		11/20/2020		175,146		(343)			(343)		388	388			
100047118	ANDERSON	IN		11/20/2020		127,146		(870)			(870)		2,391	2,391			
100047122	ROCHESTER	NY		11/20/2020		41,358		(242)			(242)		85	85			
100047134	OWASSO	OK		11/20/2020		77,758		(267)			(267)		161	161			
100047135	COCONUT CREEK	FL		11/20/2020		61,905		(228)			(228)		130	130			
100047142	LAKE WORTH	FL		11/20/2020		275,197		(292)			(292)		825	825			
100047143	AURORA	OH		11/20/2020		142,712		(368)			(368)		290	290			
100047144	HAMPTONVILLE	NC		11/20/2020		48,606		(590)			(590)		822	822			
100047151	HOUSTON	TX		11/20/2020		74,262		(232)			(232)		684	684			
100047152	RAMONA	CA		11/20/2020		220,693		(515)			(515)		399	399			
100047153	BUSHKILL	PA		11/20/2020		47,795		(555)			(555)		844	844			
100047158	HIALEAH	FL		11/20/2020		200,226		(100)			(100)		1,952	1,952			
100047161	VILLA RICA	GA		11/20/2020		174,836		(261)			(261)		1,709	1,709			
100047166	LITHONIA	GA		11/20/2020		47,787		(253)			(253)		1,177	1,177			
100047168	FLOWERY BRANCH	GA		11/20/2020		89,554		(388)			(388)		317	317			
100047172	SARASOTA	FL		11/20/2020		88,054		(324)			(324)		1,155	1,155			
100047179	FRISCO	TX		11/20/2020		101,897		(322)			(322)		753	753			
100047182	HOLLYWOOD	FL		11/20/2020		98,898		(652)			(652)		1,792	1,792			
100047186	VISALIA	CA		11/20/2020		97,897		(354)			(354)		271	271			
100047187	WANTAGH	NY		11/20/2020		205,061		14			14		1,065	1,065			
100047191	GREENSBORO	NC		11/20/2020		145,580		(507)			(507)		689	689			

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100047209	ORLANDO	FL		11/20/2020		140,742		(10,320)			(10,320)		80,807	80,807			
100047214	SANDY SPRINGS	GA		11/20/2020		74,129		(186)			(186)		286	286			
100047216	COLUMBIA CITY	IN		11/20/2020		105,126		(348)			(348)		207	207			
100047227	PAWTUCKET	RI		11/20/2020		86,787		(348)			(348)		160	160			
100047242	AMERICAN FALLS	ID		11/20/2020		74,041		(567)			(567)		1,261	1,261			
100047253	WEST PALM BEACH	FL		11/20/2020		266,247		(283)			(283)		2,067	2,067			
100047264	BRISTOL	CT		11/20/2020		94,107		(219)			(219)		167	167			
100047276	JAMAICA	NY		11/20/2020		225,417		(681)			(681)		474	474			
100047284	PORTAGE	IN		11/20/2020		66,710		(262)			(262)		1,015	1,015			
100047291	HUNTINGTON	MA		11/20/2020		134,457		(411)			(411)		247	247			
100047296	SAGINAW	MI		11/20/2020		29,439		(197)			(197)		544	544			
100047318	LITTLE ELM	TX		11/20/2020		151,306		(291)			(291)		643	643			
100047327	LIVONIA	MI		11/20/2020		77,395		(156)			(156)		334	334			
100047329	NORTH PORT	FL		11/20/2020		51,970		(325)			(325)		947	947			
100047336	DETROIT	MI		11/20/2020		18,176		(323)			(323)		961	961			
100047339	WEYMOUTH	MA		11/20/2020		183,062		(774)			(774)		1,759	1,759			
100047345	ELK GROVE	CA		11/20/2020		177,714		(221)			(221)		706	706			
100047365	HENDERSON	NV		11/20/2020		54,327		(310)			(310)		1,023	1,023			
100047367	MUSKEGON	MI		11/20/2020		94,314		(284)			(284)		171	171			
100047372	AURORA	CO		11/20/2020		74,757		(240)			(240)		667	667			
100047384	SULTAN	WA		11/20/2020		208,550		(309)			(309)		877	877			
100047385	EVERETT	WA		11/20/2020		151,255		(83)			(83)		578	578			
100047391	WIND GAP	PA		11/20/2020		102,338		(356)			(356)		1,725	1,725			
100047393	SAINT PETERSBURG	FL		11/20/2020		93,018		(420)			(420)		560	560			
100047394	GREENSBORO	NC		11/20/2020		69,063		(295)			(295)		1,216	1,216			
100047395	SNELLVILLE	GA		11/20/2020		75,415		(476)			(476)		1,729	1,729			
100047409	DETROIT	MI		11/20/2020		93,107		(50)			(50)		426	426			
100047410	SALEM	MA		11/20/2020		180,326		(1,015)			(1,015)		2,925	2,925			
100047422	SACRAMENTO	CA		11/20/2020		124,355		(557)			(557)		2,196	2,196			
100047432	CHESTER	SC		11/20/2020		43,114		(305)			(305)		844	844			
100047439	LAS VEGAS	NV		11/20/2020		84,153		(219)			(219)		194	194			
100047444	TOLEDO	OH		11/20/2020		50,706		(426)			(426)		738	738			
100047446	HOLLY	MI		11/20/2020		46,441		(752)			(752)		3,403	3,403			
100047457	PLYMOUTH	MA		11/20/2020		276,018		(487)			(487)		666	666			
100047469	MOUNT PLEASANT	SC		11/20/2020		110,768		(160)			(160)		904	904			
100047471	SPRINGFIELD	OR		11/20/2020		118,230		(230)			(230)		413	413			
100047477	LAS VEGAS	NV		11/20/2020		124,552		(396)			(396)		457	457			
100047483	FORT LAUDERDALE	FL		11/20/2020		27,840		(46)			(46)		196	196			
100047485	PEN ARGYL	PA		11/20/2020		49,090		(582)			(582)		780	780			
100047487	OLD BRIDGE	NJ		11/20/2020		94,619		(936)			(936)		1,491	1,491			
100047493	GRIFFIN	GA		11/20/2020		66,043		(41)			(41)		679	679			
100047500	PRINCETON	MN		11/20/2020		158,758		(371)			(371)		2,242	2,242			
100047504	WILMINGTON	MA		11/20/2020		169,845		(312)			(312)		564	564			
100047512	SMYRNA	GA		11/20/2020		108,646		(374)			(374)		430	430			
100047515	MCDONOUGH	GA		11/20/2020		225,699		(253)			(253)		835	835			
100047518	ELGIN	IL		11/20/2020		68,993		(543)			(543)		1,034	1,034			
100047524	WINTER HAVEN	FL		11/20/2020		204,157		(513)			(513)		738	738			
100047533	NILES	OH		11/20/2020		62,950		(132)			(132)		353	353			
100047534	ELIZABETH	NJ		11/20/2020		77,886		(68)			(68)		1,246	1,246			
100047537	WINFIELD	MO		11/20/2020		88,781		(189)			(189)		366	366			
100047543	COOL	CA		11/20/2020		200,380		(374)			(374)		1,200	1,200			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047544	PALATINE	IL		11/20/2020		63,432		(185)			(185)		678	678			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		110,160		(157)			(157)		493	493			
100047569	HAMMOND	IN		11/20/2020		67,379		(441)			(441)		1,025	1,025			
100047576	LOCKHART	TX		11/20/2020		136,378		(989)			(989)		1,375	1,375			
100047578	CAVE CREEK	AZ		11/20/2020		161,218		(306)			(306)		556	556			
100047587	WOODBRIDGE	VA		11/20/2020		52,967		(361)			(361)		1,122	1,122			
100047589	OTSEGO	MN		11/20/2020		125,822		(557)			(557)		2,658	2,658			
100047601	BOSCOBEL	WI		11/20/2020		83,282		(709)			(709)		1,085	1,085			
100047603	OCONOMOWOC	WI		11/20/2020		97,913		(289)			(289)		288	288			
100047604	ATLANTA	GA		11/20/2020		228,586		(905)			(905)		1,256	1,256			
100047607	OWEGO	NY		11/20/2020		46,071		(521)			(521)		422	422			
100047609	TRAFFORD	PA		11/20/2020		113,658		(64)			(64)		662	662			
100047617	MILTON	WI		11/20/2020		48,226		(194)			(194)		939	939			
100047618	PITTSBURG	CA		11/20/2020		144,126		(372)			(372)		595	595			
100047628	MAULDIN	SC		11/20/2020		108,540		(246)			(246)		536	536			
100047638	CAPE CORAL	FL		11/20/2020		183,264		(151)			(151)		595	595			
100047641	PORTAGE	IN		11/20/2020		131,984		(386)			(386)		217	217			
100047642	DETROIT	MI		11/20/2020		30,887		261			261		180	180			
100047657	PARK RIDGE	IL		11/20/2020		158,737		(283)			(283)		724	724			
100047658	LAKELAND	FL		11/20/2020		120,910		(261)			(261)		644	644			
100047660	LAS VEGAS	NV		11/20/2020		104,569		(281)			(281)		1,822	1,822			
100047662	SOUTHFIELD	MI		11/20/2020		121,692		(561)			(561)		640	640			
100047663	MUSKEGON	MI		11/20/2020		102,404		(239)			(239)		464	464			
100047671	ORLANDO	FL		11/20/2020		255,504		(633)			(633)		953	953			
100047697	SUMMERTOWN	TN		11/20/2020		64,535		(134)			(134)		1,198	1,198			
100047698	ELMWOOD PARK	IL		11/20/2020		103,511		(31)			(31)		855	855			
100047699	MIAMI	FL		11/20/2020		184,918		(107)			(107)		684	684			
100047704	BARRE	MA		11/20/2020		174,981		222			222		641	641			
100047712	LAS VEGAS	NV		11/20/2020		129,458		(75)			(75)		2,391	2,391			
100047725	SAN FERNANDO	CA		11/20/2020		72,997		(351)			(351)		1,454	1,454			
100047726	WINSTON SALEM	NC		11/20/2020		57,771		(156)			(156)		401	401			
100047742	TRACY	CA		11/20/2020		261,667		(291)			(291)		1,135	1,135			
100047747	CLEVELAND	OH		11/20/2020		78,711		(244)			(244)		267	267			
100047748	EAST NORTHPORT	NY		11/20/2020		274,081		(533)			(533)		925	925			
100047754	UPLAND	CA		11/20/2020		136,487		(175)			(175)		1,993	1,993			
100047762	STERLING HEIGHTS	MI		11/20/2020		85,431		(399)			(399)		1,007	1,007			
100047764	COLONIA	NJ		11/20/2020		133,183		(768)			(768)		2,069	2,069			
100047765	CARPENTERSVILLE	IL		11/20/2020		63,044		(567)			(567)		3,078	3,078			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		41,003		(22)			(22)		705	705			
100047782	EATONTOWN	NJ		11/20/2020		188,459		553			553		(5,383)	(5,383)			
100047783	LONG BEACH	CA		11/20/2020		247,497		(462)			(462)		1,219	1,219			
100047789	USK	WA		11/20/2020		125,518		(11)			(11)		272	272			
100047798	WEST HAVEN	CT		11/20/2020		131,122		(320)			(320)		665	665			
100047799	SEWAREN	NJ		11/20/2020		153,546		(425)			(425)		800	800			
100047804	SANTA FE	NM		11/20/2020		230,615		(186)			(186)		795	795			
100047816	CHURCHVILLE	MD		11/20/2020		206,148		(432)			(432)		438	438			
100047823	INWOOD	NY		11/20/2020		210,295		(605)			(605)		903	903			
100047826	OSWEGO	IL		11/20/2020		111,377		(322)			(322)		1,821	1,821			
100047827	WARRENVILLE	IL		11/20/2020		205,593		19			19		2,352	2,352			
100047834	STOCKBRIDGE	GA		11/20/2020		78,416		(440)			(440)		1,089	1,089			
100047842	MINEOLA	NY		11/20/2020		242,271		(630)			(630)		1,725	1,725			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047845	NORTH CHICAGO	IL		11/20/2020		128,619		(348)			(348)		938	938			
100047848	SAN MARCOS	CA		11/20/2020		186,003		(530)			(530)		2,284	2,284			
100047851	GREEN BAY	WI		11/20/2020		86,906		(159)			(159)		259	259			
100047857	ELMA	NY		11/20/2020		160,291		(317)			(317)		484	484			
100047871	HENDERSON	NV		11/20/2020		142,757		(179)			(179)		630	630			
100047877	GRAND RAPIDS	MI		11/20/2020		50,975		(189)			(189)		959	959			
100047892	SAINT CLAIR SHORES	MI		11/20/2020		86,903		(221)			(221)		750	750			
100047895	WEARE	NH		11/20/2020		111,970		(233)			(233)		1,828	1,828			
100047901	PORT SAINT LUCIE	FL		11/20/2020		89,652		(320)			(320)		470	470			
100047908	WEST PALM BEACH	FL		11/20/2020		125,377		(388)			(388)		532	532			
100047909	LILBURN	GA		11/20/2020		161,084		41			41		584	584			
100047910	RANDOLPH	MA		11/20/2020		186,460		(401)			(401)		822	822			
100047912	GLEN BURNIE	MD		11/20/2020		128,559		(71)			(71)		604	604			
100047913	LAKE WORTH	FL		11/20/2020		329,866		(368)			(368)		1,101	1,101			
100047927	VENTURA	CA		11/20/2020		236,066		(407)			(407)		1,043	1,043			
100047930	FORT LAUDERDALE	FL		11/20/2020		171,910		(447)			(447)		1,269	1,269			
100047933	PITTSBURG	CA		11/20/2020		310,927		(903)			(903)		1,208	1,208			
100047949	VALLEJO	CA		11/20/2020		271,154		(913)			(913)		930	930			
100047951	TORRANCE	CA		11/20/2020		21,204		(91)			(91)		5,608	5,608			
100047952	FAIRBURN	GA		11/20/2020		88,647		(270)			(270)		1,300	1,300			
100047955	LITTLE ROCK	AR		11/20/2020		81,918		(205)			(205)		155	155			
100047967	BENSENVILLE	IL		11/20/2020		152,339		(107)			(107)		1,068	1,068			
100047985	LAKE PANASOFFKEE	FL		11/20/2020		162,847		(352)			(352)		1,984	1,984			
100047990	ANKENY	IA		11/20/2020		106,398		(104)			(104)		389	389			
100047994	STAMFORD	CT		11/20/2020		161,110		(363)			(363)		637	637			
100048001	NORTH HOLLYWOOD	CA		11/20/2020		97,644		(279)			(279)		946	946			
100048011	GRASS VALLEY	CA		11/20/2020		172,858		(413)			(413)		2,008	2,008			
100048027	MURRIETA	CA		11/20/2020		259,771		4			4		963	963			
100048029	EASLEY	SC		11/20/2020		71,678		(216)			(216)		182	182			
100048033	PILLAGER	MN		11/20/2020		232,237		(273)			(273)		1,116	1,116			
100048037	ORLANDO	FL		11/20/2020		139,882		(451)			(451)		1,823	1,823			
100048043	DEKALB	IL		11/20/2020		114,835		(89)			(89)		1,019	1,019			
100048056	NORTH BERGEN	NJ		11/20/2020		294,500		(556)			(556)		933	933			
100048064	NAPLES	FL		11/20/2020		149,735		(339)			(339)		491	491			
100048072	SCHILLER PARK	IL		11/20/2020		100,991		(256)			(256)		461	461			
100048077	LAS VEGAS	NV		11/20/2020		291,445		(539)			(539)		1,079	1,079			
100048083	LYNNWOOD	WA		11/20/2020		63,297		(52)			(52)		1,265	1,265			
100048097	JONESBORO	GA		11/20/2020		119,463		(714)			(714)		3,406	3,406			
100048109	ADA	MI		11/20/2020		263,586		(656)			(656)		798	798			
100048113	PALMDALE	CA		11/20/2020		93,775		(176)			(176)		1,438	1,438			
100048116	CITRUS HEIGHTS	CA		11/20/2020		149,444		(332)			(332)		394	394			
100048117	WINTER SPRINGS	FL		11/20/2020		127,708		(227)			(227)		428	428			
100048118	LANHAM	MD		11/20/2020		103,782		(202)			(202)		545	545			
100048121	WEST BABYLON	NY		11/20/2020		315,219		(854)			(854)		1,383	1,383			
100048136	LITTLE ELM	TX		11/20/2020		88,679		(146)			(146)		434	434			
100048137	CHICAGO	IL		11/20/2020		221,560		(541)			(541)		866	866			
100048148	UNION	KY		11/20/2020		286,145		(641)			(641)		711	711			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		163,522		(334)			(334)		623	623			
100048155	DUDLEY	MA		11/20/2020		139,313		(422)			(422)		922	922			
100048157	MINNEAPOLIS	MN		11/20/2020		100,162		(250)			(250)		1,299	1,299			
100048170	LANGHORNE	PA		11/20/2020		62,993		(177)			(177)		820	820			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048173	HOLBROOK	NY		11/20/2020		163,460		(139)			(139)		1,436	1,436			
100048188	HENRICO	VA		11/20/2020		96,532		(338)			(338)		1,287	1,287			
100048189	FRESH MEADOWS	NY		11/20/2020		312,443		(731)			(731)		2,189	2,189			
100048191	PALMDALE	CA		11/20/2020		330,706		(667)			(667)		1,161	1,161			
100048194	ORLANDO	FL		11/20/2020		147,685		(273)			(273)		934	934			
100048196	FORT LAUDERDALE	FL		11/20/2020		157,213		(204)			(204)		600	600			
100048198	WARRENSBURG	MO		11/20/2020		39,322		(101)			(101)		241	241			
100048204	RENO	NV		11/20/2020		258,955		(492)			(492)		1,029	1,029			
100048217	OAKWOOD HILLS	IL		11/20/2020		120,022		(15)			(15)		1,754	1,754			
100048220	COPAKE	NY		11/20/2020		145,133		(436)			(436)		351	351			
100048223	SACRAMENTO	CA		11/20/2020		122,089		(308)			(308)		1,733	1,733			
100048227	PORT SAINT LUCIE	FL		11/20/2020		169,153		(394)			(394)		682	682			
100048233	PERRIS	CA		11/20/2020		185,717		17			17		3,004	3,004			
100048236	MIAMI	FL		11/20/2020		113,188		(347)			(347)		1,765	1,765			
100048238	FORT LAUDERDALE	FL		11/20/2020		117,753		(219)			(219)		1,452	1,452			
100048239	WESTBURY	NY		11/20/2020		224,654		(294)			(294)		1,014	1,014			
100048242	POLLOCK PINES	CA		11/20/2020		220,229		(544)			(544)		900	900			
100048246	MORENO VALLEY	CA		11/20/2020		257,318		(317)			(317)		2,000	2,000			
100048256	TAMPA	FL		11/20/2020		120,025		(212)			(212)		629	629			
100048257	OXNARD	CA		11/20/2020		236,346		(664)			(664)		1,321	1,321			
100048259	VENICE	FL		11/20/2020		148,898		(210)			(210)		638	638			
100048262	HUNTLEY	IL		11/20/2020		317,241		(35)			(35)		1,625	1,625			
100048264	FORT LAUDERDALE	FL		11/20/2020		155,223		(207)			(207)		2,075	2,075			
100048265	NEW YORK	NY		11/20/2020		262,365		(135)			(135)		970	970			
100048296	BRICK	NJ		11/20/2020		341,910		(386)			(386)		1,353	1,353			
100048300	PALMDALE	CA		11/20/2020		254,299		(802)			(802)		1,977	1,977			
100048307	SUN VALLEY	CA		11/20/2020		238,464		(478)			(478)		850	850			
100048308	BURNSVILLE	MN		11/20/2020		193,766		642			642		302	302			
100048310	FRESNO	CA		11/20/2020		237,537		(323)			(323)		756	756			
100048313	MIAMI	FL		11/20/2020		232,808		(420)			(420)		856	856			
100048314	CHESTERFIELD	VA		11/20/2020		108,873		(293)			(293)		230	230			
100048319	CLEARWATER	FL		11/20/2020		185,986		113			113		803	803			
100048321	BATON ROUGE	LA		11/20/2020		76,104		(289)			(289)		1,015	1,015			
100048322	REDLANDS	CA		11/20/2020		276,348		(563)			(563)		955	955			
100048330	STAMFORD	CT		11/20/2020		197,645		(335)			(335)		857	857			
100048342	LAS VEGAS	NV		11/20/2020		68,867		(199)			(199)		628	628			
100048344	FORT WORTH	TX		11/20/2020		84,748		(129)			(129)		117	117			
100048350	MIDDLEVILLE	MI		11/20/2020		96,407		(230)			(230)		536	536			
100048352	POMPANO BEACH	FL		11/20/2020		300,655		(630)			(630)		1,223	1,223			
100048359	UNIONDALE	NY		11/20/2020		261,892		(449)			(449)		905	905			
100048368	MAPLE SHADE	NJ		11/20/2020		88,274		(77)			(77)		364	364			
100048382	SUCCASUNNA	NJ		11/20/2020		288,253		(584)			(584)		952	952			
100048385	JAMAICA	NY		11/20/2020		211,446		(544)			(544)		2,171	2,171			
100048394	SLEEPY HOLLOW	IL		11/20/2020		245,964		(790)			(790)		361	361			
100048396	RIVERSIDE	CA		11/20/2020		99,093		(160)			(160)		631	631			
100048400	MIAMI	FL		11/20/2020		205,252		(537)			(537)		813	813			
100048411	SOUTHFIELD	MI		11/20/2020		224,121		86			86		721	721			
100048412	FRESNO	CA		11/20/2020		261,735		(463)			(463)		384	384			
100048413	MIAMI	FL		11/20/2020		302,355		(245)			(245)		1,119	1,119			
100048448	STUART	FL		11/20/2020		119,610		(198)			(198)		295	295			
100048449	SOMERSET	NJ		11/20/2020		184,220		(965)			(965)		2,104	2,104			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048455	YUMA	AZ		11/20/2020		92,691		(65)			(65)		993	993			
100048456	BERWYN	IL		11/20/2020		135,270		364			364		771	771			
100048462	RENO	NV		11/20/2020		163,091		(240)			(240)		487	487			
100048463	RIVERSIDE	CA		11/20/2020		151,346		(363)			(363)		707	707			
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		271,257		(196)			(196)		2,213	2,213			
100048474	CANYON COUNTRY	CA		11/20/2020		484,609		515			515		1,543	1,543			
100048486	KERMAN	CA		11/20/2020		215,365		(629)			(629)		1,854	1,854			
100048490	JUPITER	FL		11/20/2020		175,239		(270)			(270)		1,897	1,897			
100048492	BRENTWOOD	CA		11/20/2020		335,074		(725)			(725)		4,039	4,039			
100048493	DAVISON	MI		11/20/2020		98,483		(440)			(440)		1,595	1,595			
100048498	MIAMI	FL		11/20/2020		182,404		(419)			(419)		436	436			
100048500	ANTIOCH	CA		11/20/2020		295,555		(297)			(297)		1,968	1,968			
100048501	RIALTO	CA		11/20/2020		62,951		(203)			(203)		4,853	4,853			
100048506	SAN BERNARDINO	CA		11/20/2020		232,984		(265)			(265)		679	679			
100048509	KISSIMMEE	FL		11/20/2020		113,117		(195)			(195)		409	409			
100048514	LOS ANGELES	CA		11/20/2020		261,456		(466)			(466)		1,069	1,069			
100048515	DELRAY BEACH	FL		11/20/2020		166,970		(319)			(319)		1,027	1,027			
100048517	HIGHTSTOWN	NJ		11/20/2020		88,957		(207)			(207)		534	534			
100048518	LAKEWOOD	CA		11/20/2020		389,297		(777)			(777)		1,407	1,407			
100048519	INDIALANTIC	FL		11/20/2020		345,304		(489)			(489)		1,139	1,139			
100048521	QUEENS VILLAGE	NY		11/20/2020		334,238		(206)			(206)		1,624	1,624			
100048526	MACUNGIE	PA		11/20/2020		171,288		(290)			(290)		504	504			
100048529	MERRIMACK	NH		11/20/2020		163,852		(516)			(516)		651	651			
100048534	BEVERLY HILLS	MI		11/20/2020		122,802		(258)			(258)		620	620			
100048536	POCONO SUMMIT	PA		11/20/2020		115,578		(65)			(65)		392	392			
100048537	ORMOND BEACH	FL		11/20/2020		214,338		(225)			(225)		1,009	1,009			
100048540	POMPANO BEACH	FL		11/20/2020		141,938		132			132		376	376			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		264,870		(553)			(553)		2,376	2,376			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		184,297		(157)			(157)		643	643			
100048562	MINNEAPOLIS	MN		11/20/2020		208,654		(477)			(477)		722	722			
100048575	BARTOW	FL		11/20/2020		259,047		(365)			(365)		984	984			
100048577	WHITTIER	CA		11/20/2020		212,542		(549)			(549)		2,526	2,526			
100048580	FONTANA	CA		11/20/2020		302,686		(536)			(536)		971	971			
100048583	BALTIMORE	MD		11/20/2020		135,618		(102)			(102)		602	602			
100048600	MIAMI	FL		11/20/2020		146,555		(526)			(526)		1,880	1,880			
100048606	WEST ORANGE	NJ		11/20/2020		314,633		(241)			(241)		1,153	1,153			
100048616	CARY	NC		11/20/2020		329,246		(757)			(757)		954	954			
100048619	ROCK HILL	SC		11/20/2020		93,424		(629)			(629)		933	933			
100048620	FARMINGTON	CT		11/20/2020		147,603		258			258		564	564			
100048621	VICTORVILLE	CA		11/20/2020		207,519		(225)			(225)		671	671			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		187,804		(348)			(348)		918	918			
100048629	WINSTON SALEM	NC		11/20/2020		65,596		(340)			(340)		1,077	1,077			
100048633	WILDWOOD	NJ		11/20/2020		144,999		(1,224)			(1,224)		2,259	2,259			
100048638	STREET	MD		11/20/2020		215,368		(445)			(445)		373	373			
100048644	GEORGETOWN	KY		11/20/2020		151,003		(120)			(120)		556	556			
100048652	CHICAGO RIDGE	IL		11/20/2020		104,517		218			218		431	431			
100048655	POMPANO BEACH	FL		11/20/2020		104,706		(143)			(143)		300	300			
100048662	BOWIE	MD		11/20/2020		284,588		(580)			(580)		2,190	2,190			
100048674	CHARLOTTE	NC		11/20/2020		153,537		(467)			(467)		1,523	1,523			
100048677	OLYMPIA	WA		11/20/2020		197,207		(221)			(221)		710	710			
100048689	CHARLOTTESVILLE	VA		11/20/2020		132,101		(517)			(517)		290	290			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048696	SPRING VALLEY	NY		11/20/2020		233,933		(1,964)			(1,964)		2,916	2,916			
100048699	EVERETT	WA		11/20/2020		221,826		(94)			(94)		793	793			
100048701	GILBERT	AZ		11/20/2020		213,122		(575)			(575)		1,947	1,947			
100048709	SALT LAKE CITY	UT		11/20/2020		121,679		(180)			(180)		519	519			
100048717	MABELVALE	AR		11/20/2020		209,351		(517)			(517)		2,937	2,937			
100048718	AUBURN	AL		11/20/2020		159,684		(360)			(360)		564	564			
100048723	VAN NUYS	CA		11/20/2020		343,874		(453)			(453)		1,881	1,881			
100048731	ROYAL PALM BEACH	FL		11/20/2020		270,144		(243)			(243)		813	813			
100048738	CHICAGO	IL		11/20/2020		79,452		(196)			(196)		1,028	1,028			
100048745	CAPITOL HEIGHTS	MD		11/20/2020		77,823		274			274		862	862			
100048746	UNIONDALE	NY		11/20/2020		175,736		(179)			(179)		728	728			
100048747	CARSON	CA		11/20/2020		421,423		(414)			(414)		1,450	1,450			
100048749	JOLIET	IL		11/20/2020		197,980		(111)			(111)		857	857			
100048752	RANCHO CUCAMONGA	CA		11/20/2020		233,635		(441)			(441)		3,246	3,246			
100048757	BROOKLYN	NY		11/20/2020		452,484		(509)			(509)		1,265	1,265			
100048759	LAKEWOOD	WA		11/20/2020		182,088		(365)			(365)		1,680	1,680			
100048767	FIREBAUGH	CA		11/20/2020		68,161		311			311		53	53			
100048768	CHESAPEAKE	VA		11/20/2020		177,839		(151)			(151)		2,033	2,033			
100048773	SAINT PAUL	MN		11/20/2020		111,394		(26)			(26)		1,507	1,507			
100048774	BROOKLYN	NY		11/20/2020		480,460		(601)			(601)		1,570	1,570			
100048775	BRANDON	FL		11/20/2020		191,105		(212)			(212)		689	689			
100048778	WINTER PARK	FL		11/20/2020		137,306		(306)			(306)		513	513			
100048780	WOODHAVEN	NY		11/20/2020		190,335		(505)			(505)		3,358	3,358			
100048782	SALT LAKE CITY	UT		11/20/2020		116,895		(899)			(899)		4,473	4,473			
100048784	GYPSUM	CO		11/20/2020		286,457		(170)			(170)		884	884			
100048788	OPA LOCKA	FL		11/20/2020		204,143		(369)			(369)		527	527			
100048790	HAUPPAUGE	NY		11/20/2020		257,479		(478)			(478)		1,145	1,145			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		352,014		(465)			(465)		1,162	1,162			
100048823	TALLMADGE	OH		11/20/2020		98,823		(309)			(309)		764	764			
100048831	BAKERSFIELD	CA		11/20/2020		113,029		(261)			(261)		699	699			
100048833	EFFORT	PA		11/20/2020		175,675		105			105		614	614			
100048839	KINGS PARK	NY		11/20/2020		285,411		972			972		1,540	1,540			
100048842	MATTHEWS	NC		11/20/2020		115,905		(379)			(379)		968	968			
100048854	CHICAGO	IL		11/20/2020		106,724		(330)			(330)		636	636			
100048859	HEMPSTEAD	NY		11/20/2020		283,479		(91)			(91)		1,249	1,249			
100048873	REX	GA		11/20/2020		95,727		(109)			(109)		283	283			
100048882	MENIFEE	CA		11/20/2020		159,445		(382)			(382)		1,887	1,887			
100048886	BABYLON	NY		11/20/2020		319,376		(177)			(177)		1,535	1,535			
100048903	JACKSON	MI		11/20/2020		130,891		(313)			(313)		392	392			
100048905	LURAY	VA		11/20/2020		111,634		23			23		325	325			
100048918	CONYERS	GA		11/20/2020		147,217		(293)			(293)		299	299			
100048932	BEAUMONT	CA		11/20/2020		259,642		(301)			(301)		1,990	1,990			
100048934	PORTLAND	OR		11/20/2020		116,145		(419)			(419)		1,894	1,894			
100048938	CHICAGO	IL		11/20/2020		253,250		(576)			(576)		1,108	1,108			
100048941	BRONX	NY		11/20/2020		519,528		(1,053)			(1,053)		2,392	2,392			
100048943	HIALEAH	FL		11/20/2020		127,570		(483)			(483)		1,849	1,849			
100048952	FILLMORE	CA		11/20/2020		192,436		(1,174)			(1,174)		9,111	9,111			
100048959	VENICE	FL		11/20/2020		168,978		(469)			(469)		750	750			
100048960	CATHEDRAL CITY	CA		11/20/2020		273,412		(392)			(392)		1,250	1,250			
100048965	FORT WORTH	TX		11/20/2020		125,309		(200)			(200)		823	823			
100048970	DEERFIELD	IL		11/20/2020		128,250		(941)			(941)		8,326	8,326			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048976	LODI	NJ		11/20/2020		285,785		(742)			(742)		1,925	1,925			
100048978	CONYERS	GA		11/20/2020		91,515		(275)			(275)		221	221			
100048979	MIAMI	FL		11/20/2020		225,196		(266)			(266)		750	750			
100048983	LESTER PRAIRIE	MN		11/20/2020		112,971		(221)			(221)		374	374			
100048989	RIO RANCHO	NM		11/20/2020		113,106		(189)			(189)		585	585			
100048996	BALTIMORE	MD		11/20/2020		204,686		(527)			(527)		850	850			
100049005	SAINT GEORGE	UT		11/20/2020		247,828		(232)			(232)		885	885			
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		144,687		(231)			(231)		482	482			
100049023	LAKELAND	FL		11/20/2020		204,945		(269)			(269)		706	706			
100049035	CARSON	CA		11/20/2020		286,226		(25)			(25)		981	981			
100049037	HOPE MILLS	NC		11/20/2020		88,698		(257)			(257)		601	601			
100049040	ATHOL	MA		11/20/2020		164,853		(456)			(456)		513	513			
100049042	WINTER PARK	FL		11/20/2020		196,636		(524)			(524)		749	749			
100049043	CORONA	NY		11/20/2020		516,111		(960)			(960)		1,537	1,537			
100049050	LAS VEGAS	NV		11/20/2020		190,830		(384)			(384)		1,651	1,651			
100049055	NORTH AUGUSTA	SC		11/20/2020		159,050		(98)			(98)		580	580			
100049057	RONKONKOMA	NY		11/20/2020		160,501		(129)			(129)		2,262	2,262			
100049071	ORLANDO	FL		11/20/2020		151,630		(327)			(327)		981	981			
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		326,548		(722)			(722)		510	510			
100049080	DUNCANNON	PA		11/20/2020		330,127		(596)			(596)		1,274	1,274			
100049083	MIAMI	FL		11/20/2020		165,458		(126)			(126)		759	759			
100049092	BETHLEHEM	PA		11/20/2020		142,279		(1,008)			(1,008)		1,296	1,296			
100049100	STOCKTON	CA		11/20/2020		129,434		(117)			(117)		473	473			
100049117	BROCKTON	MA		11/20/2020		175,467		(179)			(179)		562	562			
100049129	SUISUN CITY	CA		11/20/2020		284,165		(571)			(571)		760	760			
100049140	RESTON	VA		11/20/2020		180,239		(610)			(610)		1,731	1,731			
100049142	ADDISON	IL		11/20/2020		186,009		(358)			(358)		1,880	1,880			
100049143	MIAMI	FL		11/20/2020		399,327							1,449	1,449			
100049149	BEAVERTON	OR		11/20/2020		111,317		(333)			(333)		552	552			
100049163	MOAPA	NV		11/20/2020		241,854		(685)			(685)		832	832			
100049176	FRAZIER PARK	CA		11/20/2020		251,902		(474)			(474)		869	869			
100049178	ROUND LAKE BEACH	IL		11/20/2020		106,907		(78)			(78)		520	520			
100049181	NEW IBERIA	LA		11/20/2020		66,048		(715)			(715)		1,031	1,031			
100049184	COMPTON	CA		11/20/2020		270,536		(167)			(167)		1,331	1,331			
100049190	FOUNTAIN	CO		11/20/2020		128,820		(236)			(236)		725	725			
100049197	MIAMI	FL		11/20/2020		176,956		(414)			(414)		912	912			
100049204	CANTONMENT	FL		11/20/2020		143,114		(68)			(68)		335	335			
100049209	MIAMI	FL		11/20/2020		172,442		(228)			(228)		568	568			
100049213	POMONA	CA		11/20/2020		291,162		(287)			(287)		869	869			
100049216	DUNDEE	IL		11/20/2020		329,813		357			357		1,097	1,097			
100049223	PASADENA	MD		11/20/2020		241,559		(495)			(495)		478	478			
100049229	STAMFORD	CT		11/20/2020		204,981		(99)			(99)		728	728			
100049234	RICHMOND HILL	NY		11/20/2020		361,931		(660)			(660)		1,176	1,176			
100049243	FREEPORT	NY		11/20/2020		251,138		(146)			(146)		1,084	1,084			
100049246	WARWICK	NY		11/20/2020		409,887		(971)			(971)		3,143	3,143			
100049251	MYRTLE BEACH	SC		11/20/2020		235,196		(509)			(509)		1,139	1,139			
100049254	ROANOKE	VA		11/20/2020		98,725		(264)			(264)		518	518			
100049256	ARVIN	CA		11/20/2020		118,338		(263)			(263)		618	618			
100049257	MELROSE PARK	IL		11/20/2020		193,797		(847)			(847)		2,080	2,080			
100049258	LAND O LAKES	FL		11/20/2020		153,204		(365)			(365)		493	493			
100049261	OXNARD	CA		11/20/2020		398,517		(621)			(621)		1,205	1,205			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049271	WAYNE	MI		11/20/2020		104,523		(96)			(96)		376	376			
100049273	MIAMI	FL		11/20/2020		303,731		(753)			(753)		782	782			
100049275	MASTIC	NY		11/20/2020		204,954		(144)			(144)		554	554			
100049284	DADE CITY	FL		11/20/2020		113,969		(148)			(148)		382	382			
100049285	HARRISBURG	NC		11/20/2020		405,805		(954)			(954)		1,969	1,969			
100049294	COSTA MESA	CA		11/20/2020		126,785		(238)			(238)		3,052	3,052			
100049296	HALIFAX	MA		11/20/2020		134,232		(153)			(153)		1,191	1,191			
100049300	SAINT LOUIS	MO		11/20/2020		82,615		(323)			(323)		1,341	1,341			
100049302	MOORESVILLE	NC		11/20/2020		136,848		(173)			(173)		538	538			
100049303	FRESNO	CA		11/20/2020		140,554		(248)			(248)		763	763			
100049310	JOLIET	IL		11/20/2020		148,158		(172)			(172)		1,022	1,022			
100049312	SAN DIEGO	CA		11/20/2020		285,302		(661)			(661)		2,272	2,272			
100049328	LANCASTER	CA		11/20/2020		90,632		(258)			(258)		372	372			
100049331	CERES	CA		11/20/2020		279,569		968			968		300	300			
100049334	BELLINGHAM	MA		11/20/2020		232,881		(77)			(77)		934	934			
100049338	MIDDLE RIVER	MD		11/20/2020		161,025		(250)			(250)		633	633			
100049340	PLEASANTVILLE	NJ		11/20/2020		101,785		22			22		389	389			
100049351	MIAMI	FL		11/20/2020		286,155		(433)			(433)		553	553			
100049355	SILVER SPRING	MD		11/20/2020		172,248		(249)			(249)		1,098	1,098			
100049378	CUTLER BAY	FL		11/20/2020		348,314		(578)			(578)		1,053	1,053			
100049379	PASADENA	MD		11/20/2020		163,891		(227)			(227)		2,628	2,628			
100049383	LOS ANGELES	CA		11/20/2020		211,194		(394)			(394)		2,765	2,765			
100049385	LYNWOOD	CA		11/20/2020		279,717		(509)			(509)		1,088	1,088			
100049391	SAN ANTONIO	TX		11/20/2020		64,567		(250)			(250)		1,235	1,235			
100049395	STUART	FL		11/20/2020		92,318		(463)			(463)		1,467	1,467			
100049398	CHICAGO	IL		11/20/2020		238,726		(346)			(346)		1,333	1,333			
100049405	BRAINTREE	MA		11/20/2020		97,431		385			385		1,071	1,071			
100049412	HOLTSVILLE	NY		11/20/2020		229,092		(447)			(447)		994	994			
100049418	BARTLETT	IL		11/20/2020		290,028		373			373		971	971			
100049436	LAS VEGAS	NV		11/20/2020		243,550		(409)			(409)		553	553			
100049439	SHELTON	CT		11/20/2020		293,511		(376)			(376)		2,625	2,625			
100049440	UTICA	MI		11/20/2020		76,305		(272)			(272)		856	856			
100049450	ONTARIO	CA		11/20/2020		181,904		(597)			(597)		1,292	1,292			
100049453	COVINA	CA		11/20/2020		234,866		(462)			(462)		968	968			
100049457	DENVER	CO		11/20/2020		123,226		(176)			(176)		1,481	1,481			
100049472	MIAMI	FL		11/20/2020		232,093		(446)			(446)		785	785			
100049475	STERLING HEIGHTS	MI		11/20/2020		201,970		714			714		393	393			
100049477	ELMONT	NY		11/20/2020		190,116		(342)			(342)		668	668			
100049480	LANSING	IL		11/20/2020		53,876		64			64		932	932			
100049485	ORLANDO	FL		11/20/2020		121,988		(308)			(308)		789	789			
100049487	LOS ANGELES	CA		11/20/2020		288,542		(484)			(484)		1,865	1,865			
100049489	UPPER MARLBORO	MD		11/20/2020		186,904		(592)			(592)		2,031	2,031			
100049490	SAN BERNARDINO	CA		11/20/2020		182,592		(266)			(266)		598	598			
100049491	LITHONIA	GA		11/20/2020		97,930		(264)			(264)		431	431			
100049492	OAKLAND	CA		11/20/2020		285,535		(511)			(511)		1,278	1,278			
100049495	ALABASTER	AL		11/20/2020		102,437		(251)			(251)		863	863			
100049498	BURBANK	IL		11/20/2020		144,736		(277)			(277)		541	541			
100049513	SAINT PETERSBURG	FL		11/20/2020		142,846		(332)			(332)		621	621			
100049514	LONG BEACH	CA		11/20/2020		294,361		(681)			(681)		983	983			
100049515	BAKERSFIELD	CA		11/20/2020		85,801		(226)			(226)		313	313			
100049519	WINTHROP HARBOR	IL		11/20/2020		207,234		(156)			(156)		2,739	2,739			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049522	GRAND RAPIDS	MI		11/20/2020		49,836		(425)			(425)		471	471			
100049526	RONKONKOMA	NY		11/20/2020		174,226		(556)			(556)		1,594	1,594			
100049530	BREMEN	GA		11/20/2020		97,776		(897)			(897)		1,788	1,788			
100049534	ORANGE	CA		11/20/2020		285,127		(600)			(600)		3,275	3,275			
100049538	HOUSTON	TX		11/20/2020		90,684		(809)			(809)		633	633			
100049539	KAHULUI	HI		11/20/2020		413,000		(603)			(603)		1,723	1,723			
100049557	HYATTSVILLE	MD		11/20/2020		152,130		(336)			(336)		2,174	2,174			
100049560	SEATTLE	WA		11/20/2020		231,767		(594)			(594)		755	755			
100049561	FRESNO	CA		11/20/2020		176,225		(414)			(414)		710	710			
100049568	SACRAMENTO	CA		11/20/2020		199,059		242			242		455	455			
100049569	SEATTLE	WA		11/20/2020		300,067		(376)			(376)		2,159	2,159			
100049570	FAYETTEVILLE	GA		11/20/2020		170,500		(250)			(250)		574	574			
100049576	PHOENIX	AZ		11/20/2020		128,748		(220)			(220)		354	354			
100049577	CHICAGO	IL		11/20/2020		247,276		(228)			(228)		751	751			
100049582	MINERVA	OH		11/20/2020		65,116		(188)			(188)		782	782			
100049598	LAWRENCEVILLE	GA		11/20/2020		133,372		(237)			(237)		455	455			
100049611	SAN ANTONIO	TX		11/20/2020		117,476		(318)			(318)		155	155			
100049614	ROSEDALE	NY		11/20/2020		291,990		(352)			(352)		881	881			
100049622	FLORISSANT	MO		11/20/2020		227,041		(407)			(407)		741	741			
100049624	PADUCAH	KY		11/20/2020		94,136		(230)			(230)		331	331			
100049627	SIMI VALLEY	CA		11/20/2020		329,906		(487)			(487)		2,561	2,561			
100049636	BALA CYNWYD	PA		11/20/2020		172,596		(88)			(88)		592	592			
100049643	RIALTO	CA		11/20/2020		286,936		(486)			(486)		961	961			
100049644	MIDLAND	TX		11/20/2020		45,931		(210)			(210)		182	182			
100049646	LAS VEGAS	NV		11/20/2020		224,722		(327)			(327)		1,500	1,500			
100049648	GRESHAM	OR		11/20/2020		144,799		(259)			(259)		916	916			
100049649	DOUGLAS	MA		11/20/2020		232,026		(224)			(224)		939	939			
100049651	LEESBURG	FL		11/20/2020		249,118		(183)			(183)		710	710			
100049653	SOLEDAD	CA		11/20/2020		174,721		(390)			(390)		731	731			
100049658	DEARBORN	MI		11/20/2020		133,879		(179)			(179)		519	519			
100049662	ORLANDO	FL		11/20/2020		441,929		(915)			(915)		12,938	12,938			
100049664	NORFOLK	VA		11/20/2020		185,726		(713)			(713)		1,054	1,054			
100049666	LANHAM	MD		11/20/2020		236,521		(258)			(258)		1,034	1,034			
100049676	LEXINGTON	SC		11/20/2020		209,201		(434)			(434)		1,073	1,073			
100049677	HIALEAH	FL		11/20/2020		141,484		(142)			(142)		369	369			
100049680	WALDORF	MD		11/20/2020		446,599		(500)			(500)		1,774	1,774			
100049690	WILDOMAR	CA		11/20/2020		248,219		(414)			(414)		414	414			
100049694	FAIRFIELD	CA		11/20/2020		241,156		(715)			(715)		811	811			
100049696	LANCASTER	CA		11/20/2020		175,574		(435)			(435)		704	704			
100049697	FEDERAL WAY	WA		11/20/2020		356,527		(732)			(732)		1,318	1,318			
100049698	INDIANAPOLIS	IN		11/20/2020		86,582		(298)			(298)		103	103			
100049710	TRUMBULL	CT		11/20/2020		327,892		(468)			(468)		1,017	1,017			
100049728	BOLINGBROOK	IL		11/20/2020		145,944		248			248		467	467			
100049729	PLAINFIELD	NJ		11/20/2020		272,623		(379)			(379)		670	670			
100049736	CHICAGO	IL		11/20/2020		159,516		(156)			(156)		1,985	1,985			
100049739	TARZANA	CA		11/20/2020		277,374		(541)			(541)		975	975			
100049746	COVINA	CA		11/20/2020		188,959		(591)			(591)		596	596			
100049747	GARDENA	CA		11/20/2020		331,949		(321)			(321)		1,600	1,600			
100049748	GARDEN GROVE	CA		11/20/2020		274,409		(752)			(752)		1,032	1,032			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		327,568		(784)			(784)		1,305	1,305			
100049789	RIO RANCHO	NM		11/20/2020		136,011		(246)			(246)		562	562			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049805	COTTAGE GROVE	OR		11/20/2020		169,964		(555)			(555)		703	703			
100049812	LYNWOOD	CA		11/20/2020		322,055		(851)			(851)		1,148	1,148			
100049813	EVERETT	WA		11/20/2020		182,803		(324)			(324)		449	449			
100049819	ROSELLE	NJ		11/20/2020		204,485		(339)			(339)		818	818			
100049824	RICHTON PARK	IL		11/20/2020		82,221		8			8		1,026	1,026			
100049829	MIAMI	FL		11/20/2020		122,119		(389)			(389)		353	353			
100049830	HOLLYWOOD	FL		11/20/2020		85,862		(322)			(322)		1,070	1,070			
100049836	LEESVILLE	SC		11/20/2020		85,512		(630)			(630)		778	778			
100049841	MIAMI	FL		11/20/2020		175,193		(432)			(432)		734	734			
100049854	HIGHLAND	CA		11/20/2020		125,694		(88)			(88)		840	840			
100049870	WHARTON	NJ		11/20/2020		201,300		(564)			(564)		724	724			
100049871	ELGIN	IL		11/20/2020		272,953		482			482		809	809			
100049878	FILLMORE	CA		11/20/2020		386,361		(610)			(610)		1,308	1,308			
100049883	MOUNT VERNON	WA		11/20/2020		238,812		(460)			(460)		975	975			
100049887	MELROSE PARK	IL		11/20/2020		172,161		(485)			(485)		969	969			
100049891	BONNEY LAKE	WA		11/20/2020		259,409		(360)			(360)		818	818			
100049892	VALPARAISO	IN		11/20/2020		127,025		(342)			(342)		2,010	2,010			
100049899	FEDERAL WAY	WA		11/20/2020		188,123		(349)			(349)		2,434	2,434			
100049910	AUSTIN	TX		11/20/2020		130,682		(374)			(374)		589	589			
100049913	MONTCLAIR	CA		11/20/2020		351,489		(498)			(498)		1,352	1,352			
100049914	STATEN ISLAND	NY		11/20/2020		315,706		(582)			(582)		1,447	1,447			
100049918	BALTIMORE	MD		11/20/2020		128,954		(89)			(89)		575	575			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		54,087		(253)			(253)		232	232			
100049932	HILLSIDE	NJ		11/20/2020		282,457		300			300		834	834			
100049936	BOTHELL	WA		11/20/2020		194,587		(443)			(443)		301	301			
100049942	PALOS HEIGHTS	IL		11/20/2020		226,797		(581)			(581)		869	869			
100049953	LESLIE	MO		11/20/2020		328,832		(595)			(595)		842	842			
100049966	BROOKLYN	NY		11/20/2020		401,015		(636)			(636)		1,187	1,187			
100049968	TULSA	OK		11/20/2020		195,063		(288)			(288)		513	513			
100049979	OWOSSO	MI		11/20/2020		84,973		(81)			(81)		302	302			
100049989	STONE MOUNTAIN	GA		11/20/2020		129,769		(222)			(222)		305	305			
100049999	HOFFMAN ESTATES	IL		11/20/2020		278,955		(389)			(389)		1,058	1,058			
100050001	CHESTER	VA		11/20/2020		267,926		(497)			(497)		4,013	4,013			
100050005	WATERVILLE	OH		11/20/2020		163,489		(120)			(120)		593	593			
100050008	CULPEPPER	VA		11/20/2020		96,840		(296)			(296)		254	254			
100050013	CHICAGO	IL		11/20/2020		209,715		(505)			(505)		535	535			
100050019	ROCKVILLE	MD		11/20/2020		86,536		(199)			(199)		593	593			
100050023	ELKTON	MD		11/20/2020		49,387		(139)			(139)		2,978	2,978			
100050026	NEW ORLEANS	LA		11/20/2020		122,879		(61)			(61)		459	459			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		162,321		(506)			(506)		1,215	1,215			
100050033	PARRISH	FL		11/20/2020		300,442		(369)			(369)		1,491	1,491			
100050035	CALIFORNIA CITY	CA		11/20/2020		54,134		(186)			(186)		548	548			
100050036	CINCINNATI	OH		11/20/2020		128,312		(56)			(56)		455	455			
100050037	BANNING	CA		11/20/2020		155,444		(183)			(183)		530	530			
100050046	WILMINGTON	NC		11/20/2020		202,541		(456)			(456)		2,124	2,124			
100050058	ROCHESTER	NY		11/20/2020		29,832		(1)			(1)		1,359	1,359			
100050064	CROFTON	MD		11/20/2020		241,799		(224)			(224)		925	925			
100050067	DELAND	FL		11/20/2020		108,434		(156)			(156)		286	286			
100050092	WASHINGTON	DC		11/20/2020		323,446		(223)			(223)		1,191	1,191			
100050095	COLUMBIANA	AL		11/20/2020		14,031		(245)			(245)		1,059	1,059			
100050104	BIRMINGHAM	AL		11/20/2020		82,400		(6)			(6)		263	263			

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100050141	DAYTON	OH		11/20/2020		83,715		(562)			(562)		544	544			
100050155	OLD FORGE	PA		11/20/2020		76,706		(575)			(575)		1,133	1,133			
100050165	CINCINNATI	OH		11/20/2020		92,976		(361)			(361)		1,117	1,117			
100050176	LAWRENCEVILLE	GA		11/20/2020		115,738		(308)			(308)		2,477	2,477			
100050187	PORT CHARLOTTE	FL		11/20/2020		229,460		(23)			(23)		322	322			
100050189	BRISTOL	CT		11/20/2020		177,106		(1,366)			(1,366)		1,920	1,920			
100050192	BAY SHORE	NY		11/20/2020		248,902		(701)			(701)		2,550	2,550			
100050195	MURFREESBORO	TN		11/20/2020		148,876		(624)			(624)		294	294			
100050197	CORTLAND	OH		11/20/2020		100,850		(166)			(166)		378	378			
100050198	BOSSIER CITY	LA		11/20/2020		70,418		(244)			(244)		103	103			
100050201	LAKE VILLA	IL		11/20/2020		102,112		(102)			(102)		587	587			
100050210	BISHOP	CA		11/20/2020		232,824		(387)			(387)		789	789			
100050212	BROKEN ARROW	OK		11/20/2020		60,736		(99)			(99)		384	384			
100050214	SLIDELL	LA		11/20/2020		116,818		(241)			(241)		437	437			
100050220	SPARKS	NV		11/20/2020		144,827		(241)			(241)		672	672			
100050223	LYNNWOOD	WA		11/20/2020		264,862		(605)			(605)		1,172	1,172			
100050224	MIAMI	FL		11/20/2020		109,535		(575)			(575)		1,851	1,851			
100050226	NOTTINGHAM	PA		11/20/2020		67,785		(980)			(980)		1,730	1,730			
100050228	VENETA	OR		11/20/2020		149,380		(1,190)			(1,190)		1,411	1,411			
100050235	BURGAW	NC		11/20/2020		94,303		(79)			(79)		346	346			
100050236	NEWBURGH	NY		11/20/2020		107,245		(314)			(314)		490	490			
100050241	CHICOPEE	MA		11/20/2020		165,429		(370)			(370)		527	527			
100050249	STONE MOUNTAIN	GA		11/20/2020		84,752		(454)			(454)		1,267	1,267			
100050252	FALL RIVER	MA		11/20/2020		113,856		(92)			(92)		695	695			
100050253	FORT LAUDERDALE	FL		11/20/2020		80,605		(394)			(394)		725	725			
100050254	TUCSON	AZ		11/20/2020		80,574		(69)			(69)		284	284			
100050258	CINCINNATI	OH		11/20/2020		66,116		(252)			(252)		823	823			
100050263	PACIFIC JUNCTION	IA		11/20/2020		65,246		(254)			(254)		1,582	1,582			
100050265	CAPE CORAL	FL		11/20/2020		104,397		(71)			(71)		4,052	4,052			
100050274	MIAMI	FL		11/20/2020		281,080		(318)			(318)		1,315	1,315			
100050276	XENIA	OH		11/20/2020		143,271		(103)			(103)		525	525			
100050286	CENTREVILLE	VA		11/20/2020		492,065		(780)			(780)		1,881	1,881			
100050291	SAN BERNARDINO	CA		11/20/2020		159,727		(526)			(526)		1,685	1,685			
100050294	MARYVILLE	TN		11/20/2020		88,851		(1,052)			(1,052)		587	587			
100050295	LEESBURG	FL		11/20/2020		149,702		(332)			(332)		639	639			
100050298	HOWELL	NJ		11/20/2020		351,970		(860)			(860)		2,304	2,304			
100050308	HILLSBOROUGH	NJ		11/20/2020		169,171		(169)			(169)		1,144	1,144			
100050310	ROOSEVELT	NY		11/20/2020		190,184		(608)			(608)		3,156	3,156			
100050311	SYLMAR	CA		11/20/2020		330,274		(610)			(610)		2,607	2,607			
100050321	TAMPA	FL		11/20/2020		215,897		310			310		683	683			
100050323	PHOENIX	AZ		11/20/2020		107,134		(442)			(442)		599	599			
100050325	MIAMI	FL		11/20/2020		168,446		(110)			(110)		1,231	1,231			
100050329	COMMERCE TOWNSHIP	MI		11/20/2020		160,906		(289)			(289)		1,339	1,339			
100050330	DAVENPORT	FL		11/20/2020		146,524		(352)			(352)		942	942			
100050332	HIALEAH	FL		11/20/2020		207,006		(372)			(372)		846	846			
100050334	TUCSON	AZ		11/20/2020		105,064		(143)			(143)		291	291			
100050337	FLORAL PARK	NY		11/20/2020		455,572		(60)			(60)		1,758	1,758			
100050339	ROTONDA WEST	FL		11/20/2020		124,229							2,157	2,157			
100050340	BRIDGEPORT	CT		11/20/2020		195,961		(290)			(290)		1,486	1,486			
100050363	CHESTERFIELD	NH		11/20/2020		154,254		(289)			(289)		1,196	1,196			
100050375	HUNTINGTON PARK	CA		11/20/2020		338,226		246			246		1,143	1,143			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050387	WEST HILLS	CA		01/20/2021		626,837		56			56		3,139	3,139			
100053346	POMFRET CENTER	CT		03/23/2021		403,279		(286)			(286)		2,274	2,274			
100053347	ENID	OK		03/23/2021		202,270		49			49		954	954			
100053349	LAKE FOREST	CA		03/23/2021		354,776		(476)			(476)		802	802			
100053350	BROCKTON	MA		03/23/2021		196,588		(969)			(969)		3,172	3,172			
100053352	ORO VALLEY	AZ		03/23/2021		224,772		(298)			(298)		4,332	4,332			
100053355	INMAN	SC		03/23/2021		161,982		(1,148)			(1,148)		694	694			
100053356	ARLETA	CA		03/23/2021		304,004		(296)			(296)		3,746	3,746			
100053358	KERNERSVILLE	NC		03/23/2021		92,706		(1,669)			(1,669)		953	953			
100053360	VAN NUYS	CA		03/23/2021		304,417		(331)			(331)		1,043	1,043			
100053361	KINGSTON	WA		03/23/2021		473,239		(707)			(707)		1,059	1,059			
100053362	MONTAGUE	MI		03/23/2021		81,143		(246)			(246)		220	220			
100053363	MESA	AZ		03/23/2021		343,477		(347)			(347)		3,181	3,181			
100053366	SINKS GROVE	WV		03/23/2021		54,696		19			19		780	780			
100053369	WEST DEPTFORD	NJ		03/23/2021		60,898		34			34		871	871			
100053370	PHILADELPHIA	PA		03/23/2021		58,312		(225)			(225)		487	487			
100053372	NORMAL	IL		03/23/2021		64,108		(8)			(8)		1,066	1,066			
100053374	LAKELAND	FL		03/23/2021		115,278		(379)			(379)		1,356	1,356			
100053377	WHITTIER	CA		03/23/2021		84,735		(11)			(11)		1,447	1,447			
100053378	KOKOMO	IN		03/23/2021		41,812		(277)			(277)		525	525			
100053382	SANTA CRUZ	CA		03/23/2021		337,289		(187)			(187)		3,974	3,974			
100053385	TAYLORSVILLE	NC		03/23/2021		75,262		(580)			(580)		740	740			
100053389	BLUE ISLAND	IL		03/23/2021		98,890		(518)			(518)		834	834			
100053390	EVANSVILLE	IN		03/23/2021		47,230		(809)			(809)		780	780			
100053396	CANYON COUNTRY	CA		03/23/2021		300,574		(295)			(295)		4,082	4,082			
100053397	SAN DIEGO	CA		03/23/2021		340,227		(3)			(3)		1,483	1,483			
100053398	MOUNDSVILLE	WV		03/23/2021		136,880		612			612		782	782			
100053399	SUFFOLK	VA		03/23/2021		121,398		(1,139)			(1,139)		801	801			
100053401	MIAMI	FL		03/23/2021		352,038		(106)			(106)		2,290	2,290			
100053405	YUMA	AZ		03/23/2021		229,535		(117)			(117)		811	811			
100053406	SAN DIEGO	CA		03/23/2021		179,633		(237)			(237)		1,309	1,309			
100053407	STERLING	VA		03/23/2021		245,261		(1,064)			(1,064)		2,948	2,948			
100053408	WAYNESVILLE	GA		03/23/2021		20,242		(101)			(101)		916	916			
100053411	ARNOLD	MO		03/23/2021		79,885		(551)			(551)		985	985			
100053414	TACOMA	WA		03/23/2021		253,576		(1,164)			(1,164)		2,539	2,539			
100053416	TURTLE LAKE	WI		03/23/2021		167,950		(1,300)			(1,300)		1,199	1,199			
100053419	TUSKEGEE	AL		03/23/2021		23,844		(373)			(373)		627	627			
100053422	MOBILE	AL		03/23/2021		164,295		(405)			(405)		742	742			
100053426	LANSDOWNE	PA		03/23/2021		110,300		749			749		43	43			
100053429	MUSKEGON	MI		03/23/2021		50,959		(159)			(159)		816	816			
100053430	ASHLAND	OR		03/23/2021		294,933		(79)			(79)		2,027	2,027			
100053431	NORMAL	IL		03/23/2021		208,843		(14)			(14)		2,625	2,625			
100053439	SAN DIEGO	CA		03/23/2021		152,868		(114)			(114)		2,894	2,894			
100053440	PLACERVILLE	CA		03/23/2021		187,069		(126)			(126)		1,089	1,089			
100053441	GRANGER	IN		03/23/2021		60,813		(65)			(65)		1,047	1,047			
100053442	HALIFAX	MA		03/23/2021		263,640		(238)			(238)		1,164	1,164			
100053445	DETROIT	MI		03/23/2021		49,867		36			36		1,028	1,028			
100053448	GALENA PARK	TX		03/23/2021		48,264		128			128		4,647	4,647			
100053449	HOWELL	MI		03/23/2021		123,264		(1,033)			(1,033)		1,645	1,645			
100053453	FRIES	VA		03/23/2021		73,685		(123)			(123)		158	158			
100053456	BECKLEY	WV		03/23/2021		33,535		50			50		213	213			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053458	HENRYETTA	OK		03/23/2021		26,353		(204)			(204)		425	425			
100053461	MYRTLE BEACH	SC		03/23/2021		102,579		(148)			(148)		644	644			
100053465	PHILADELPHIA	PA		03/23/2021		71,779		753			753		257	257			
100053467	SICKLERVILLE	NJ		03/23/2021		173,736		(40)			(40)		620	620			
100053469	SOMERS POINT	NJ		03/23/2021		150,752		(687)			(687)		1,412	1,412			
100053473	CASTLETON	NY		03/23/2021		207,226		2,310			2,310		1,099	1,099			
100053474	APPLING	GA		03/23/2021		209,561		(224)			(224)		468	468			
100053475	SMYRNA	DE		03/23/2021		85,513		(241)			(241)		197	197			
100053477	RUTLEDGE	GA		03/23/2021		132,362		(161)			(161)		755	755			
100053479	ROSHARON	TX		03/23/2021		363,264		(253)			(253)		896	896			
100053484	LAKELAND	FL		03/23/2021		81,845		(91)			(91)		169	169			
100053494	ISELIN	NJ		03/23/2021		145,888		(152)			(152)		499	499			
100053495	HAWTHORNE	CA		03/23/2021		513,824		(1,389)			(1,389)		1,357	1,357			
100053497	LANSDOWNE	PA		03/23/2021		107,067		(262)			(262)		987	987			
100053500	THOMASVILLE	GA		03/23/2021		124,380		(197)			(197)		225	225			
100053501	PAOLA	KS		03/23/2021		87,741		(879)			(879)		1,765	1,765			
100053503	CEDAR HILL	MO		03/23/2021		66,637		(296)			(296)		929	929			
100053504	ROCKY MOUNT	NC		03/23/2021		118,064		(147)			(147)		354	354			
100053509	AKRON	OH		03/23/2021		64,801		(112)			(112)		185	185			
100053511	BENSALEM	PA		03/23/2021		144,314		(566)			(566)		1,206	1,206			
100053518	BIGGS	CA		03/23/2021		198,520		(844)			(844)		4,419	4,419			
100053519	GARY	IN		03/23/2021		99,460		(240)			(240)		87	87			
100053521	DEPAUW	IN		03/23/2021		64,810		59			59		96	96			
100053523	CEDAR RAPIDS	IA		03/23/2021		127,386		(446)			(446)		521	521			
100053524	MIAMI	FL		03/23/2021		238,695		(586)			(586)		2,141	2,141			
100053525	CRESCO	PA		03/23/2021		137,874		168			168		2,228	2,228			
100053526	NEWVILLE	PA		03/23/2021		72,376		(258)			(258)		1,267	1,267			
100053527	RIDLEY PARK	PA		03/23/2021		194,593		(451)			(451)		1,383	1,383			
100053536	STAMFORD	CT		03/23/2021		348,336		(370)			(370)		1,176	1,176			
100053537	ALBANY	GA		03/23/2021		66,855		(598)			(598)		954	954			
100053538	WINSTON SALEM	NC		03/23/2021		100,347		(757)			(757)		1,148	1,148			
100053541	BUFFALO	NY		03/23/2021		46,681		40			40		79	79			
100053546	RICHTON PARK	IL		03/23/2021		312,726		2,186			2,186		1,619	1,619			
100053550	GREENVILLE	NC		03/23/2021		99,022		(1,113)			(1,113)		485	485			
100053552	VASS	NC		03/23/2021		150,456		(326)			(326)		537	537			
100053555	SAN ANTONIO	TX		03/23/2021		119,028		225			225		175	175			
100053556	ROANOKE	VA		03/23/2021		70,948		(184)			(184)		544	544			
100053558	CANUTILLO	TX		03/23/2021		124,497		(170)			(170)		2,586	2,586			
100053559	POST FALLS	ID		03/23/2021		195,874		(119)			(119)		668	668			
100053560	HATFIELD	PA		03/23/2021		158,596		(400)			(400)		2,206	2,206			
100053566	LINCOLN	NE		03/23/2021		50,906		(133)			(133)		77	77			
100053568	AYNOR	SC		03/23/2021		268,737		(528)			(528)		631	631			
100053570	RIALTO	CA		03/23/2021		259,166		(501)			(501)		730	730			
100053571	GAFFNEY	SC		03/23/2021		50,974		(32)			(32)		102	102			
100053573	WAYNE	NJ		03/23/2021		403,503		(423)			(423)		2,626	2,626			
100053574	BRIDGEVILLE	PA		03/23/2021		116,545		(412)			(412)		3,426	3,426			
100053575	EL PASO	TX		03/23/2021		117,351		(293)			(293)		281	281			
100053577	SOMERSET	NJ		03/23/2021		234,430		(194)			(194)		737	737			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		282,956		(210)			(210)		3,248	3,248			
100053585	LEAGUE CITY	TX		03/23/2021		94,912		(76)			(76)		1,462	1,462			
100053587	FINLAYSON	MN		03/23/2021		115,819		(278)			(278)		327	327			

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100053588	BROOKLYN	NY		03/23/2021		132,665		(305)			(305)		2,711	2,711			
100053589	SHOREHAM	NY		03/23/2021		512,063		(765)			(765)		1,330	1,330			
100053593	CUMMING	GA		03/23/2021		139,360		(164)			(164)		980	980			
100053594	TEMPE	AZ		03/23/2021		98,462		(132)			(132)		911	911			
100053596	YORBA LINDA	CA		03/23/2021		486,357		(493)			(493)		2,223	2,223			
100053597	STANHOPE	NJ		03/23/2021		155,532		(190)			(190)		1,770	1,770			
100053598	KANSAS CITY	KS		03/23/2021		62,818		(680)			(680)		1,061	1,061			
100053603	HENDERSON	NV		03/23/2021		198,772		(424)			(424)		4,000	4,000			
100053605	RALEIGH	NC		03/23/2021		87,029		(129)			(129)		324	324			
100053607	HENDERSON	NV		03/23/2021		120,814		(291)			(291)		319	319			
100053610	BAYONNE	NJ		03/23/2021		395,580		(699)			(699)		1,109	1,109			
100053612	BUFFALO	NY		03/23/2021		109,793		(91)			(91)		403	403			
100053614	ELMORE	OH		03/23/2021		61,984		(1,019)			(1,019)		1,101	1,101			
100053615	PAINESVILLE	OH		03/23/2021		165,947		(137)			(137)		279	279			
100053616	NEW HAVEN	IN		03/23/2021		60,383		(169)			(169)		93	93			
100053617	WHITE OAK	PA		03/23/2021		52,932		100			100		540	540			
100053623	CLEVELAND	OK		03/23/2021		129,437		(3)			(3)		183	183			
100053626	CRESWELL	NC		03/23/2021		75,851		(804)			(804)		228	228			
100053627	BLOOMFIELD	NJ		03/23/2021		283,988		496			496		1,851	1,851			
100053630	WILMINGTON	DE		03/23/2021		67,597		(576)			(576)		745	745			
100053638	SAINT LOUIS	MO		03/23/2021		28,930		(179)			(179)		342	342			
100053640	PHILADELPHIA	PA		03/23/2021		128,803		(326)			(326)		289	289			
100053642	CLEVELAND	OH		03/23/2021		89,042		(222)			(222)		137	137			
100053645	SCOTT	AR		03/23/2021		153,316							(4)	(4)			
100053646	OMAHA	NE		03/23/2021		5,713		(57)			(57)		1,047	1,047			
100053647	WESTWEGO	LA		03/23/2021		83,089		(437)			(437)		1,829	1,829			
100053650	ASHEBORO	NC		03/23/2021		107,478		1,551			1,551		302	302			
100053653	BROWNSBURG	IN		03/23/2021		68,858		(39)			(39)		172	172			
100053654	GRAND JUNCTION	CO		03/23/2021		382,395		(501)			(501)		1,148	1,148			
100053659	GREENVILLE	SC		03/23/2021		102,288		(616)			(616)		946	946			
100053660	VANCEBORO	NC		03/23/2021		138,461		(205)			(205)		447	447			
100053661	HEBER	CA		03/23/2021		291,846		(355)			(355)		736	736			
100053662	SAINT LOUIS	MO		03/23/2021		134,841		(233)			(233)		702	702			
100053663	TAKOMA PARK	MD		03/23/2021		279,589		(299)			(299)		2,225	2,225			
100053664	ADDISON	IL		03/23/2021		121,536		(186)			(186)		678	678			
100053665	HURRICANE	UT		03/23/2021		316,546		(645)			(645)		1,245	1,245			
100053666	STONINGTON	CT		03/23/2021		285,414		(581)			(581)		992	992			
100053667	FORT LAUDERDALE	FL		03/23/2021		269,723		(371)			(371)		1,025	1,025			
100053669	HYDE PARK	MA		03/23/2021		180,113		(355)			(355)		1,215	1,215			
100053670	SALEM	OR		03/23/2021		210,954		(212)			(212)		745	745			
100053671	FAR ROCKAWAY	NY		03/23/2021		411,989		(131)			(131)		1,052	1,052			
100053674	ADRIAN	MI		03/23/2021		71,670		(169)			(169)		254	254			
100053676	FORT LAUDERDALE	FL		03/23/2021		167,919		(465)			(465)		2,022	2,022			
100053678	PITTSBURG	KS		03/23/2021		105,627		(321)			(321)		620	620			
100053681	HOLLYWOOD	FL		03/23/2021		135,972		(125)			(125)		1,998	1,998			
100053683	LA GRANGE	IL		03/23/2021		218,934		(273)			(273)		638	638			
100053685	DENHAM SPRINGS	LA		03/23/2021		98,992		(92)			(92)		368	368			
100053686	LONG BEACH	CA		03/23/2021		639,664		(1,627)			(1,627)		2,046	2,046			
100053687	MCALLEN	TX		03/23/2021		86,758		(168)			(168)		112	112			
100053689	LAURELTON	NY		03/23/2021		405,868		(763)			(763)		669	669			
100053691	CONNELLSVILLE	PA		03/23/2021		24,823		184			184		825	825			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053692	AMELIA CT HSE	VA		03/23/2021		99,731		(113)			(113)		775	775			
100053696	SAINT LOUIS	MO		03/23/2021		89,242		(124)			(124)		1,143	1,143			
100053698	PHILADELPHIA	PA		03/23/2021		127,014		(258)			(258)		556	556			
100053699	CLEVELAND	OH		03/23/2021		30,747		37			37		223	223			
100053701	DETROIT	MI		03/23/2021		43,328		(291)			(291)		232	232			
100053702	LOUISVILLE	KY		03/23/2021		83,310		(218)			(218)		527	527			
100053704	ROCHESTER	NY		03/23/2021		49,557		(102)			(102)		106	106			
100053705	JACKSONVILLE	FL		03/23/2021		100,323		274			274		427	427			
100053707	EAST PEORIA	IL		03/23/2021		28,362		(26)			(26)		485	485			
100053708	KEENE	TX		03/23/2021		63,354		(830)			(830)		565	565			
100053709	CARLISLE	OH		03/23/2021		166,118		926			926		499	499			
100053712	FINDLAY	OH		03/23/2021		64,172											
100053715	EAST SAINT LOUIS	IL		03/23/2021		29,483		(31)			(31)		208	208			
100053726	MISSOULA	MT		03/23/2021		415,353		(907)			(907)		1,551	1,551			
100053728	REHOBOTH	MA		03/23/2021		262,706		(357)			(357)		2,102	2,102			
100053730	MARTHASVILLE	MO		03/23/2021		266,873		(208)			(208)		872	872			
100053731	BOWIE	MD		03/23/2021		311,127		(336)			(336)		2,061	2,061			
100053735	ASHEVILLE	NC		03/23/2021		364,956		(733)			(733)		1,349	1,349			
100053736	KEENE	NH		03/23/2021		117,425		(211)			(211)		562	562			
100053737	STATEN ISLAND	NY		03/23/2021		208,288		(318)			(318)		497	497			
100053741	SARATOGA SPRINGS	NY		03/23/2021		397,818		(842)			(842)		1,146	1,146			
100053742	MADRID	IA		03/23/2021		137,430		(184)			(184)		372	372			
100053744	WYOMING	MN		03/23/2021		200,617		(299)			(299)		756	756			
100053746	O FALLON	MO		03/23/2021		182,971		(234)			(234)		548	548			
100053747	CHULA VISTA	CA		03/23/2021		361,959		(470)			(470)		1,252	1,252			
100053752	PASADENA	TX		03/23/2021		47,310		(356)			(356)		761	761			
100053757	SCOTTSVILLE	KY		03/23/2021		54,399		(95)			(95)		261	261			
100053760	TURTLE LAKE	WI		03/23/2021		60,437		(52)			(52)		227	227			
100053762	NEW HARTFORD	NY		03/23/2021		145,637		(26)			(26)		209	209			
100053763	CANTON	GA		03/23/2021		201,784		(294)			(294)		1,283	1,283			
100053765	BUFORD	GA		03/23/2021		141,580		(278)			(278)		689	689			
100053768	POTTSVILLE	PA		03/23/2021		52,490		(140)			(140)		122	122			
100053769	EASTON	PA		03/23/2021		247,062		(216)			(216)		1,051	1,051			
100053770	LANCASTER	CA		03/23/2021		284,674		(737)			(737)		898	898			
100053771	CHATTANOOGA	TN		03/23/2021		85,671		(347)			(347)		924	924			
100053772	INDIANAPOLIS	IN		03/23/2021		29,721		(107)			(107)		29	29			
100053775	CHICAGO	IL		03/23/2021		36,901		(790)			(790)		498	498			
100053776	CARLISLE	PA		03/23/2021		108,883		(266)			(266)		412	412			
100053779	BELPRE	OH		03/23/2021		116,175		331			331		100	100			
100053781	WAYNE	NJ		03/23/2021		342,079		(324)			(324)		1,345	1,345			
100053782	DUNDALK	MD		03/23/2021		259,416		(79)			(79)		1,678	1,678			
100053784	SAINT LOUIS	MO		03/23/2021		121,445		(1,056)			(1,056)		465	465			
100053785	GLOCESTER	RI		03/23/2021		265,144		(249)			(249)		875	875			
100053786	KILLEEN	TX		03/23/2021		68,265		(86)			(86)		35	35			
100053788	OMAHA	NE		03/23/2021		65,754		(213)			(213)		582	582			
100053790	ABERDEEN	SD		03/23/2021		100,617		(118)			(118)		128	128			
100053792	CAMP HILL	AL		03/23/2021		44,273		(567)			(567)		623	623			
100053794	ROSWELL	NM		03/23/2021		46,511		(559)			(559)		778	778			
100053795	MATTAPONI	VA		03/23/2021		248,610		4,622			4,622		339	339			
100053796	TOPEKA	KS		03/23/2021		46,854		10			10		249	249			
100053801	LAREDO	TX		03/23/2021		42,461		298			298		123	123			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053802	BRANDON	FL		03/23/2021		437,979		(604)			(604)		1,257	1,257			
100053813	PARKVILLE	MD		03/23/2021		207,296		(473)			(473)		587	587			
100053814	HARRISBURG	PA		03/23/2021		46,244		(124)			(124)		1,091	1,091			
100053815	HESPERIA	CA		03/23/2021		149,748		(161)			(161)		1,146	1,146			
100053816	WYNNE	AR		03/23/2021		126,925		(484)			(484)		1,542	1,542			
100053820	LILBURN	GA		03/23/2021		195,678		(376)			(376)		517	517			
100053821	FLORENCE	AL		03/23/2021		62,381		(88)			(88)		211	211			
100053828	LONE JACK	MO		03/23/2021		100,750		(242)			(242)		491	491			
100053829	SPRINGFIELD	OH		03/23/2021		84,890		(200)			(200)		362	362			
100053830	PADEN	OK		03/23/2021		83,496		(188)			(188)		105	105			
100053831	MOLINE	IL		03/23/2021		94,487		(19)			(19)		1,303	1,303			
100053834	LAMBERTVILLE	MI		03/23/2021		127,174		(308)			(308)		644	644			
100053835	BROOKLYN	NY		03/23/2021		265,561		(481)			(481)		949	949			
100053839	DALTON	GA		03/23/2021		75,284		(63)			(63)		815	815			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		184,271		(395)			(395)		594	594			
100053843	MIAMI	FL		03/23/2021		164,751		(189)			(189)		491	491			
100053847	TEMPLETON	MA		03/23/2021		122,521		(231)			(231)		440	440			
100053851	BIRMINGHAM	AL		03/23/2021		63,720		26			26		95	95			
100053853	ROCHESTER	NY		03/23/2021		201,307		(1,529)			(1,529)		1,886	1,886			
100053855	BIG LAKE	MN		03/23/2021		211,183		(141)			(141)		475	475			
100053859	DENTON	MD		03/23/2021		176,589		(343)			(343)		616	616			
100053864	SAN ANTONIO	NM		03/23/2021		137,562		(161)			(161)		272	272			
100053866	WAUKEGAN	IL		03/23/2021		75,003		303			303		153	153			
100053869	NORWALK	CA		03/23/2021		381,124		(1,389)			(1,389)		1,366	1,366			
100053873	SANTA ROSA	CA		03/23/2021		250,207		(213)			(213)		1,192	1,192			
100053876	FLINT	MI		03/23/2021		52,353		(82)			(82)		251	251			
100053877	MARSTONS MILLS	MA		03/23/2021		398,421		(409)			(409)		1,423	1,423			
100053878	MOBILE	AL		03/23/2021		71,372		111			111		197	197			
100053880	LORTON	VA		03/23/2021		275,596		(404)			(404)		807	807			
100053882	PISCATAWAY	NJ		03/23/2021		258,933		1,532			1,532		912	912			
100053884	RAINIER	WA		03/23/2021		357,943		(828)			(828)		1,609	1,609			
100053885	WAHIAWA	HI		03/23/2021		254,650		(465)			(465)		2,881	2,881			
100053889	LAUREL	MD		03/23/2021		274,370		(430)			(430)		1,182	1,182			
100053890	PINSON	AL		03/23/2021		135,817		(169)			(169)		320	320			
100053895	HALLANDALE BEACH	FL		03/23/2021		172,952		(148)			(148)		1,692	1,692			
100053897	CHARLOTTE	NC		03/23/2021		167,892		(466)			(466)		652	652			
100053899	FLUSHING	NY		03/23/2021		196,990		(954)			(954)		3,078	3,078			
100053901	MILWAUKEE	WI		03/23/2021		153,823		(229)			(229)		394	394			
100053902	HYATTSVILLE	MD		03/23/2021		89,340		(174)			(174)		1,191	1,191			
100053905	NEW HAVEN	CT		03/23/2021		129,289		(344)			(344)		295	295			
100053906	MANITOWOC	WI		03/23/2021		98,387		(144)			(144)		66	66			
100053907	COUPON	PA		03/23/2021		84,637		(714)			(714)		1,447	1,447			
100053910	SPRING HILL	FL		03/23/2021		80,321		(284)			(284)		900	900			
100053912	CHINO	CA		03/23/2021		202,164		(350)			(350)		501	501			
100053913	SHARPSVILLE	PA		03/23/2021		98,770		(234)			(234)		690	690			
100053914	MENOMONEE FALLS	WI		03/23/2021		201,840		(208)			(208)		617	617			
100053915	STREAMWOOD	IL		03/23/2021		202,625		(354)			(354)		1,162	1,162			
100053917	DELANO	CA		03/23/2021		154,463		(312)			(312)		429	429			
100053918	INGLESIDE	IL		03/23/2021		121,719		(202)			(202)		883	883			
100053919	NEW ORLEANS	LA		03/23/2021		137,122		(400)			(400)		342	342			
100053921	PONTIAC	MI		03/23/2021		95,819		(5)			(5)		637	637			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053927	BENTLEYVILLE	PA		03/23/2021		74,912		(520)			(520)		504	504			
100053928	ALLENTOWN	PA		03/23/2021		70,679		(1,081)			(1,081)		1,202	1,202			
100053934	HIGH POINT	NC		03/23/2021		24,281		(28)			(28)		349	349			
100053935	LOUISBURG	NC		03/23/2021		141,586		469			469		2,420	2,420			
100053936	TALLAHASSEE	FL		03/23/2021		114,195		(331)			(331)		103	103			
100053938	DETROIT	MI		03/23/2021		28,229		(4)			(4)		68	68			
100053940	BROOKLYN	NY		03/23/2021		453,778		(678)			(678)		2,973	2,973			
100053942	BROOKPORT	IL		03/23/2021		50,714		3			3		366	366			
100053943	PRINCESS ANNE	MD		03/23/2021		97,782		(129)			(129)		71	71			
100053947	LAUDERHILL	FL		03/23/2021		203,924		(451)			(451)		753	753			
100053949	REPUBLIC	MO		03/23/2021		72,759		(47)			(47)		752	752			
100053950	CLOVIS	CA		03/23/2021		100,264		163			163		371	371			
100053951	FAIRBURN	GA		03/23/2021		81,793		(158)			(158)		1,396	1,396			
100053954	CRANFORD	NJ		03/23/2021		317,571		(654)			(654)		3,469	3,469			
100053955	WEST ORANGE	NJ		03/23/2021		206,507		(568)			(568)		1,839	1,839			
100053956	PASADENA	TX		03/23/2021		82,458		(79)			(79)		540	540			
100053960	ARLINGTON	VA		03/23/2021		203,114		(398)			(398)		927	927			
100053961	CHICAGO	IL		03/23/2021		177,640		(158)			(158)		532	532			
100053963	CHARLOTTE	NC		03/23/2021		6,974		(15)			(15)		2,358	2,358			
100053964	JACKSONVILLE	FL		03/23/2021		72,219		(149)			(149)		78	78			
100053965	FLORENCE	SC		03/23/2021		80,514		(190)			(190)		264	264			
100053968	ALEXANDRIA	VA		03/23/2021		228,632		(1,055)			(1,055)		2,370	2,370			
100053969	OSAGE BEACH	MO		03/23/2021		313,550		(1,179)			(1,179)		3,062	3,062			
100053971	WALPOLE	MA		03/23/2021		211,746		(628)			(628)		2,462	2,462			
100053972	WEST PALM BEACH	FL		03/23/2021		99,296		(450)			(450)		1,383	1,383			
100053974	MIAMI	FL		03/23/2021		277,252		(190)			(190)		1,282	1,282			
100053975	ABBOTTSTOWN	PA		03/23/2021		119,861		(222)			(222)		292	292			
100053977	HOLLY SPRINGS	NC		03/23/2021		142,118		(53)			(53)		1,070	1,070			
100053978	CALLICOON	NY		03/23/2021		6,715		(113)			(113)		1,426	1,426			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		253,775		(570)			(570)		859	859			
100053980	CLAREMONT	NH		03/23/2021		135,770		(258)			(258)		494	494			
100053981	BOONE	IA		03/23/2021		50,378		(138)			(138)		403	403			
100053982	LINCOLNWOOD	IL		03/23/2021		143,923		(336)			(336)		321	321			
100053984	ANDREWS	SC		03/23/2021		82,878		(170)			(170)		215	215			
100053986	INDIANAPOLIS	IN		03/23/2021		123,689		(141)			(141)		289	289			
100053989	ORLANDO	FL		03/23/2021		117,475		(83)			(83)		422	422			
100053990	WARRENTON	VA		03/23/2021		223,421		114			114		(3,132)	(3,132)			
100053991	DENHAM SPRINGS	LA		03/23/2021		155,657		(249)			(249)		819	819			
100053993	ROANOKE RAPIDS	NC		03/23/2021		35,216		83			83		535	535			
100053995	SMITHVILLE	MO		03/23/2021		154,874		(115)			(115)		(1)	(1)			
100053996	PRINCETON	NC		03/23/2021		73,113		(133)			(133)		703	703			
100053997	SANTA MARIA	CA		03/23/2021		138,058		(342)			(342)		595	595			
100053998	WARREN	MI		03/23/2021		167,815		(153)			(153)		411	411			
100053999	PORTAGE DES SIOUX	MO		03/23/2021		171,336		(448)			(448)		208	208			
100054000	WOODLAND	CA		03/23/2021		284,595		(819)			(819)		574	574			
100054004	WEST POINT	GA		03/23/2021		63,326		(601)			(601)		186	186			
100054005	GREENSBORO	PA		03/23/2021		53,154		(636)			(636)		367	367			
100054013	COSHOCTON	OH		03/23/2021		43,318		563			563		152	152			
100054017	LAWRENCEVILLE	GA		03/23/2021		95,087		(170)			(170)		908	908			
100054021	SYRACUSE	NY		03/23/2021		121,520		(370)			(370)		1,656	1,656			
100054023	FRUITLAND	ID		03/23/2021		74,298		(217)			(217)		98	98			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054024	HAMDEN	CT		03/23/2021		206,221		(495)			(495)		267	267			
100054028	INGLEWOOD	CA		03/23/2021		346,581		(399)			(399)		998	998			
100054030	IRMO	SC		03/23/2021		55,348		(40)			(40)		189	189			
100054031	PHOENIX	AZ		03/23/2021		244,142		(452)			(452)		796	796			
100054032	CHURCHVILLE	MD		03/23/2021		333,215		(351)			(351)		763	763			
100054037	FRESNO	CA		03/23/2021		262,510		(425)			(425)		718	718			
100054038	MARIETTA	GA		03/23/2021		188,727		(304)			(304)		483	483			
100054039	RIVERDALE	GA		03/23/2021		121,408		(37)			(37)		307	307			
100054043	SAINT LOUIS	MO		03/23/2021		101,410		(76)			(76)		362	362			
100054044	CAMDENTON	MO		03/23/2021		110,055		(149)			(149)		226	226			
100054048	TEXARKANA	TX		03/23/2021		63,061		(385)			(385)		859	859			
100054053	GREENWOOD	SC		03/23/2021		68,141		(97)			(97)		243	243			
100054054	LAKE WALES	FL		03/23/2021		81,833		(557)			(557)		865	865			
100054055	PINELLAS PARK	FL		03/23/2021		81,254		(76)			(76)		251	251			
100054056	MASTIC	NY		03/23/2021		172,383		(144)			(144)		551	551			
100054057	JASPER	TN		03/23/2021		89,663		(111)			(111)		425	425			
100054060	ELLENWOOD	GA		03/23/2021		159,678		(325)			(325)		508	508			
100054063	HINCKLEY	MN		03/23/2021		396,022		312			312		1,608	1,608			
100054064	BALTIMORE	MD		03/23/2021		92,625		43			43		105	105			
100054065	LOS ANGELES	CA		03/23/2021		298,038		(356)			(356)		488	488			
100054067	BENNETTSVILLE	SC		03/23/2021		53,604		(437)			(437)		1,032	1,032			
100054069	WAIPAHU	HI		03/23/2021		296,018		(1,357)			(1,357)		2,906	2,906			
100054074	STRUTHERS	OH		03/23/2021		50,519		41			41		203	203			
100054076	GLADSTONE	VA		03/23/2021		32,747		(437)			(437)		1,432	1,432			
100054077	SALEM	AL		03/23/2021		103,255		302			302		142	142			
100054081	BALTIMORE	MD		03/23/2021		73,352		451			451		150	150			
100054082	INDIANAPOLIS	IN		03/23/2021		184,972		1,384			1,384		299	299			
100054084	ERIE	PA		03/23/2021		46,961		782			782		202	202			
100054089	DINUBA	CA		03/23/2021		161,807							260	260			
100054090	WATERVLIET	NY		03/23/2021		92,359		202			202		1,442	1,442			
100054092	CREST HILL	IL		03/23/2021		64,089		12			12		189	189			
100054095	CLIFFWOOD	NJ		03/23/2021		139,217		(298)			(298)		1,047	1,047			
100054096	PORT ORANGE	FL		03/23/2021		190,670		(273)			(273)		581	581			
100054098	JOHNS ISLAND	SC		03/23/2021		296,277		(509)			(509)		913	913			
100054099	PORT SAINT LUCIE	FL		03/23/2021		250,478		(418)			(418)		677	677			
100054100	BENNINGTON	VT		03/23/2021		138,437		120			120		424	424			
100054101	CHARLOTTE	NC		03/23/2021		148,188		(185)			(185)		268	268			
100054102	HANOVER	PA		03/23/2021		96,310		(192)			(192)		201	201			
100054104	MAYBROOK	NY		03/23/2021		174,192		(189)			(189)		189	189			
100054105	HOLLYWOOD	SC		03/23/2021		153,899		(201)			(201)		2,670	2,670			
100054111	DES PLAINES	IL		03/23/2021		257,640		(167)			(167)		838	838			
100054112	GREENSBORO	NC		03/23/2021		109,574		(159)			(159)		252	252			
100054116	OWATONNA	MN		03/23/2021		78,920		(471)			(471)		951	951			
100054117	LAWRENCEVILLE	GA		03/23/2021		235,563		(465)			(465)		870	870			
100054120	MILLVILLE	NJ		03/23/2021		86,698		(480)			(480)		1,764	1,764			
100054123	MODESTO	CA		03/23/2021		269,169		(456)			(456)		778	778			
100054125	MAPLE VALLEY	WA		03/23/2021		252,878		(305)			(305)		550	550			
100054128	CROSBY	MN		03/23/2021		137,833		(126)			(126)		423	423			
100054133	OAK BLUFFS	MA		03/23/2021		315,284		(1,071)			(1,071)		2,187	2,187			
100054139	CORNELIUS	OR		03/23/2021		158,555		(222)			(222)		2,186	2,186			
100054140	TUCSON	AZ		03/23/2021		164,978		(281)			(281)		534	534			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054141	FRESNO	CA		03/23/2021		242,490		(267)			(267)		748	748			
100054144	BUCKEYE	AZ		03/23/2021		253,106		(672)			(672)		801	801			
100054146	LAFAYETTE	LA		03/23/2021		90,574		(33)			(33)		200	200			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		223,545		(520)			(520)		430	430			
100054152	ROSSFORD	OH		03/23/2021		72,597		(21)			(21)		259	259			
100054156	BRONX	NY		03/23/2021		341,552		(677)			(677)		2,169	2,169			
100054158	HOUSTON	TX		03/23/2021		139,185		(1,330)			(1,330)		1,798	1,798			
100054160	SADDLE BROOK	NJ		03/23/2021		412,155		2,629			2,629		1,000	1,000			
100054161	HILLSBORO	TX		03/23/2021		38,474		(221)			(221)		185	185			
100054165	LIVERMORE	CA		03/23/2021		599,356		(1,025)			(1,025)		5,481	5,481			
100054166	SHERMAN OAKS	CA		03/23/2021		725,973		(324)			(324)		5,792	5,792			
100054167	TOLEDO	OH		03/23/2021		136,927		(12)			(12)		386	386			
100054168	TOLEDO	OH		03/23/2021		36,183		11			11		66	66			
100054173	SAN FRANCISCO	CA		03/23/2021		554,375		(243)			(243)		1,662	1,662			
100054174	TRENTON	NJ		03/23/2021		118,296		(350)			(350)		1,310	1,310			
100054178	DORAVILLE	GA		03/23/2021		120,173		(150)			(150)		637	637			
100054180	CLEVELAND	OH		03/23/2021		51,907		52			52		96	96			
100054182	BRIDGEPORT	CT		03/23/2021		91,387		136			136		545	545			
100054184	HANCEVILLE	AL		03/23/2021		197,210		(654)			(654)		368	368			
100054186	RANCHO STA MARG	CA		03/23/2021		491,357		(1,040)			(1,040)		1,439	1,439			
100054188	CLOVIS	CA		03/23/2021		235,948		(179)			(179)		1,005	1,005			
100054191	PHILADELPHIA	PA		03/23/2021		475,287		(996)			(996)		1,319	1,319			
100054192	CAPE CORAL	FL		03/23/2021		173,698		(269)			(269)		1,354	1,354			
100054193	FREEPORT	TX		03/23/2021		71,208		(144)			(144)		604	604			
100054195	PONCHATOULA	LA		03/23/2021		214,115		(159)			(159)		461	461			
100054198	DETROIT LAKES	MN		03/23/2021		227,564		(195)			(195)		662	662			
100054200	CHICAGO	IL		03/23/2021		242,149		(431)			(431)		1,000	1,000			
100054201	COSBY	TN		03/23/2021		111,216		(141)			(141)		420	420			
100054204	MAPLE LAKE	MN		03/23/2021		378,360		(810)			(810)		1,454	1,454			
100054207	RENO	NV		03/23/2021		217,269		(494)			(494)		730	730			
100054208	SIMI VALLEY	CA		03/23/2021		309,451		(349)			(349)		790	790			
100054209	CLINTON TOWNSHIP	MI		03/23/2021		78,131		(49)			(49)		80	80			
100054210	STEWARTSVILLE	NJ		03/23/2021		214,345		(975)			(975)		2,624	2,624			
100054211	WALDORF	MD		03/23/2021		247,581		(638)			(638)		645	645			
100054214	DALLASTOWN	PA		03/23/2021		157,776		(130)			(130)		757	757			
100054215	LAFAYETTE	LA		03/23/2021		206,080		(232)			(232)		600	600			
100054218	MCKINNEY	TX		03/23/2021		224,171		(109)			(109)		4,511	4,511			
100054223	NEWTON	NC		03/23/2021		78,116		(103)			(103)		215	215			
100054224	WAUSAU	WI		03/23/2021		71,196		(175)			(175)		149	149			
100054225	NORMAL	IL		03/23/2021		38,001		16			16		283	283			
100054228	LAS VEGAS	NV		03/23/2021		102,260		(99)			(99)		308	308			
100054231	CHARLOTTE	NC		03/23/2021		81,774		(93)			(93)		262	262			
100054232	WATERLOO	IL		03/23/2021		94,868		236			236		377	377			
100054233	SANTA MARIA	CA		03/23/2021		263,148		(957)			(957)		991	991			
100054234	LAS VEGAS	NV		03/23/2021		69,123		(81)			(81)		213	213			
100054236	NORTH LAS VEGAS	NV		03/23/2021		35,980		(53)			(53)		90	90			
100054237	PARMA	MI		03/23/2021		120,951		(172)			(172)		281	281			
100054238	TEWKSBURY	MA		03/23/2021		320,327		(304)			(304)		1,602	1,602			
100054240	ALAMO	TX		03/23/2021		61,499		(733)			(733)		1,096	1,096			
100054241	NEWPORT NEWS	VA		03/23/2021		25,862		(318)			(318)		4,208	4,208			
100054242	AKRON	OH		03/23/2021		62,689		(515)			(515)		309	309			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054244	NORFOLK	VA		03/23/2021		125,019		(246)			(246)		681	681			
100054245	JACKSONVILLE	FL		03/23/2021		78,973		(1,235)			(1,235)		1,129	1,129			
100054246	STATEN ISLAND	NY		03/23/2021		245,279		(633)			(633)		365	365			
100054248	DETROIT	MI		03/23/2021		30,157		(539)			(539)		646	646			
100054249	RICHWOOD	WV		03/23/2021		57,115		(377)			(377)		335	335			
100054252	MAYWOOD	IL		03/23/2021		93,814		4			4		181	181			
100054253	MARKHAM	IL		03/23/2021		73,550		(456)			(456)		936	936			
100054254	CHICAGO	IL		03/23/2021		110,620		(42)			(42)		1,976	1,976			
100054255	WILKES BARRE	PA		03/23/2021		41,033		(492)			(492)		654	654			
100054258	SWEET HOME	OR		03/23/2021		39,134		(419)			(419)		355	355			
100054267	EUCLID	OH		03/23/2021		102,027		(218)			(218)		1,518	1,518			
100054270	MIDDLETOWN	NY		03/23/2021		188,417		383			383		1,050	1,050			
100054272	GAINESVILLE	FL		03/23/2021		312,959		(418)			(418)		6,288	6,288			
100054274	BATON ROUGE	LA		03/23/2021		59,491		(94)			(94)		193	193			
100054278	CEDAR HILL	TN		03/23/2021		323,029		(292)			(292)		1,008	1,008			
100054279	NORTHFIELD	MN		03/23/2021		175,583		550			550		(6,605)	(6,605)			
100054280	LEHIGH ACRES	FL		03/23/2021		123,080		(243)			(243)		364	364			
100054281	ANSONIA	CT		03/23/2021		223,801		(426)			(426)		376	376			
100054282	WASHINGTON	DC		03/23/2021		147,797		(201)			(201)		138	138			
100054285	BROCKTON	MA		03/23/2021		316,067		(366)			(366)		1,045	1,045			
100054286	ALLENTOWN	PA		03/23/2021		101,379		(353)			(353)		1,218	1,218			
100054288	FRESNO	CA		03/23/2021		196,986		(400)			(400)		681	681			
100054291	CYPRESS	TX		03/23/2021		95,475		(144)			(144)		936	936			
100054292	GAITHERSBURG	MD		03/23/2021		233,088		(345)			(345)		1,014	1,014			
100054297	AMERICUS	GA		03/23/2021		197,827		(138)			(138)		623	623			
100054298	COUNCIL BLUFFS	IA		03/23/2021		54,227		(54)			(54)		169	169			
100054299	HOOVER	AL		03/23/2021		231,322		(1,108)			(1,108)		1,894	1,894			
100054301	SPRINGFIELD	MA		03/23/2021		131,865		(135)			(135)		449	449			
100054306	PIKESVILLE	MD		03/23/2021		219,351		(317)			(317)		580	580			
100054307	SHEFFIELD	PA		03/23/2021		72,379		(745)			(745)		412	412			
100054308	LEBANON	PA		03/23/2021		124,421		(33)			(33)		76	76			
100054313	ATTLEBORO	MA		03/23/2021		172,685		269			269		1,828	1,828			
100054314	WARRIOR	AL		03/23/2021		119,272		(267)			(267)		138	138			
100054315	JENKS	OK		03/23/2021		167,610		(64)			(64)		464	464			
100054316	CHARLOTTE	NC		03/23/2021		80,844		(962)			(962)		1,517	1,517			
100054319	SOPERTON	GA		03/23/2021		83,737		800			800		46	46			
100054321	DANVILLE	IL		03/23/2021		36,225		630			630		105	105			
100054324	ABBEVILLE	LA		03/23/2021		99,439		(176)			(176)		113	113			
100054327	SACRAMENTO	CA		03/23/2021		252,720		(104)			(104)		1,129	1,129			
100054328	CHICAGO	IL		03/23/2021		202,219		154			154		699	699			
100054329	OXNARD	CA		03/23/2021		445,983		(382)			(382)		1,740	1,740			
100054334	BALTIMORE	MD		03/23/2021		79,768		(566)			(566)		222	222			
100054340	ABINGTON	PA		03/23/2021		98,720		(218)			(218)		1,933	1,933			
100054341	WEST PARK	FL		03/23/2021		143,311		50			50		215	215			
100054342	TUCKER	GA		03/23/2021		156,454		472			472		(3,067)	(3,067)			
100054344	JAY PEAK	VT		03/23/2021		109,574		(92)			(92)		367	367			
100054347	COLUMBUS	IN		03/23/2021		71,256		(82)			(82)		201	201			
100054348	ALLENTOWN	PA		03/23/2021		178,932		(237)			(237)		572	572			
100054351	HUBERT	NC		03/23/2021		122,768		(143)			(143)		358	358			
100054352	ENDICOTT	NY		03/23/2021		58,744		(44)			(44)		129	129			
100054353	LAKE WORTH	FL		03/23/2021		80,705		(388)			(388)		976	976			

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100054354	HARRISBURG	PA		03/23/2021		279,902		(242)			(242)		925	925			
100054356	INDIO	CA		03/23/2021		201,379		(236)			(236)		872	872			
100054357	NORTH ARLINGTON	NJ		03/23/2021		347,817		(733)			(733)		1,297	1,297			
100054359	CLINTON	MD		03/23/2021		172,227		(382)			(382)		2,401	2,401			
100054361	ROCK HILL	SC		03/23/2021		91,106		(99)			(99)		261	261			
100054363	CONCORD	VA		03/23/2021		95,155		(104)			(104)		402	402			
100054365	CHICAGO	IL		03/23/2021		85,838		(253)			(253)		1,790	1,790			
100054366	NOTTINGHAM	MD		03/23/2021		285,496		(238)			(238)		598	598			
100054367	GRAVOIS MILLS	MO		03/23/2021		128,364		(144)			(144)		423	423			
100054370	MILWAUKEE	WI		03/23/2021		80,720		(121)			(121)		238	238			
100054371	WEST PALM BEACH	FL		03/23/2021		190,517		(233)			(233)		894	894			
100054373	BLUFFTON	SC		03/23/2021		127,077		(162)			(162)		838	838			
100054376	FRANKLIN	IN		03/23/2021		84,027		(57)			(57)		2,287	2,287			
100054379	MURPHY	TX		03/23/2021		237,556		(408)			(408)		1,383	1,383			
100054381	NORMAL	IL		03/23/2021		136,526		(132)			(132)		954	954			
100054383	WALDORF	MD		03/23/2021		393,909		(372)			(372)		1,355	1,355			
100054386	LOS ANGELES	CA		03/23/2021		323,568		(343)			(343)		986	986			
100054387	NEWTON FALLS	OH		03/23/2021		102,883		(84)			(84)		83	83			
100054388	HUNTINGTOWN	MD		03/23/2021		159,482		(698)			(698)		1,954	1,954			
100054389	LAKELAND	FL		03/23/2021		218,808		(344)			(344)		724	724			
100054390	NISSWA	MN		03/23/2021		95,084		(640)			(640)		1,040	1,040			
100054391	LAS VEGAS	NV		03/23/2021		220,057		(212)			(212)		1,062	1,062			
100054392	BARTLETT	IL		03/23/2021		238,479		(154)			(154)		603	603			
100054394	LEXINGTON	SC		03/23/2021		102,532		(438)			(438)		747	747			
100054399	CHESTER	PA		03/23/2021		66,095		(272)			(272)		1,909	1,909			
100054400	FAIRMONT	NC		03/23/2021		62,456		9			9		1,189	1,189			
100054401	HAMPTON	GA		03/23/2021		153,337		(388)			(388)		709	709			
100054404	SHIRLEY	NY		03/23/2021		273,966		(102)			(102)		939	939			
100054405	KANSAS CITY	MO		03/23/2021		74,605		(648)			(648)		492	492			
100054407	CINCINNATI	OH		03/23/2021		263,625		(843)			(843)		1,353	1,353			
100054409	MEMPHIS	TN		03/23/2021		54,783		(64)			(64)		221	221			
100054410	HANOVER	VA		03/23/2021		137,194		142			142		766	766			
100054413	FORT ASHBY	WV		03/23/2021		156,743		(54)			(54)		681	681			
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		523,822		(1,308)			(1,308)		2,668	2,668			
100054416	GLENDALE	AZ		03/23/2021		180,645		(68)			(68)		760	760			
100054422	ARVERNE	NY		03/23/2021		352,305		(470)			(470)		2,114	2,114			
100054423	CAMILLA	GA		03/23/2021		98,299		(150)			(150)		1,038	1,038			
100054424	STATEN ISLAND	NY		03/23/2021		229,457		(163)			(163)		1,121	1,121			
100054427	LAUREL	MD		03/23/2021		175,795		(92)			(92)		603	603			
100054430	SANTA ANA	CA		03/23/2021		268,219		(151)			(151)		1,490	1,490			
100054433	CHARLOTTE	NC		03/23/2021		67,247		(316)			(316)		679	679			
100054434	OCEAN CITY	MD		03/23/2021		420,194		(1,036)			(1,036)		1,419	1,419			
100054435	AUBURN	MA		03/23/2021		213,114		(626)			(626)		744	744			
100054437	WOODBURN	OR		03/23/2021		223,791		(543)			(543)		760	760			
100054439	DECATUR	TN		03/23/2021		83,471		(493)			(493)		546	546			
100054440	ORLANDO	FL		03/23/2021		140,896		(170)			(170)		588	588			
100054441	CRAWFORDVILLE	FL		03/23/2021		115,936		(192)			(192)		295	295			
100054442	FLORENCE	SC		03/23/2021		116,721		(239)			(239)		362	362			
100054444	BENSALEM	PA		03/23/2021		86,160		(391)			(391)		1,153	1,153			
100054448	LONDONDERRY	NH		03/23/2021		136,407		(184)			(184)		248	248			
100054451	BROKEN ARROW	OK		03/23/2021		107,286		(147)			(147)		357	357			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054455	GEISMAR	LA		03/23/2021		100,121		(368)			(368)		1,407	1,407			
100054457	WEAVERVILLE	CA		03/23/2021		12,371		(26)			(26)		3,815	3,815			
100054460	BALLSTON LAKE	NY		03/23/2021		252,441		(392)			(392)		856	856			
100054461	LEBANON	IN		03/23/2021		76,015		(236)			(236)		96	96			
100054467	N CHARLESTON	SC		03/23/2021		65,703		(851)			(851)		1,874	1,874			
100054468	PHILADELPHIA	PA		03/23/2021		53,274		(99)			(99)		5	5			
100054470	WHITESBURG	TN		03/23/2021		78,140		(1,308)			(1,308)		1,808	1,808			
100054471	ROBBINS	NC		03/23/2021		44,820		(556)			(556)		450	450			
100054472	PHOENIX	AZ		03/23/2021		92,714		(105)			(105)		302	302			
100054473	NORTH CHESTERFIELD	VA		03/23/2021		64,714		244			244		89	89			
100054474	PHILADELPHIA	PA		03/23/2021		117,005		(227)			(227)		519	519			
100054475	N BROOKFIELD	NY		03/23/2021		65,731		(266)			(266)		410	410			
100054477	GREENVILLE	SC		03/23/2021		70,834		(119)			(119)		1,197	1,197			
100054478	MEMPHIS	TN		03/23/2021		44,502		(390)			(390)		356	356			
100054479	DAYTON	OH		03/23/2021		121,460		1,171			1,171		97	97			
100054480	OPA LOCKA	FL		03/23/2021		79,790		(373)			(373)		984	984			
100054482	MILWAUKEE	WI		03/23/2021		50,071		108			108		725	725			
100054483	GAINESVILLE	FL		03/23/2021		40,851		(714)			(714)		687	687			
100054488	KISSIMMEE	FL		03/23/2021		306,439		(251)			(251)		1,231	1,231			
100054490	PLAINFIELD	CT		03/23/2021		191,818		2,195			2,195		682	682			
100054492	SOUTH HOLLAND	IL		03/23/2021		79,878		(189)			(189)		118	118			
100054495	SAGINAW	MI		03/23/2021		73,526		(226)			(226)		221	221			
100054498	SAN ANTONIO	TX		03/23/2021		127,869		(116)			(116)		346	346			
100054499	JACKSONVILLE	AR		03/23/2021		70,031		(241)			(241)		57	57			
100054501	PACIFIC CITY	OR		03/23/2021		270,758		(260)			(260)		821	821			
100054503	COLUMBUS	NJ		03/23/2021		270,262		(336)			(336)		658	658			
100054505	ENTERPRISE	AL		03/23/2021		157,270		(179)			(179)		476	476			
100054506	STAMFORD	CT		03/23/2021		603,066		(852)			(852)		1,479	1,479			
100054507	STATESVILLE	NC		03/23/2021		136,649		(236)			(236)		1,112	1,112			
100054508	BATTLE CREEK	MI		03/23/2021		41,845		(46)			(46)		275	275			
100054511	NORTH HILLS	CA		03/23/2021		294,777		(265)			(265)		971	971			
100054512	WASHINGTON	DC		03/23/2021		279,248		(509)			(509)		3,109	3,109			
100054515	ALLENTON	MI		03/23/2021		108,272		(246)			(246)		1,711	1,711			
100054516	NEW ALBANY	IN		03/23/2021		235,974		(202)			(202)		266	266			
100054519	NAPLES	FL		03/23/2021		53,452		(250)			(250)		3,492	3,492			
100054521	BROOKLYN	NY		03/23/2021		301,536		(466)			(466)		433	433			
100054522	LOS ANGELES	CA		03/23/2021		398,008		(224)			(224)		2,561	2,561			
100054523	WEST LAFAYETTE	OH		03/23/2021		59,761		(73)			(73)		177	177			
100054524	MISSION HILLS	CA		03/23/2021		380,195		(341)			(341)		1,929	1,929			
100054528	EDINBURG	TX		03/23/2021		79,126		(191)			(191)		246	246			
100054530	SUSSEX	NJ		03/23/2021		289,057		(1,040)			(1,040)		3,001	3,001			
100054531	SAINT PAUL	MN		03/23/2021		211,881		(311)			(311)		752	752			
100054533	BATESBURG	SC		03/23/2021		120,493		33			33		690	690			
100054534	SAINT LOUIS	MO		03/23/2021		98,941		(182)			(182)		367	367			
100054535	COVINGTON	GA		03/23/2021		91,601		(162)			(162)		121	121			
100054538	CREAM RIDGE	NJ		03/23/2021		386,100		(344)			(344)		1,290	1,290			
100054539	PHOENIX	AZ		03/23/2021		168,579		(822)			(822)		1,787	1,787			
100054540	VISALIA	CA		03/23/2021		235,131		(369)			(369)		623	623			
100054541	HARLEM	GA		03/23/2021		149,181		(783)			(783)		792	792			
100054542	VALLEY CENTER	KS		03/23/2021		149,604		(130)			(130)		503	503			
100054543	LAKELAND	GA		03/23/2021		87,674		(456)			(456)		518	518			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054544	EL MONTE	CA		03/23/2021		287,825		(621)			(621)		330	330			
100054546	LANCASTER	PA		03/23/2021		101,675		(858)			(858)		1,637	1,637			
100054550	MILWAUKEE	WI		03/23/2021		48,451		(713)			(713)		735	735			
100054552	CLUTE	TX		03/23/2021		61,409		(897)			(897)		718	718			
100054553	FLINT	MI		03/23/2021		61,006		(408)			(408)		54	54			
100054555	CHICAGO	IL		03/23/2021		143,863		(101)			(101)		620	620			
100054556	ELSA	TX		03/23/2021		46,759		61			61		727	727			
100054557	FLINT	MI		03/23/2021		62,290		6,235			6,235		(12,141)	(12,141)			
100054559	BELLWOOD	IL		03/23/2021		157,965		2,598			2,598		499	499			
100054561	UPPER DARBY	PA		03/23/2021		184,885		666			666		372	372			
100054562	DARBY	PA		03/23/2021		87,296		457			457		323	323			
100054563	GALLOWAY	NJ		03/23/2021		173,194		168			168		432	432			
100054567	CHAPEL HILL	NC		03/23/2021		390,098		(666)			(666)		958	958			
100054568	COCOA	FL		03/23/2021		174,710		(57)			(57)		379	379			
100054569	WYNNEWOOD	PA		03/23/2021		257,326		(295)			(295)		700	700			
100054573	WHITEHALL	PA		03/23/2021		126,955		(200)			(200)		301	301			
100054577	SPRING HILL	FL		03/23/2021		74,217		(101)			(101)		221	221			
100054581	SCOTCH PLAINS	NJ		03/23/2021		396,603		(744)			(744)		1,496	1,496			
100054582	EMPIRE	CA		03/23/2021		244,171		(186)			(186)		1,355	1,355			
100054584	DOWNSVILLE	LA		03/23/2021		139,222		(358)			(358)		1,506	1,506			
100054585	ADAMSVILLE	AL		03/23/2021		91,260		16			16		444	444			
100054586	OMAHA	NE		03/23/2021		24,560		(22)			(22)		443	443			
100054592	PALM CITY	FL		03/23/2021		302,377		(646)			(646)		744	744			
100054595	DETROIT	MI		03/23/2021		47,968		(33)			(33)		530	530			
100054596	PINCONNING	MI		03/23/2021		44,625		(298)			(298)		628	628			
100054600	SAINT ROSE	LA		03/23/2021		215,452		(299)			(299)		752	752			
100054603	LAS VEGAS	NV		03/23/2021		75,714		(102)			(102)		499	499			
100054605	LOS ANGELES	CA		03/23/2021		282,246		(381)			(381)		1,364	1,364			
100054607	PINE BLUFF	AR		03/23/2021		80,193		(134)			(134)		175	175			
100054612	FREDERICK	MD		03/23/2021		99,464		(591)			(591)		638	638			
100054613	BLAKESLEE	PA		03/23/2021		197,621		(297)			(297)		517	517			
100054621	EL PASO	TX		03/23/2021		128,544		(2,122)			(2,122)		1,409	1,409			
100054623	TUCSON	AZ		03/23/2021		71,741		(85)			(85)		189	189			
100054624	FAYETTEVILLE	NC		03/23/2021		88,248		389			389		38	38			
100054625	CONVERSE	TX		03/23/2021		72,618		(835)			(835)		461	461			
100054629	SYLVANIA	GA		03/23/2021		118,352		(506)			(506)		433	433			
100054630	KAPAA	HI		03/23/2021		279,076		(167)			(167)		3,654	3,654			
100054631	LISMAN	AL		03/23/2021		76,764		(792)			(792)		256	256			
100054633	KATY	TX		03/23/2021		88,497		(175)			(175)		375	375			
100054637	OLATHE	KS		03/23/2021		95,615		(435)			(435)		1,009	1,009			
100054638	BUCKNER	MO		03/23/2021		212,531		(1,119)			(1,119)		385	385			
100054639	AKRON	OH		03/23/2021		58,841		(140)			(140)		105	105			
100054640	MADISON	WI		03/23/2021		120,214		(96)			(96)		356	356			
100054641	SCOTTSBORO	AL		03/23/2021		26,597		(111)			(111)		20	20			
100054643	LAKE WORTH	FL		03/23/2021		116,932		(359)			(359)		990	990			
100054644	NORTH HALEDON	NJ		03/23/2021		208,911		(373)			(373)		2,337	2,337			
100054647	ELGIN	IL		03/23/2021		190,591		(273)			(273)		651	651			
100054648	MCHENRY	IL		03/23/2021		211,222		(289)			(289)		606	606			
100054652	TOPSFIELD	MA		03/23/2021		367,080		(378)			(378)		1,143	1,143			
100054653	WINDBER	PA		03/23/2021		79,373		(110)			(110)		180	180			
100054655	BLOOMFIELD	CT		03/23/2021		90,453		(219)			(219)		240	240			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054656	PAWLING	NY		03/23/2021		250,150		(336)			(336)		752	752			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		340,575		(393)			(393)		1,279	1,279			
100054662	CRUMPLER	NC		03/23/2021		145,438		(200)			(200)		396	396			
100054664	FOLSOM	PA		03/23/2021		139,554		(818)			(818)		1,366	1,366			
100054665	HOLLYWOOD	SC		03/23/2021		202,893		(395)			(395)		540	540			
100054667	DENVILLE	NJ		03/23/2021		237,973		(374)			(374)		608	608			
100054668	AURORA	IL		03/23/2021		76,815		(235)			(235)		948	948			
100054670	WESLEY CHAPEL	FL		03/23/2021		305,409		(609)			(609)		751	751			
100054671	SAINT MATTHEWS	SC		03/23/2021		106,220		(441)			(441)		1,389	1,389			
100054674	BRIDGEVIEW	IL		03/23/2021		13,623		(25)			(25)		1,411	1,411			
100054679	COLUMBIA	SC		03/23/2021		86,088		(60)			(60)		224	224			
100054682	WESLEY CHAPEL	FL		03/23/2021		119,963		(215)			(215)		282	282			
100054683	LAKE WALES	FL		03/23/2021		125,903		48			48		2,933	2,933			
100054684	BROOK PARK	OH		03/23/2021		89,093		(78)			(78)		281	281			
100054686	CHICAGO	IL		03/23/2021		164,757		347			347		704	704			
100054687	NORTH AUGUSTA	SC		03/23/2021		73,037		(94)			(94)		1,248	1,248			
100054689	HUNTINGDON	TN		03/23/2021		33,545		(203)			(203)		294	294			
100054692	CITRUS SPRINGS	FL		03/23/2021		194,846		6			6		854	854			
100054694	CRETE	NE		03/23/2021		204,993		1,555			1,555		288	288			
100054695	NEW IBERIA	LA		03/23/2021		47,110		202			202		274	274			
100054698	BREWTON	AL		03/23/2021		79,234		(7)			(7)		(1)	(1)			
100054699	CROSSVILLE	TN		03/23/2021		115,218		(327)			(327)		748	748			
100054700	DAYTON	OH		03/23/2021		66,713		(419)			(419)		525	525			
100054701	PORTSMOUTH	VA		03/23/2021		94,869		(216)			(216)		202	202			
100054705	SEWARD	NE		03/23/2021		27,726		(65)			(65)		89	89			
100054707	PINEY VIEW	WV		03/23/2021		50,285		(160)			(160)		208	208			
100054708	PLEASANTVILLE	NJ		03/23/2021		62,112		(386)			(386)		441	441			
100054713	PICO RIVERA	CA		03/23/2021		368,390		(1,238)			(1,238)		1,102	1,102			
100054714	MIAMI	FL		03/23/2021		107,667		(639)			(639)		1,041	1,041			
100054715	SANTA CLARITA	CA		03/23/2021		431,246		(579)			(579)		1,775	1,775			
100054718	MELROSE PARK	IL		03/23/2021		166,275		(613)			(613)		1,690	1,690			
100054719	CHICAGO	IL		03/23/2021		228,355		66			66		872	872			
100054721	MAGNETIC SPRINGS	OH		03/23/2021		64,754		(339)			(339)		339	339			
100054722	MANSFIELD	OH		03/23/2021		94,612		(73)			(73)		391	391			
100054726	CROSWELL	MI		03/23/2021		59,658		(135)			(135)		133	133			
100054728	BEAVERTON	OR		03/23/2021		180,315		(511)			(511)		947	947			
100054729	BELFAIR	WA		03/23/2021		269,127		(514)			(514)		832	832			
100054730	UNION	KY		03/23/2021		351,206		(426)			(426)		1,192	1,192			
100054737	REDLANDS	CA		03/23/2021		179,312		(236)			(236)		614	614			
100054738	RUTLEDGE	TN		03/23/2021		77,735		(164)			(164)		668	668			
100054739	STATEN ISLAND	NY		03/23/2021		304,134		(872)			(872)		3,687	3,687			
100054741	SPRINGFIELD	VA		03/23/2021		309,237		(515)			(515)		2,179	2,179			
100054742	RIVERSIDE	IL		03/23/2021		204,037		(557)			(557)		894	894			
100054743	MONTEBELLO	CA		03/23/2021		329,112		(497)			(497)		356	356			
100054744	MINE HILL	NJ		03/23/2021		229,457		(691)			(691)		1,769	1,769			
100054746	PLAINFIELD	NJ		03/23/2021		261,195		(226)			(226)		772	772			
100054752	BRICK	NJ		03/23/2021		263,235		(239)			(239)		853	853			
100054754	SAINT PETERS	MO		03/23/2021		145,915		(183)			(183)		185	185			
100054755	REDFORD	MI		03/23/2021		76,813		(133)			(133)		240	240			
100054757	MAHOPAC	NY		03/23/2021		236,620		(766)			(766)		2,410	2,410			
100054758	CINCINNATI	OH		03/23/2021		120,600							(1)	(1)			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054760	JACKSONVILLE	FL		03/23/2021		156,493		(422)			(422)		490	490			
100054762	CHICAGO	IL		03/23/2021		297,276		(630)			(630)		1,161	1,161			
100054763	MIRAMAR	FL		03/23/2021		250,481		(563)			(563)		656	656			
100054764	LEAGUE CITY	TX		03/23/2021		289,295		(869)			(869)		646	646			
100054766	HASTINGS	MI		03/23/2021		88,637		(378)			(378)		1,474	1,474			
100054768	BRONX	NY		03/23/2021		480,489		(3,634)			(3,634)		2,667	2,667			
100054770	NEW BRIGHTON	PA		03/23/2021		86,731		(223)			(223)		320	320			
100054773	CHARLES CITY	VA		03/23/2021		103,193		858			858		77	77			
100054774	SAINT LOUIS	MO		03/23/2021		41,860		(398)			(398)		258	258			
100054776	FLINT	MI		03/23/2021		33,946		(388)			(388)		356	356			
100054777	FOWLER	CA		03/23/2021		126,114		(226)			(226)		411	411			
100054778	ALBERTVILLE	AL		03/23/2021		24,563		(508)			(508)		809	809			
100054780	CHICAGO	IL		03/23/2021		133,811		72			72		2,743	2,743			
100054781	NEWPORT	NH		03/23/2021		71,018		(61)			(61)		198	198			
100054783	LINDEN	NJ		03/23/2021		381,649		1,446			1,446		318	318			
100054785	PHILADELPHIA	PA		03/23/2021		114,576		539			539		171	171			
100054789	BLAKELY	GA		03/23/2021		18,101		(283)			(283)		906	906			
100054790	TARBORO	NC		03/23/2021		47,348		(278)			(278)		532	532			
100054791	CAMDEN	NJ		03/23/2021		67,397		6			6		149	149			
100054795	MILWAUKEE	WI		03/23/2021		57,054		(166)			(166)		377	377			
100054796	DAVENPORT	FL		03/23/2021		67,776		(64)			(64)		252	252			
100054797	MIAMI	FL		03/23/2021		156,223		(230)			(230)		430	430			
100054799	WALDWICK	NJ		03/23/2021		237,466		(79)			(79)		1,042	1,042			
100054800	BURKE	VA		03/23/2021		390,566		(688)			(688)		1,031	1,031			
100054801	MOYOCK	NC		03/23/2021		208,424		(309)			(309)		660	660			
100054802	PITTSBURGH	PA		03/23/2021		46,621		(81)			(81)		862	862			
100054805	GEISMAR	LA		03/23/2021		234,984		(365)			(365)		1,495	1,495			
100054806	LOUISVILLE	KY		03/23/2021		82,809		(129)			(129)		167	167			
100054808	NORTH BALDWIN	NY		03/23/2021		260,365		(767)			(767)		3,309	3,309			
100054810	MONROE	CT		03/23/2021		352,357		(424)			(424)		1,209	1,209			
100054811	WHITESTONE	NY		03/23/2021		117,107		(666)			(666)		1,741	1,741			
100054812	CANTON	OH		03/23/2021		344,516		730			730		453	453			
100054813	MIDDLETOWN	DE		03/23/2021		352,647		(543)			(543)		1,619	1,619			
100054814	MIDDLE RIVER	MD		03/23/2021		220,696		(256)			(256)		230	230			
100054815	TUCSON	AZ		03/23/2021		84,200		(143)			(143)		213	213			
100054816	KISSIMMEE	FL		03/23/2021		156,865		(345)			(345)		423	423			
100054820	CLITHERALL	MN		03/23/2021		181,064		(229)			(229)		697	697			
100054822	MARION	IN		03/23/2021		28,409		(11)			(11)		57	57			
100054823	MONROE	MI		03/23/2021		42,192		(296)			(296)		625	625			
100054824	TALLEYVILLE	DE		03/23/2021		156,085		(157)			(157)		549	549			
100054825	NORTH VERSAILLES	PA		03/23/2021		121,464		(222)			(222)		119	119			
100054826	MONROEVILLE	PA		03/23/2021		133,452		(297)			(297)		561	561			
100054827	ORO VALLEY	AZ		03/23/2021		189,361		(171)			(171)		1,657	1,657			
100054830	COPAKE FALLS	NY		03/23/2021		166,365		(224)			(224)		572	572			
100054832	GETTYSBURG	PA		03/23/2021		129,558		(394)			(394)		282	282			
100054834	BRONX	NY		03/23/2021		192,079		(514)			(514)		279	279			
100054838	HUDSON	NY		03/23/2021		138,169		(567)			(567)		850	850			
100054840	SPRING	TX		03/23/2021		217,893		(217)			(217)		500	500			
100054841	E STROUDSBURG	PA		03/23/2021		298,922		(203)			(203)		1,079	1,079			
100054843	MINEOLA	NY		03/23/2021		269,253		(255)			(255)		999	999			
100054847	DAVENPORT	IA		03/23/2021		176,840		(1,729)			(1,729)		849	849			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054848	BELLMAWR	NJ		03/23/2021		127,177		24			24		397	397			
100054850	OAKRIDGE	OR		03/23/2021		427,810		579			579		674	674			
100054852	BELMONT	NC		03/23/2021		75,942		(127)			(127)		186	186			
100054853	ALBUQUERQUE	NM		03/23/2021		60,919		(1,161)			(1,161)		918	918			
100054857	AURORA	CO		03/23/2021		8,125		215			215		2,061	2,061			
100054858	EL PASO	TX		03/23/2021		75,134		(83)			(83)		648	648			
100054859	MADISON HEIGHTS	VA		03/23/2021		119,553		(1,360)			(1,360)		779	779			
100054861	GARY	IN		03/23/2021		74,027		(724)			(724)		530	530			
100054862	BIRMINGHAM	AL		03/23/2021		67,026		(534)			(534)		385	385			
100054864	GILROY	CA		03/23/2021		419,467		(628)			(628)		4,030	4,030			
100054866	MOBILE	AL		03/23/2021		21,998		293			293		1,484	1,484			
100054868	ANTIOCH	CA		03/23/2021		380,227		37			37		794	794			
100054869	MONROE	MI		03/23/2021		148,101		(461)			(461)		106	106			
100054870	SHEBOYGAN	WI		03/23/2021		117,393		1,281			1,281		491	491			
100054871	ANDERSON	SC		03/23/2021		36,493		(69)			(69)		161	161			
100054873	ULYSSES	KS		03/23/2021		100,685		860			860		114	114			
100054874	MEYERSDALE	PA		03/23/2021		16,586		(35)			(35)		194	194			
100054875	ALEXANDRIA	VA		03/23/2021		402,551		(548)			(548)		1,073	1,073			
100054882	KELLER	TX		03/23/2021		427,081		(484)			(484)		1,129	1,129			
100054883	PITTSBURG	CA		03/23/2021		310,080		(671)			(671)		3,332	3,332			
100054885	COLD SPRING	NY		03/23/2021		328,560		(419)			(419)		905	905			
100054886	CRESTON	OH		03/23/2021		138,624		(170)			(170)		462	462			
100054887	GEORGETOWN	TX		03/23/2021		189,494		(708)			(708)		2,535	2,535			
100054888	WENTZVILLE	MO		03/23/2021		162,821		(411)			(411)		2,021	2,021			
100054890	ORANGE PARK	FL		03/23/2021		251,916		(457)			(457)		824	824			
100054891	SHELTON	CT		03/23/2021		320,606		(381)			(381)		1,105	1,105			
100054892	ACWORTH	GA		03/23/2021		264,447		(549)			(549)		923	923			
100054893	PORTLAND	OR		03/23/2021		272,655		(388)			(388)		673	673			
100054895	CANAL WINCHESTER	OH		03/23/2021		181,881		(209)			(209)		751	751			
100054896	COTTAGE GROVE	OR		03/23/2021		183,694		(258)			(258)		767	767			
100054897	CHICAGO	IL		03/23/2021		321,488		(178)			(178)		1,023	1,023			
100054898	WESTCHESTER	IL		03/23/2021		9,519		(42)			(42)		2,862	2,862			
100054901	CARLISLE	PA		03/23/2021		7,621		(27)			(27)		1,336	1,336			
100054902	LAKE OZARK	MO		03/23/2021		54,387		(120)			(120)		151	151			
100054903	PHOENIX	AZ		03/23/2021		169,848		(68)			(68)		526	526			
100054904	PLEASANTVILLE	NJ		03/23/2021		81,077		(206)			(206)		314	314			
100054908	SPARTANSBURG	PA		03/23/2021		120,927		(59)			(59)		443	443			
100054912	LAS VEGAS	NV		03/23/2021		201,912		(421)			(421)		506	506			
100054913	OAKLAND	KY		03/23/2021		15,719		(118)			(118)		2,133	2,133			
100054921	ROCK HILL	SC		03/23/2021		96,346		(907)			(907)		740	740			
100054923	WESTMINSTER	CO		03/23/2021		182,816		(74)			(74)		1,819	1,819			
100054928	MONTGOMERY	IL		03/23/2021		162,096		249			249		603	603			
100054931	AKRON	OH		03/23/2021		59,120		(164)			(164)		282	282			
100054933	MOUNT VERNON	NY		03/23/2021		323,361		(448)			(448)		2,345	2,345			
100054935	DETROIT	MI		03/23/2021		42,796		(139)			(139)		540	540			
100054936	CHICAGO	IL		03/23/2021		129,291		(299)			(299)		634	634			
100054937	TYLER	TX		03/23/2021		99,926		(866)			(866)		765	765			
100054938	CHULA VISTA	CA		03/23/2021		483,490		(1,756)			(1,756)		1,789	1,789			
100054939	PLEASANT HILL	CA		03/23/2021		463,708		(383)			(383)		1,161	1,161			
100054941	HAWTHORNE	NY		03/23/2021		533,657		9,588			9,588		1,502	1,502			
100054944	MIDDLE ISLAND	NY		03/23/2021		203,073		204			204		742	742			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054945	BALDWIN	NY		03/23/2021		438,597		2,362			2,362		1,368	1,368			
100054946	VENUS	TX		03/23/2021		351,249		(386)			(386)		1,046	1,046			
100054948	APOPKA	FL		03/23/2021		394,894		(588)			(588)		1,149	1,149			
100054949	PANORAMA CITY	CA		03/23/2021		379,048		(776)			(776)		1,349	1,349			
100054951	WOODBURY	CT		03/23/2021		369,816		(444)			(444)		1,492	1,492			
100054953	RIVERSIDE	CA		03/23/2021		342,920		(381)			(381)		1,065	1,065			
100054956	WAYNE	PA		03/23/2021		293,677		(331)			(331)		1,591	1,591			
100054958	MESA	AZ		03/23/2021		38,199		(52)			(52)		2,097	2,097			
100054959	SHREVEPORT	LA		03/23/2021		96,451		(173)			(173)		2,188	2,188			
100054960	LINDENHURST	NY		03/23/2021		242,905		(202)			(202)		769	769			
100054961	LONG POND	PA		03/23/2021		151,835		(146)			(146)		1,245	1,245			
100054963	CHICAGO	IL		03/23/2021		171,165		(147)			(147)		440	440			
100054965	BRIDGEPORT	CT		03/23/2021		125,510		(119)			(119)		448	448			
100054966	SEAFORD	DE		03/23/2021		142,661		(298)			(298)		608	608			
100054970	CONWAY	SC		03/23/2021		86,501		(145)			(145)		1,170	1,170			
100054972	HILLMAN	MN		03/23/2021		126,127		(239)			(239)		743	743			
100054975	SAINT PAUL	MN		03/23/2021		240,465		(587)			(587)		798	798			
100054976	LITHONIA	GA		03/23/2021		402,922		(126)			(126)		1,950	1,950			
100054978	TAYLOR	MI		03/23/2021		77,307		(129)			(129)		181	181			
100054980	LITHIA	FL		03/23/2021		274,861		(325)			(325)		2,309	2,309			
100054982	SANDUSKY	OH		03/23/2021		95,391		(180)			(180)		322	322			
100054984	BELLE ROSE	LA		03/23/2021		10,767		(16)			(16)		1,438	1,438			
100054985	HENDERSON	KY		03/23/2021		84,424		(289)			(289)		426	426			
100054986	MILTON	GA		03/23/2021		632,598		(843)			(843)		3,937	3,937			
100054987	LAVEEN	AZ		03/23/2021		131,972		(203)			(203)		1,761	1,761			
100054988	DES PLAINES	IL		03/23/2021		177,052		(196)			(196)		919	919			
100054989	GILBERT	AZ		03/23/2021		164,334		(201)			(201)		1,066	1,066			
100054990	CARROLLTON	TX		03/23/2021		258,509		(289)			(289)		1,664	1,664			
100054991	MONROE	GA		03/23/2021		234,825		(525)			(525)		2,054	2,054			
100054992	JOLIET	IL		03/23/2021		71,096		50			50		225	225			
100054993	BOGGSTOWN	IN		03/23/2021		47,844		(787)			(787)		1,206	1,206			
100054994	PALATKA	FL		03/23/2021		96,136		(307)			(307)		468	468			
100054996	SAINT ALBANS	NY		03/23/2021		407,569		(851)			(851)		1,987	1,987			
100054999	JONESBOROUGH	TN		03/23/2021		89,420		113			113		59	59			
100055000	MEMPHIS	TN		03/23/2021		28,495		(505)			(505)		552	552			
100055001	MEMPHIS	TN		03/23/2021		40,293		(427)			(427)		306	306			
100055002	TALLAHASSEE	FL		03/23/2021		4,839		(112)			(112)		1,227	1,227			
100055003	LEXINGTON	NC		03/23/2021		110,643		(1,055)			(1,055)		1,016	1,016			
100055005	FAIR OAKS	CA		03/23/2021		446,244		(723)			(723)		1,131	1,131			
100055013	POUGHKEEPSIE	NY		03/23/2021		454,750		(33)			(33)		416	416			
100055017	ALBANY	GA		03/23/2021		36,600		379			379		75	75			
100055024	COLUMBUS	OH		03/23/2021		140,334		(155)			(155)		1,371	1,371			
100055032	TOPEKA	KS		03/23/2021		119,318		(285)			(285)		376	376			
100055033	ROCKWALL	TX		03/23/2021		233,928		(761)			(761)		2,047	2,047			
100055035	BROOKLYN	NY		03/23/2021		332,903		(1,498)			(1,498)		2,745	2,745			
100055036	EAST BRIDGEWATER	MA		03/23/2021		221,562		(199)			(199)		1,123	1,123			
100055040	CENTEREACH	NY		03/23/2021		215,560		(268)			(268)		1,044	1,044			
100055041	GAFFNEY	SC		03/23/2021		123,110		(174)			(174)		366	366			
100055044	SPRINGFIELD	MA		03/23/2021		106,621		(115)			(115)		368	368			
100055045	TOTOWA	NJ		03/23/2021		178,543		(349)			(349)		2,620	2,620			
100055046	LA PLATA	MD		03/23/2021		161,742		(757)			(757)		3,580	3,580			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055048	LONSDALE	MN		03/23/2021		175,156		(172)			(172)		2,860	2,860			
100055050	WASHINGTON	MO		03/23/2021		37,962		(220)			(220)		641	641			
100055051	LOVELAND	OH		03/23/2021		193,138		(218)			(218)		848	848			
100055057	MURFREESBORO	TN		03/23/2021		200,274		(226)			(226)		1,515	1,515			
100055062	PINE BROOK	NJ		03/23/2021		213,472		(492)			(492)		608	608			
100055064	CUMMING	GA		03/23/2021		244,801		(236)			(236)		2,064	2,064			
100055065	CARROLLTON	TX		03/23/2021		99,343		(83)			(83)		841	841			
100055066	GANSEVOORT	NY		03/23/2021		235,548		(230)			(230)		1,954	1,954			
100055067	SANDUSKY	OH		03/23/2021		62,109		(462)			(462)		513	513			
100055069	HOUSTON	TX		03/23/2021		122,821		(240)			(240)		47	47			
100055073	LEXINGTON	SC		03/23/2021		158,215		8			8		132	132			
100055075	HUNTINGTON	WV		03/23/2021		45,002		(641)			(641)		382	382			
100055077	HILLSBORO	TX		03/23/2021		55,204		(565)			(565)		397	397			
100055078	BIRMINGHAM	AL		03/23/2021		67,690		(531)			(531)		167	167			
100055080	TIGRETT	TN		03/23/2021		51,718		313			313		125	125			
100055081	BESSEMER	AL		03/23/2021		65,601		(554)			(554)		501	501			
100055083	CHICAGO	IL		03/23/2021		159,289		777			777		897	897			
100055085	NEW CASTLE	CO		03/23/2021		195,912		(1,297)			(1,297)		1,328	1,328			
100055087	DURHAM	NC		03/23/2021		126,560		171			171		397	397			
100055090	DETROIT	MI		03/23/2021		58,565		(103)			(103)		158	158			
100055094	PLAINFIELD	NJ		03/23/2021		268,815		(481)			(481)		326	326			
100055096	KEARNY	NJ		03/23/2021		358,907		828			828		768	768			
100055097	NORTH CHARLESTON	SC		03/23/2021		75,932		(187)			(187)		262	262			
100055098	NEWARK	NJ		03/23/2021		261,276		(573)			(573)		302	302			
100055099	HOPATCONG	NJ		03/23/2021		228,536		2,731			2,731		1,060	1,060			
100055100	EL CERRITO	CA		03/23/2021		190,909		275			275		90	90			
100055101	PHILADELPHIA	PA		03/23/2021		105,125		(192)			(192)		277	277			
100055102	TOBYHANNA	PA		03/23/2021		212,861		(235)			(235)		716	716			
100055103	MIAMI	FL		03/23/2021		84,335		(524)			(524)		988	988			
100055104	FAIRBORN	OH		03/23/2021		66,421		(34)			(34)		277	277			
100055105	YUKON	OK		03/23/2021		76,798		(267)			(267)		797	797			
100055107	ROSEBURG	OR		03/23/2021		217,257		(359)			(359)		503	503			
100055108	HIXSON	TN		03/23/2021		163,486		(169)			(169)		501	501			
100055109	JESSUP	MD		03/23/2021		188,483		(55)			(55)		728	728			
100055110	LOWELL	MA		03/23/2021		125,809		(166)			(166)		356	356			
100055113	WEST COVINA	CA		03/23/2021		294,877		(264)			(264)		1,045	1,045			
100055115	DANVILLE	NH		03/23/2021		235,782		(323)			(323)		801	801			
100055116	TOLLESON	AZ		03/23/2021		184,198		(433)			(433)		718	718			
100055117	MARIETTA	GA		03/23/2021		94,791		(57)			(57)		401	401			
100055118	JERSEY CITY	NJ		03/23/2021		352,156		550			550		1,180	1,180			
100055119	EASTON	PA		03/23/2021		89,550		(186)			(186)		69	69			
100055120	ALBURTIS	PA		03/23/2021		191,711		(416)			(416)		268	268			
100055121	KENNESAW	GA		03/23/2021		193,213		(233)			(233)		669	669			
100055124	TUCKER	GA		03/23/2021		211,338		(506)			(506)		757	757			
100055125	MOORE	SC		03/23/2021		96,880		(400)			(400)		738	738			
100055127	COCHRANVILLE	PA		03/23/2021		80,569		(150)			(150)		613	613			
100055132	CLEARWATER	KS		03/23/2021		97,415		(254)			(254)		199	199			
100055136	JACKSONVILLE	FL		03/23/2021		118,727		(178)			(178)		397	397			
100055141	COMPTON	CA		03/23/2021		263,171		(345)			(345)		1,062	1,062			
100055145	MASSILLON	OH		03/23/2021		79,941		(451)			(451)		914	914			
100055151	ANTELOPE	CA		03/23/2021		378,650		(1,173)			(1,173)		1,032	1,032			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055152	BIRD ISLAND	MN		03/23/2021		35,143		(3,240)			(3,240)		1,408	1,408			
100055155	BRONX	NY		03/23/2021		441,226		1,063			1,063		3,908	3,908			
100055156	MANSFIELD	OH		03/23/2021		26,394		(421)			(421)		1,212	1,212			
100055157	MANCHESTER	NH		03/23/2021		284,910		426			426		537	537			
100055159	NORLINA	NC		03/23/2021		63,677		202			202		43	43			
100055166	TENNILLE	GA		03/23/2021		28,317		3			3		(15)	(15)			
100055170	MOBILE	AL		03/23/2021		51,813		(369)			(369)		707	707			
100055171	WESTMINSTER	CA		03/23/2021		252,392		(505)			(505)		2,637	2,637			
100055172	MONTGOMERY	AL		03/23/2021		49,574		(130)			(130)		68	68			
100055173	SOMERSET	PA		03/23/2021		92,398		(111)			(111)		208	208			
100055176	OKLAHOMA CITY	OK		03/23/2021		66,736		(331)			(331)		576	576			
100055177	BLAKESLEE	PA		03/23/2021		176,992		(283)			(283)		449	449			
100055178	MONROE	NC		03/23/2021		177,245		(101)			(101)		651	651			
100055179	GARDENA	CA		03/23/2021		294,331		(505)			(505)		1,633	1,633			
100055187	LITTLE ROCK	AR		03/23/2021		73,064		(75)			(75)		241	241			
100055189	PHILADELPHIA	PA		03/23/2021		89,380		(108)			(108)		211	211			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		170,762		(109)			(109)		510	510			
100055191	MAHOMET	IL		03/23/2021		89,838		(242)			(242)		141	141			
100055192	BRECKSVILLE	OH		03/23/2021		190,573		(230)			(230)		809	809			
100055195	SARALAND	AL		03/23/2021		91,570		(208)			(208)		270	270			
100055198	CLINTON	MD		03/23/2021		310,131		(336)			(336)		1,100	1,100			
100055203	CROMWELL	CT		03/23/2021		196,000		(174)			(174)		688	688			
100055204	MUSKEGON	MI		03/23/2021		33,264		(242)			(242)		272	272			
100055205	COLUMBUS	IN		03/23/2021		107,107		(543)			(543)		966	966			
100055206	BIG SPRING	TX		03/23/2021		41,276		(344)			(344)		219	219			
100055208	DARLINGTON	SC		03/23/2021		142,155		(1,045)			(1,045)		2,193	2,193			
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		242,959		(654)			(654)		776	776			
100055210	MANSFIELD	OH		03/23/2021		100,499		(1,143)			(1,143)		1,349	1,349			
100055212	GARDNER	IL		03/23/2021		114,765		(243)			(243)		498	498			
100055214	LYNWOOD	CA		03/23/2021		238,021		(352)			(352)		557	557			
100055216	MEMPHIS	TN		03/23/2021		51,112		(291)			(291)		930	930			
100055219	PITTSBURGH	PA		03/23/2021		71,859		(155)			(155)		105	105			
100055220	NEW CASTLE	DE		03/23/2021		98,359		(254)			(254)		200	200			
100055221	BRUNSWICK	GA		03/23/2021		43,918		(167)			(167)		96	96			
100055222	CUYAHOGA FALLS	OH		03/23/2021		134,477		752			752		601	601			
100055223	HUNTSVILLE	AL		03/23/2021		99,605		(630)			(630)		345	345			
100055226	JACKSON	TN		03/23/2021		45,963		(3)			(3)		274	274			
100055229	YORK	PA		03/23/2021		51,216		117			117		638	638			
100055232	SACRAMENTO	CA		03/23/2021		294,770							(1,355)	(1,355)			
100055233	TEMECULA	CA		03/23/2021		294,043		435			435		465	465			
100055234	DAYTON	OH		03/23/2021		21,895		15			15		11	11			
100055236	OAK GROVE	MN		03/23/2021		269,001		(888)			(888)		4,186	4,186			
100055239	GENEVA	IL		03/23/2021		159,524		(345)			(345)		1,810	1,810			
100055241	SEBRING	FL		03/23/2021		61,598		(122)			(122)		169	169			
100055242	STATEN ISLAND	NY		03/23/2021		150,059		(523)			(523)		2,922	2,922			
100055243	FRESNO	CA		03/23/2021		131,127		(170)			(170)		423	423			
100055244	CLYDE	KS		03/23/2021		45,480		469			469		61	61			
100055246	COMETA	OK		03/23/2021		106,994		(144)			(144)		360	360			
100055249	SCOTTSBURG	IN		03/23/2021		47,176		(55)			(55)		136	136			
100055250	URBANNA	VA		03/23/2021		194,982		(242)			(242)		508	508			
100055251	MONROE	WA		03/23/2021		228,060		(379)			(379)		2,673	2,673			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055252	UNION	NJ		03/23/2021		215,802		(373)			(373)		3,736	3,736			
100055254	PINECREST	FL		03/23/2021		166,313		(118)			(118)		601	601			
100055257	MIAMI	FL		03/23/2021		219,426		(433)			(433)		569	569			
100055259	MEMPHIS	TN		03/23/2021		88,481		(98)			(98)		525	525			
100055261	ROUND ROCK	TX		03/23/2021		275,735		(860)			(860)		2,955	2,955			
100055262	DOUGLAS	MA		03/23/2021		314,205		(409)			(409)		1,013	1,013			
100055263	NEWTON	NJ		03/23/2021		170,046		(260)			(260)		2,151	2,151			
100055264	NAUGATUCK	CT		03/23/2021		135,146		(267)			(267)		1,209	1,209			
100055265	ROCK HILL	SC		03/23/2021		100,874		(179)			(179)		184	184			
100055266	BAYVILLE	NJ		03/23/2021		182,771		(888)			(888)		2,569	2,569			
100055267	ELIZABETH	NJ		03/23/2021		266,898		(385)			(385)		1,370	1,370			
100055271	TAUNTON	MA		03/23/2021		199,453		(209)			(209)		713	713			
100055273	BAYVILLE	NJ		03/23/2021		255,645		(386)			(386)		956	956			
100055274	CHICAGO	IL		03/23/2021		36,046		(18)			(18)		433	433			
100055276	WRENTHAM	MA		03/23/2021		524,527		(1,168)			(1,168)		979	979			
100055280	CHICAGO	IL		03/23/2021		59,573		344			344		631	631			
100055283	DOUBLE OAK	TX		03/23/2021		247,915		(631)			(631)		587	587			
100055284	GAINESVILLE	TX		03/23/2021		386,892		(2,567)			(2,567)		3,093	3,093			
100055285	DANIELS	WV		03/23/2021		130,545		(51)			(51)		182	182			
100055286	PITTSBURGH	PA		03/23/2021		51,569		(889)			(889)		824	824			
100055288	FORT WORTH	TX		03/23/2021		474,985		(556)			(556)		889	889			
100055289	ANAHEIM	CA		03/23/2021		295,396		(416)			(416)		1,208	1,208			
100055291	DECATUR	GA		03/23/2021		141,367		(1,077)			(1,077)		927	927			
100055293	EL PASO	TX		03/23/2021		54,803		(755)			(755)		647	647			
100055294	APOLLO BEACH	FL		03/23/2021		89,230		(120)			(120)		539	539			
100055295	MAPLE HEIGHTS	OH		03/23/2021		118,961		(195)			(195)		719	719			
100055303	SOLEDAD	CA		03/23/2021		303,763		(459)			(459)		6,105	6,105			
100055305	GLENFORD	OH		03/23/2021		69,576		(251)			(251)		677	677			
100055309	MOBILE	AL		03/23/2021		33,260		337			337		13	13			
100055316	GENEVA	NY		03/23/2021		68,551		(189)			(189)		528	528			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		364,472		(518)			(518)		972	972			
100055324	POMONA	CA		03/23/2021		309,955		(989)			(989)		935	935			
100055325	WAKEFIELD	MA		03/23/2021		273,126		(578)			(578)		1,450	1,450			
100055326	LEHIGH ACRES	FL		03/23/2021		238,234		(383)			(383)		1,046	1,046			
100055328	MINNEAPOLIS	MN		03/23/2021		340,913		(820)			(820)		718	718			
100055330	SUGAR LAND	TX		03/23/2021		207,785		(207)			(207)		603	603			
100055331	NEPTUNE	NJ		03/23/2021		165,744		(263)			(263)		861	861			
100055334	DAVIE	FL		03/23/2021		164,315		(293)			(293)		505	505			
100055335	DEERFIELD BEACH	FL		03/23/2021		114,699		(246)			(246)		1,085	1,085			
100055336	AMENIA	NY		03/23/2021		322,536		(81)			(81)		898	898			
100055341	NEW BRITAIN	CT		03/23/2021		101,246		(26)			(26)		363	363			
100055346	WEST CHESTER	PA		03/23/2021		219,125		(174)			(174)		684	684			
100055347	AKRON	OH		03/23/2021		54,157		(74)			(74)		130	130			
100055356	CHESTNUT RIDGE	NY		03/23/2021		296,186		(411)			(411)		3,119	3,119			
100055358	TISHOMINGO	OK		03/23/2021		97,122		(49)			(49)		1,303	1,303			
100055359	BAKERSFIELD	CA		03/23/2021		90,648		(279)			(279)		249	249			
100055363	DEARBORN	MI		03/23/2021		122,567		(282)			(282)		225	225			
100055365	SAINT LOUIS	MO		03/23/2021		42,564		(282)			(282)		178	178			
100055366	MASTIC BEACH	NY		03/23/2021		289,339		330			330		880	880			
100055367	SAINT LOUIS	MO		03/23/2021		67,237		(39)			(39)		145	145			
100055368	DEKALB	IL		03/23/2021		140,432		(128)			(128)		599	599			

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100055369	ELK GROVE	CA		03/23/2021		243,020		(647)			(647)		855	855			
100055372	GREENVILLE	NC		03/23/2021		86,353		596			596		306	306			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		145,330		764			764		233	233			
100055375	BOERNE	TX		03/23/2021		363,541		(596)			(596)		2,512	2,512			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		333,443		(439)			(439)		1,040	1,040			
100055379	DENHAM SPRINGS	LA		03/23/2021		161,761		(182)			(182)		571	571			
100055384	HENRICO	VA		03/23/2021		401,868		(458)			(458)		1,345	1,345			
100055385	NEW ROCHELLE	NY		03/23/2021		277,086		(462)			(462)		682	682			
100055388	HERNANDO	FL		03/23/2021		147,645		(199)			(199)		504	504			
100055391	PLANO	IL		03/23/2021		115,581		(363)			(363)		663	663			
100055392	PHILADELPHIA	PA		03/23/2021		230,085		(404)			(404)		882	882			
100055394	TOPEKA	KS		03/23/2021		38,223		(612)			(612)		2,065	2,065			
100055395	SAINT LOUIS	MO		03/23/2021		113,946		(207)			(207)		385	385			
100055398	AURORA	IL		03/23/2021		231,714		(226)			(226)		672	672			
100055400	ROUND LAKE BEACH	IL		03/23/2021		137,640		53			53		392	392			
100055401	TRACY	CA		03/23/2021		397,581		(383)			(383)		2,646	2,646			
100055404	AMERICAN CANYON	CA		03/23/2021		286,865		(253)			(253)		1,405	1,405			
100055406	OMAHA	NE		03/23/2021		40,553		(3)			(3)		154	154			
100055407	LOUISVILLE	KY		03/23/2021		49,446		(131)			(131)		247	247			
100055408	PITTSBURGH	PA		03/23/2021		25,882		(125)			(125)		176	176			
100055411	LAND O LAKES	FL		03/23/2021		159,151		(401)			(401)		1,201	1,201			
100055412	BRONX	NY		03/23/2021		390,579		(1,339)			(1,339)		1,352	1,352			
100055413	SAINT LOUIS	MO		03/23/2021		45,498		59			59		135	135			
100055422	TOPEKA	KS		03/23/2021		87,401		(278)			(278)		1,430	1,430			
100055424	CHARLOTTE	NC		03/23/2021		123,793		(296)			(296)		1,272	1,272			
100055425	CHICAGO	IL		03/23/2021		111,562		(228)			(228)		1,171	1,171			
100055428	MILWAUKIE	OR		03/23/2021		334,510		264			264		526	526			
100055429	LA PLACE	LA		03/23/2021		139,915		(1,313)			(1,313)		773	773			
100055430	DUBOIS	PA		03/23/2021		55,340		(672)			(672)		669	669			
100055432	FLINT	MI		03/23/2021		41,769		(30)			(30)		191	191			
100055433	PHILADELPHIA	PA		03/23/2021		67,683		190			190		130	130			
100055434	NORFOLK	VA		03/23/2021		221,022		(510)			(510)		494	494			
100055435	PONTE VEDRA BEACH	FL		03/23/2021		550,212		1,935			1,935		1,046	1,046			
100055440	PHILADELPHIA	PA		03/23/2021		69,590		(115)			(115)		238	238			
100055444	SAN MATEO	CA		03/23/2021		81,050		(186)			(186)		1,490	1,490			
100055445	BAY SHORE	NY		03/23/2021		110,516		(395)			(395)		1,917	1,917			
100055446	FRAZEYSBURG	OH		03/23/2021		88,789		1,616			1,616		281	281			
100055450	SHIRLEY	NY		03/23/2021		336,697		(439)			(439)		968	968			
100055451	POMPTON PLAINS	NJ		03/23/2021		143,432		(270)			(270)		367	367			
100055452	HANOVER PARK	IL		03/23/2021		87,234		(271)			(271)		669	669			
100055453	BOSSIER CITY	LA		03/23/2021		50,720		(228)			(228)		782	782			
100055455	GLEN MILLS	PA		03/23/2021		245,861		(504)			(504)		2,544	2,544			
100055460	TOWNSEND	DE		03/23/2021		273,015		(466)			(466)		598	598			
100055462	EVANS	GA		03/23/2021		275,052		(481)			(481)		1,083	1,083			
100055463	MILWAUKEE	WI		03/23/2021		237,362		(360)			(360)		852	852			
100055464	BAINBRIDGE	GA		03/23/2021		213,563		(283)			(283)		552	552			
100055467	CUTLER BAY	FL		03/23/2021		211,575		(471)			(471)		1,333	1,333			
100055468	JERSEY CITY	NJ		03/23/2021		320,560		(616)			(616)		2,846	2,846			
100055470	NEWARK	NJ		03/23/2021		309,100		(319)			(319)		1,089	1,089			
100055475	ROCKY MOUNT	NC		03/23/2021		174,053		(355)			(355)		338	338			
100055478	PHILADELPHIA	PA		03/23/2021		47,835		(61)			(61)		111	111			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055483	SOUTHPORT	NC		03/23/2021		133,158		(211)			(211)		523	523			
100055484	KANSAS CITY	MO		03/23/2021		61,417		(127)			(127)		118	118			
100055486	WOODSTOCK	IL		03/23/2021		121,086		(735)			(735)		1,350	1,350			
100055488	DUNKIRK	MD		03/23/2021		351,865		(298)			(298)		838	838			
100055489	MERRIMACK	NH		03/23/2021		168,824		(228)			(228)		559	559			
100055493	MILWAUKEE	WI		03/23/2021		156,582		(528)			(528)		1,176	1,176			
100055494	WINDSOR MILL	MD		03/23/2021		155,718		63			63		2,402	2,402			
100055496	BALTIMORE	MD		03/23/2021		164,533		(158)			(158)		441	441			
100055497	REDMOND	OR		03/23/2021		260,853		(326)			(326)		916	916			
100055499	LAWRENCEBURG	IN		03/23/2021		234,882		93			93		557	557			
100055502	SOUTH BEND	IN		03/23/2021		34,955		(16)			(16)		148	148			
100055504	ATHENS	AL		03/23/2021		59,056		(772)			(772)		450	450			
100055505	ALISO VIEJO	CA		03/23/2021		449,294		(529)			(529)		6,406	6,406			
100055514	GLASSBORO	NJ		03/23/2021		135,275		41			41		1,052	1,052			
100055516	WARREN	OH		03/23/2021		95,316		(438)			(438)		180	180			
100055517	SUNRISE	FL		03/23/2021		194,909		(301)			(301)		458	458			
100055520	RACINE	WI		03/23/2021		62,752		(132)			(132)		399	399			
100055524	PEEKSKILL	NY		03/23/2021		325,738		(747)			(747)		1,517	1,517			
100055528	SAYLORSBURG	PA		03/23/2021		184,878		(285)			(285)		468	468			
100055529	LAKEWOOD	NJ		03/23/2021		317,064		(339)			(339)		773	773			
100055530	NEWTON	IA		03/23/2021		211,557		(222)			(222)		457	457			
100055531	COUNTRY CLUB HILLS	IL		03/23/2021		130,610		(181)			(181)		(727)	(727)			
100055533	GARDNER	MA		03/23/2021		253,600		(766)			(766)		970	970			
100055534	COLD SPRING	MN		03/23/2021		150,625		(201)			(201)		490	490			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		283,970		(637)			(637)		1,070	1,070			
100055536	WINSTED	MN		03/23/2021		288,209		(441)			(441)		765	765			
100055537	ROCKAWAY	NJ		03/23/2021		363,612		(257)			(257)		1,312	1,312			
100055538	JASPER	GA		03/23/2021		168,103		(211)			(211)		493	493			
100055540	WEST BURLINGTON	NY		03/23/2021		154,824		(252)			(252)		830	830			
100055541	STATESBORO	GA		03/23/2021		235,303		(477)			(477)		819	819			
100055542	VANCOUVER	WA		03/23/2021		222,538		(362)			(362)		740	740			
100055543	ROCKY MOUNT	MO		03/23/2021		63,305		(246)			(246)		504	504			
100055545	LANTANA	FL		03/23/2021		93,077		(175)			(175)		447	447			
100055546	LAWRENCE	MA		03/23/2021		208,012		(385)			(385)		1,072	1,072			
100055548	WIMAUMA	FL		03/23/2021		180,737		(798)			(798)		1,961	1,961			
100055549	FLORENCE	OR		03/23/2021		121,689		(155)			(155)		470	470			
100055550	MONTGOMERY	IL		03/23/2021		119,907		(195)			(195)		258	258			
100055551	DECATUR	GA		03/23/2021		91,375							223	223			
100055552	CLEMSON	SC		03/23/2021		167,790		(107)			(107)		621	621			
100055554	OXFORD	MI		03/23/2021		200,096		(2,645)			(2,645)		3,631	3,631			
100055555	NEW CUMBERLAND	PA		03/23/2021		164,182		(139)			(139)		1,121	1,121			
100055556	NORWICH	NY		03/23/2021		29,239		(208)			(208)		788	788			
100055560	CALLAHAN	FL		03/23/2021		179,748		(339)			(339)		495	495			
100055563	HAMMOND	IN		03/23/2021		82,299		(483)			(483)		763	763			
100055564	CASA GRANDE	AZ		03/23/2021		127,765		(1,486)			(1,486)		2,672	2,672			
100055565	DORCHESTER	MA		03/23/2021		300,200		(832)			(832)		2,306	2,306			
100055568	SAINT LOUIS	MO		03/23/2021		88,905		232			232		68	68			
100055570	IRWIN	PA		03/23/2021		91,400		(250)			(250)		(1)	(1)			
100055571	CONROE	TX		03/23/2021		124,358		14			14		207	207			
100055576	NEWBERRY	MI		03/23/2021		48,405		(104)			(104)		(17)	(17)			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		68,060		57			57		181	181			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055581	UTICA	NY		03/23/2021		25,784		776			776		200	200			
100055583	SAINT LOUIS	MO		03/23/2021		68,440		(130)			(130)		621	621			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		249,306		(414)			(414)		598	598			
100055597	RIVERDALE	MD		03/23/2021		182,945		(213)			(213)		872	872			
100055599	STOCKTON	CA		03/23/2021		232,617		(222)			(222)		763	763			
100055601	AUBURNDALE	FL		03/23/2021		162,662		(322)			(322)		1,855	1,855			
100055603	GEISMAR	LA		03/23/2021		216,802		(6)			(6)		916	916			
100055605	CONYERS	GA		03/23/2021		204,332		(303)			(303)		2,680	2,680			
100055606	LAKEWOOD	CA		03/23/2021		329,398		(332)			(332)		1,145	1,145			
100055607	SAUGUS	MA		03/23/2021		267,049		(711)			(711)		880	880			
100055608	COLUMBIA	PA		03/23/2021		81,375		(197)			(197)		230	230			
100055612	PEQUOT LAKES	MN		03/23/2021		142,417		(169)			(169)		470	470			
100055613	BAY MINETTE	AL		03/23/2021		35,787		(76)			(76)		40	40			
100055614	LITTLE ROCK	AR		03/23/2021		133,625		(329)			(329)		549	549			
100055615	HICKORY	NC		03/23/2021		122,120		(234)			(234)		389	389			
100055616	GAFFNEY	SC		03/23/2021		97,024		(265)			(265)		157	157			
100055618	WAIPAHU	HI		03/23/2021		382,563		(493)			(493)		1,110	1,110			
100055620	AVENEL	NJ		03/23/2021		272,645		(380)			(380)		745	745			
100055624	SAN ANTONIO	TX		03/23/2021		178,862		321			321		1,697	1,697			
100055628	LOS ANGELES	CA		03/23/2021		220,435		(317)			(317)		5,034	5,034			
100055629	CHICAGO	IL		03/23/2021		309,294		(485)			(485)		914	914			
100055630	ALEXANDRIA	MN		03/23/2021		95,332		(91)			(91)		279	279			
100055631	HIGHLAND SPRINGS	VA		03/23/2021		96,722		(494)			(494)		2,623	2,623			
100055632	FLORISSANT	MO		03/23/2021		137,499		(669)			(669)		1,304	1,304			
100055633	MIAMI GARDENS	FL		03/23/2021		268,599		(1,106)			(1,106)		897	897			
100055635	FLORAL PARK	NY		03/23/2021		504,702		(906)			(906)		2,030	2,030			
100055636	MONTGOMERY	AL		03/23/2021		50,745		(531)			(531)		778	778			
100055639	BLANDON	PA		03/23/2021		118,488		(49)			(49)		438	438			
100055640	OMAHA	NE		03/23/2021		110,073		(419)			(419)		137	137			
100055642	CENTENNIAL	CO		03/23/2021		148,454		(1,008)			(1,008)		936	936			
100055643	LESLIE	GA		03/23/2021		61,816		(226)			(226)		158	158			
100055644	ROCHESTER	NY		03/23/2021		64,707		(641)			(641)		674	674			
100055648	THOUSAND OAKS	CA		03/23/2021		477,783		(484)			(484)		2,053	2,053			
100055650	IRVINE	CA		03/23/2021		632,580		(886)			(886)		1,981	1,981			
100055651	ROCKAWAY BEACH	NY		03/23/2021		691,197		11,659			11,659		2,469	2,469			
100055653	ELORA	TN		03/23/2021		62,468		(153)			(153)		240	240			
100055654	CALHOUN FALLS	SC		03/23/2021		60,677		(253)			(253)		451	451			
100055655	SHASTA LAKE	CA		03/23/2021		90,813		(350)			(350)		317	317			
100055656	PLAINFIELD	IL		03/23/2021		127,227		(206)			(206)		2,627	2,627			
100055661	MUSKEGO	WI		03/23/2021		115,247		(147)			(147)		672	672			
100055663	HOUSTON	TX		03/23/2021		91,492		(97)			(97)		1,039	1,039			
100055665	GLADE VALLEY	NC		03/23/2021		108,013		(275)			(275)		843	843			
100055668	PORT SAINT LUCIE	FL		03/23/2021		67,955		(82)			(82)		207	207			
100055669	GREEN RIVER	WY		03/23/2021		100,785		(313)			(313)		932	932			
100055670	PARKS	AR		03/23/2021		48,455		(155)			(155)		484	484			
100055672	BEAUMONT	TX		03/23/2021		59,796		(88)			(88)		220	220			
100055673	CLE ELUM	WA		03/23/2021		191,051		(383)			(383)		542	542			
100055674	BELFORD	NJ		03/23/2021		184,371		(249)			(249)		553	553			
100055675	GREEN LANE	PA		03/23/2021		169,005		(249)			(249)		465	465			
100055677	SAYLORSBURG	PA		03/23/2021		67,973		(390)			(390)		780	780			
100055679	LATROBE	PA		03/23/2021		121,960		(298)			(298)		499	499			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055680	LANDING	NJ		03/23/2021		143,317		(292)			(292)		2,266	2,266			
100055683	ORLAND	CA		03/23/2021		340,046		(316)			(316)		817	817			
100055684	ERIE	PA		03/23/2021		183,479		(108)			(108)		559	559			
100055686	NEW BOSTON	NH		03/23/2021		210,111		(258)			(258)		883	883			
100055687	SPRING VALLEY	CA		03/23/2021		306,374		(578)			(578)		5,396	5,396			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		384,161		(299)			(299)		2,444	2,444			
100055690	HUDSON	IL		03/23/2021		100,307		(45)			(45)		493	493			
100055691	CLEVELAND	OH		03/23/2021		72,150		(128)			(128)		139	139			
100055692	NEW OXFORD	PA		03/23/2021		84,478		(172)			(172)		178	178			
100055694	BLOOMINGTON	IL		03/23/2021		27,550		(11)			(11)		278	278			
100055695	BLUEFIELD	VA		03/23/2021		224,530		(61)			(61)		5,814	5,814			
100055699	SANTA ROSA BEACH	FL		03/23/2021		203,315		(470)			(470)		387	387			
100055700	SHELTON	CT		03/23/2021		122,198		(274)			(274)		923	923			
100055701	SAN DIEGO	CA		03/23/2021		336,211		(704)			(704)		1,224	1,224			
100055702	MIDDLETOWN	DE		03/23/2021		296,178		(700)			(700)		998	998			
100055704	RIVERSIDE	CA		03/23/2021		204,249		(484)			(484)		682	682			
100055705	WEST PALM BEACH	FL		03/23/2021		126,651		(182)			(182)		501	501			
100055707	DETROIT	MI		03/23/2021		62,386		(107)			(107)		158	158			
100055710	EDMOND	OK		03/23/2021		123,562		(171)			(171)		463	463			
100055711	HOMELAND	CA		03/23/2021		259,107		(414)			(414)		927	927			
100055712	TOLLAND	CT		03/23/2021		180,997		(173)			(173)		540	540			
100055714	MEMPHIS	TN		03/23/2021		30,886		(520)			(520)		632	632			
100055715	TERRYVILLE	CT		03/23/2021		90,853							4	4			
100055718	AKRON	OH		03/23/2021		45,549		(618)			(618)		1,386	1,386			
100055723	CHICAGO	IL		03/23/2021		195,059		(764)			(764)		3,610	3,610			
100055725	CHICAGO	IL		03/23/2021		133,263		(188)			(188)		660	660			
100055727	STREAMWOOD	IL		03/23/2021		235,453		3,520			3,520		896	896			
100055729	BROOKLYN	NY		03/23/2021		407,027		(838)			(838)		3,091	3,091			
100055730	CHESTERTON	IN		03/23/2021		260,930		(178)			(178)		956	956			
100055731	SCHENECTADY	NY		03/23/2021		135,533		17			17		776	776			
100055732	NORWICH	CT		03/23/2021		75,008		410			410		16,914	16,914			
100055734	HARLINGEN	TX		03/23/2021		57,901		(381)			(381)		124	124			
100055736	PARMA	OH		03/23/2021		88,589		1,820			1,820		134	134			
100055740	LAWRENCEVILLE	GA		03/23/2021		139,579		(312)			(312)		853	853			
100055742	NASHVILLE	TN		03/23/2021		173,973		(51)			(51)		154	154			
100055745	MAPLE HEIGHTS	OH		03/23/2021		90,088		162			162		268	268			
100055747	TUALATIN	OR		03/23/2021		336,028		(298)			(298)		981	981			
100055748	FORT LAUDERDALE	FL		03/23/2021		224,870		(342)			(342)		1,673	1,673			
100055751	MABLETON	GA		03/23/2021		379,859		(568)			(568)		942	942			
100055752	MINNEAPOLIS	MN		03/23/2021		368,245							8	8			
100055753	BIRMINGHAM	AL		03/23/2021		369,031		(317)			(317)		1,217	1,217			
100055754	CHANDLER	AZ		03/23/2021		298,142		(250)			(250)		936	936			
100055757	GOSHEN	VA		03/23/2021		353,753		(676)			(676)		880	880			
100055758	KENT	WA		03/23/2021		342,643		(280)			(280)		1,183	1,183			
100055759	TAYLOR	PA		03/23/2021		63,127		(302)			(302)		176	176			
100055760	WINSTON SALEM	NC		03/23/2021		140,332		(275)			(275)		422	422			
100055761	HIGHLAND MILLS	NY		03/23/2021		229,594		(223)			(223)		453	453			
100055762	VANCOUVER	WA		03/23/2021		180,471		381			381		718	718			
100055763	MIAMI	FL		03/23/2021		202,416		(240)			(240)		1,056	1,056			
100055765	BOZEMAN	MT		03/23/2021		131,010		(124)			(124)		480	480			
100055769	OVIEDO	FL		03/23/2021		184,774		(328)			(328)		546	546			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055770	DAVENPORT	FL		03/23/2021		213,997		(380)			(380)		508	508			
100055771	ANN ARBOR	MI		03/23/2021		138,388		(278)			(278)		458	458			
100055772	WEST PADUCAH	KY		03/23/2021		144,988		(236)			(236)		282	282			
100055774	SAINT MATTHEWS	SC		03/23/2021		56,224		(270)			(270)		443	443			
100055777	RIO RICO	AZ		03/23/2021		124,599		(275)			(275)		301	301			
100055778	CENTER LINE	MI		03/23/2021		102,819		(150)			(150)		363	363			
100055779	ADAMSVILLE	OH		03/23/2021		29,010		(116)			(116)		929	929			
100055786	LEHIGH ACRES	FL		03/23/2021		160,663		(294)			(294)		382	382			
100055789	TARKIO	MO		03/23/2021		59,351		(24)			(24)		152	152			
100055790	OLATHE	KS		03/23/2021		106,666		(871)			(871)		1,018	1,018			
100055792	OSAWATOMIE	KS		03/23/2021		210,572		(820)			(820)		145	145			
100055793	CHICAGO	IL		03/23/2021		459,517		(3,640)			(3,640)		2,774	2,774			
100055794	INDIANAPOLIS	IN		03/23/2021		61,824		(584)			(584)		353	353			
100055795	CINCINNATI	OH		03/23/2021		91,156		953			953		433	433			
100055799	HOBBS	NM		03/23/2021		78,428		94			94		80	80			
100055803	MEMPHIS	TN		03/23/2021		41,391		(313)			(313)		394	394			
100055804	CLEVELAND	OH		03/23/2021		43,055		(36)			(36)		779	779			
100055806	DAYTON	OH		03/23/2021		34,604		(75)			(75)		550	550			
100055809	DANIA	FL		03/23/2021		102,679		(447)			(447)		330	330			
100055812	PLAYA DEL REY	CA		03/23/2021		329,630		(506)			(506)		2,081	2,081			
100055814	CHICAGO	IL		03/23/2021		123,823		(952)			(952)		788	788			
100055815	JEFFERSONVILLE	IN		03/23/2021		261,618		(276)			(276)		1,798	1,798			
100055816	COLUMBIA	CT		03/23/2021		71,726		(213)			(213)		2,374	2,374			
100055823	KATY	TX		03/23/2021		283,807		(285)			(285)		1,101	1,101			
100055824	BROOKLYN	NY		03/23/2021		313,554		(442)			(442)		1,185	1,185			
100055826	METHUEN	MA		03/23/2021		283,145		(408)			(408)		1,147	1,147			
100055828	MIDDLETOWN	NY		03/23/2021		106,426											
100055829	ANCHORAGE	AK		03/23/2021		411,669		(591)			(591)		710	710			
100055831	SUMMERDALE	AL		03/23/2021		147,537		(133)			(133)		504	504			
100055834	PLEASANT GROVE	UT		03/23/2021		309,519		(738)			(738)		1,178	1,178			
100055836	GEORGETOWN	SC		03/23/2021		115,339		(304)			(304)		1,303	1,303			
100055837	NEWTON	NC		03/23/2021		86,565		(121)			(121)		78	78			
100055842	GODDARD	KS		03/23/2021		223,083		(193)			(193)		798	798			
100055843	NORTH ANDOVER	MA		03/23/2021		296,301		(393)			(393)		709	709			
100055844	OZARK	MO		03/23/2021		130,317		(284)			(284)		295	295			
100055845	LAS VEGAS	NV		03/23/2021		119,322		(273)			(273)		410	410			
100055846	BERKELEY	MO		03/23/2021		39,572		(464)			(464)		1,560	1,560			
100055848	HAMMOND	IN		03/23/2021		41,019		(263)			(263)		553	553			
100055851	MUSTANG	OK		03/23/2021		77,567		(630)			(630)		647	647			
100055853	BLUFFTON	SC		03/23/2021		138,007		(187)			(187)		532	532			
100055855	NORMAL	IL		03/23/2021		218,365		520			520		1,408	1,408			
100055856	AUBURNDALE	FL		03/23/2021		330,249		471			471		2,001	2,001			
100055862	PROVIDENCE	RI		03/23/2021		257,767		163			163		653	653			
100055863	SILVER SPRING	MD		03/26/2021		278,827		(240)			(240)		1,512	1,512			
100055865	HERRIMAN	UT		03/26/2021		261,972		(247)			(247)		1,438	1,438			
100055866	GRAND JUNCTION	CO		03/26/2021		231,102		(291)			(291)		1,929	1,929			
100055867	OCEAN CITY	NJ		03/26/2021		254,131		(235)			(235)		1,375	1,375			
100055868	ASBURY PARK	NJ		03/26/2021		395,777		(384)			(384)		2,849	2,849			
100055870	KENSINGTON	MD		03/26/2021		508,599		(437)			(437)		2,745	2,745			
100055871	KENSINGTON	MD		03/26/2021		414,560		(398)			(398)		2,285	2,285			
100055873	LONG BRANCH	NJ		03/26/2021		448,041		(427)			(427)		2,432	2,432			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055874	LOS ANGELES	CA		03/26/2021		598,603		(537)			(537)		3,227	3,227			
100055875	SUNRISE	FL		03/26/2021		347,448		(293)			(293)		1,857	1,857			
100055876	CORONA	CA		03/26/2021		327,748		(342)			(342)		1,920	1,920			
100055877	ELIZABETH	NJ		03/26/2021		363,945		(315)			(315)		1,927	1,927			
100055878	CONYERS	GA		03/26/2021		221,341		(251)			(251)		1,669	1,669			
100055879	CHEYENNE	WY		03/26/2021		203,555		(172)			(172)		1,125	1,125			
100055880	MESQUITE	TX		03/26/2021		198,622		(164)			(164)		1,036	1,036			
100055881	MONTEREY	CA		03/26/2021		323,009		(273)			(273)		2,178	2,178			
100055882	ANAHEIM	CA		03/26/2021		715,986		(508)			(508)		4,903	4,903			
100055883	SAINT LOUIS	MO		03/26/2021		196,013		(164)			(164)		1,022	1,022			
100055884	LOS ANGELES	CA		03/26/2021		216,086		(150)			(150)		1,110	1,110			
100055885	LOS ANGELES	CA		03/26/2021		554,320		(365)			(365)		2,852	2,852			
100055886	MANSFIELD	TX		03/26/2021		264,806		(213)			(213)		1,355	1,355			
100055887	SPRINGFIELD	OR		03/26/2021		190,863		(147)			(147)		978	978			
100055888	MILLEDGEVILLE	GA		03/26/2021		261,926		(214)			(214)		1,333	1,333			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		175,247		(153)			(153)		1,632	1,632			
100055890	BIG BEAR LAKE	CA		03/26/2021		229,541		(174)			(174)		1,177	1,177			
100055891	IDAHO FALLS	ID		03/26/2021		226,507		(183)			(183)		1,159	1,159			
100055892	NORTH LAUDERDALE	FL		03/26/2021		170,720		(165)			(165)		2,084	2,084			
100055893	PHILADELPHIA	PA		03/26/2021		202,236		(170)			(170)		1,028	1,028			
100055894	DELRAY BEACH	FL		03/26/2021		313,813		(237)			(237)		2,942	2,942			
100055896	NEWARK	NJ		03/26/2021		186,888		(144)			(144)		957	957			
100055897	RENO	NV		03/26/2021		596,359		(456)			(456)		3,056	3,056			
100055898	NEW ORLEANS	LA		03/26/2021		332,869		(268)			(268)		1,695	1,695			
100055899	POMONA	CA		03/26/2021		633,067		(470)			(470)		3,247	3,247			
100055900	JAMAICA PLAIN	MA		03/26/2021		841,417		(608)			(608)		4,252	4,252			
100055901	ARLINGTON	TX		03/26/2021		275,248		(225)			(225)		1,442	1,442			
100055902	AUSTIN	TX		03/26/2021		319,508		(222)			(222)		1,609	1,609			
100055903	WILMINGTON	CA		03/26/2021		375,647		(258)			(258)		1,883	1,883			
100055906	KEY LARGO	FL		03/26/2021		265,492		(205)			(205)		1,326	1,326			
100055907	STUDIO CITY	CA		03/26/2021		393,915		(316)			(316)		2,561	2,561			
100055908	BAYONNE	NJ		03/26/2021		388,074		(279)			(279)		1,943	1,943			
100055911	NEW ORLEANS	LA		03/26/2021		457,706		(214)			(214)		2,045	2,045			
100055912	NEW ORLEANS	LA		03/26/2021		333,035		(160)			(160)		1,487	1,487			
100055914	N HOLLYWOOD	CA		03/26/2021		475,788		(318)			(318)		2,398	2,398			
100055916	HYATTSVILLE	MD		03/26/2021		200,059		(114)			(114)		963	963			
100055917	BALTIMORE	MD		03/26/2021		236,129		(163)			(163)		1,189	1,189			
100055918	BALTIMORE	MD		03/26/2021		229,708		(159)			(159)		1,157	1,157			
100055919	POMPTON LAKES	NJ		03/26/2021		477,496		(387)			(387)		2,605	2,605			
100055921	WASHINGTON	DC		03/26/2021		629,309		(441)			(441)		3,118	3,118			
100055928	LOS ANGELES	CA		04/01/2021		2,557,251		(543)			(543)		12,482	12,482			
100057232	HAIKU	HI		05/19/2021		1,270,642		(916)			(916)		4,342	4,342			
100057233	LOS ANGELES	CA		05/19/2021		1,022,209		(1,036)			(1,036)		3,677	3,677			
100057234	KISSIMMEE	FL		05/19/2021		157,356		899			899		493	493			
100057235	GLENDALE	CA		05/19/2021		525,525		(491)			(491)		3,257	3,257			
100057236	DUNDALK	MD		05/19/2021		88,567		(1,405)			(1,405)		18,690	18,690			
100057238	GLENDALE	CA		05/19/2021		1,417,606		(1,304)			(1,304)		7,179	7,179			
100057239	VASHON	WA		05/19/2021		386,029		(322)			(322)		1,652	1,652			
100057240	ARLINGTON	VA		05/19/2021		1,362,101		(1,385)			(1,385)		14,278	14,278			
100057242	PINECREST	FL		05/19/2021		934,087		(750)			(750)		3,781	3,781			
100057243	CORPUS CHRISTI	TX		05/19/2021		215,252		(170)			(170)		843	843			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057244	RANCHO CUCAMONGA	CA		05/19/2021		308,749		(246)			(246)		1,232	1,232			
100057245	MIAMI BEACH	FL		05/19/2021		758,198		(615)			(615)		3,123	3,123			
100057247	MOORPARK	CA		05/19/2021		784,871		(672)			(672)		3,502	3,502			
100057248	ST PETERSBURG	FL		05/19/2021		2,680,828		(2,135)			(2,135)		10,680	10,680			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		1,428,880		(1,129)			(1,129)		5,620	5,620			
100057253	CLOVIS	CA		05/19/2021		991,026		(750)			(750)		3,650	3,650			
100057489	LAHAINA	HI		06/02/2021		952,417		(613)			(613)		3,248	3,248			
100057490	BURBANK	CA		06/02/2021		1,242,186		9,231			9,231		1,000	1,000			
100057505	BARTLETT	TN		06/30/2021		69,763		(1)			(1)		371	371			
100057508	BALTIMORE	MD		06/30/2021		163,275		(60)			(60)		780	780			
100057516	FORT WORTH	TX		06/30/2021		120,312		(58)			(58)		622	622			
100057518	CARTERSVILLE	GA		06/30/2021		167,880		(72)			(72)		834	834			
100057522	LOS ANGELES	CA		06/30/2021		1,032,488		(325)			(325)		5,286	5,286			
100057523	MONROVIA	CA		06/30/2021		404,652		(147)			(147)		2,077	2,077			
100057526	SAINT ANN	MO		06/30/2021		63,803		(19)			(19)		281	281			
100057527	FAIRFAX	VA		06/30/2021		193,291		(172)			(172)		872	872			
100057529	CONVERSE	TX		06/30/2021		206,716		(90)			(90)		1,155	1,155			
100057530	WILDER	ID		06/30/2021		122,673		(47)			(47)		577	577			
100057533	PRINEVILLE	OR		06/30/2021		159,996		(61)			(61)		840	840			
100057535	CAROLINA BEACH	NC		06/30/2021		161,367		(124)			(124)		1,585	1,585			
100057538	CROWLEY	TX		06/30/2021		194,698		(61)			(61)		997	997			
100057544	OXNARD	CA		06/30/2021		152,092		(141)			(141)		696	696			
100057545	SARASOTA	FL		06/30/2021		114,498		(117)			(117)		683	683			
100057549	WESTMINSTER	MD		06/30/2021		176,667		(7)			(7)		953	953			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		636,772		557			557		8,503	8,503			
100057552	PORTLAND	OR		06/30/2021		227,266		(166)			(166)		1,109	1,109			
100057553	MINNEAPOLIS	MN		06/30/2021		288,528		(13)			(13)		1,634	1,634			
100057556	CLINTON	NJ		06/30/2021		366,043		45			45		2,091	2,091			
100057558	EATONTON	GA		06/30/2021		138,288		(156)			(156)		1,789	1,789			
100057563	BALTIMORE	MD		06/30/2021		115,400		(69)			(69)		563	563			
100057565	NEWARK	NJ		06/30/2021		348,107		262			262		1,636	1,636			
100057566	SURPRISE	AZ		06/30/2021		244,726		(163)			(163)		1,131	1,131			
100057568	CASTRO VALLEY	CA		06/30/2021		1,248,738		(311)			(311)		6,511	6,511			
100057569	DUNEDIN	FL		06/30/2021		280,583		(211)			(211)		3,153	3,153			
100057570	GLENDALE	CA		06/30/2021		750,259		(222)			(222)		3,523	3,523			
100057571	HAGERSTOWN	MD		06/30/2021		71,489		(29)			(29)		355	355			
100057573	RICHMOND HILL	GA		06/30/2021		145,820		(118)			(118)		670	670			
100057575	RIVERSIDE	NJ		06/30/2021		157,162		(54)			(54)		725	725			
100057576	MEMPHIS	TN		06/30/2021		140,870		(49)			(49)		626	626			
100057577	ATLANTA	GA		06/30/2021		295,212		(236)			(236)		1,399	1,399			
100057579	SAN ANTONIO	TX		06/30/2021		104,768		(118)			(118)		455	455			
100057582	PHILADELPHIA	PA		06/30/2021		92,897		(32)			(32)		417	417			
100057585	VENTURA	CA		06/30/2021		202,590		(122)			(122)		1,220	1,220			
100057586	BALDWIN PARK	CA		06/30/2021		367,481		(192)			(192)		1,838	1,838			
100057589	BAKERSFIELD	CA		06/30/2021		82,904		(192)			(192)		1,220	1,220			
100057590	ALTADENA	CA		06/30/2021		636,706		(435)			(435)		3,003	3,003			
100057591	WINDER	GA		06/30/2021		148,415		(48)			(48)		741	741			
100057597	VANCOUVER	WA		06/30/2021		630,946		(236)			(236)		3,015	3,015			
100057598	FRANKLIN	OH		06/30/2021		149,855		(168)			(168)		640	640			
100057599	BALTIMORE	MD		06/30/2021		194,524		(85)			(85)		1,600	1,600			
100057603	CHATTANOOGA	TN		06/30/2021		97,391		(133)			(133)		401	401			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057604	LANCASTER	CA		06/30/2021		212,925		(117)			(117)		1,031	1,031			
100057606	BROWNSVILLE	TX		06/30/2021		103,731		(387)			(387)		3,920	3,920			
100057607	ANAHEIM	CA		06/30/2021		253,540		(234)			(234)		1,528	1,528			
100057608	NASHVILLE	TN		06/30/2021		210,773		(198)			(198)		923	923			
100057609	HYATTSVILLE	MD		06/30/2021		251,153		(188)			(188)		1,165	1,165			
100057613	LANCASTER	CA		06/30/2021		239,074		(131)			(131)		1,158	1,158			
100057614	PEABODY	MA		06/30/2021		481,671		(302)			(302)		2,277	2,277			
100057615	PORT ORANGE	FL		06/30/2021		157,682		(29)			(29)		815	815			
100057616	HAMBURG	PA		06/30/2021		133,802		(56)			(56)		1,241	1,241			
100057618	NEWARK	NJ		06/30/2021		378,680		(123)			(123)		1,869	1,869			
100057621	HUGO	MN		06/30/2021		277,188		(206)			(206)		1,314	1,314			
100057625	GRAND RAPIDS	MI		06/30/2021		127,485		(193)			(193)		1,385	1,385			
100057626	PINETOP	AZ		06/30/2021		240,461		(211)			(211)		1,039	1,039			
100057627	SAVANNAH	GA		06/30/2021		65,266		(87)			(87)		270	270			
100057628	CAPE CORAL	FL		06/30/2021		269,880		(126)			(126)		1,376	1,376			
100057629	CLARKSVILLE	TN		06/30/2021		146,877		(150)			(150)		630	630			
100057632	LARAMIE	WY		06/30/2021		216,621		(187)			(187)		952	952			
100057634	GUTHRIE	OK		06/30/2021		121,731		(157)			(157)		487	487			
100057635	JACKSONVILLE	FL		06/30/2021		87,760		(111)			(111)		454	454			
100057638	PHOENIX	AZ		06/30/2021		261,570		(84)			(84)		1,316	1,316			
100057639	SCOTTSDALE	AZ		06/30/2021		283,486		(115)			(115)		1,417	1,417			
100057640	BARRINGTON	RI		06/30/2021		274,096		(189)			(189)		1,299	1,299			
100057641	GREENVILLE	SC		06/30/2021		165,565		(39)			(39)		829	829			
100057647	DANA POINT	CA		06/30/2021		824,795		(694)			(694)		10,227	10,227			
100057648	DENVER	CO		06/30/2021		395,975		(173)			(173)		2,008	2,008			
100057649	FORT COLLINS	CO		06/30/2021		380,284		(121)			(121)		1,898	1,898			
100057650	ORLANDO	FL		06/30/2021		262,151		(160)			(160)		4,967	4,967			
100057653	WINDHAM	CT		06/30/2021		156,732		(91)			(91)		746	746			
100057658	MESA	AZ		06/30/2021		219,667		(174)			(174)		1,396	1,396			
100057659	PARMA HEIGHTS	OH		06/30/2021		150,672		(37)			(37)		1,231	1,231			
100057661	MOUNT VERNON	WA		06/30/2021		214,805		(140)			(140)		2,014	2,014			
100057662	WYLIE	TX		06/30/2021		204,281		(88)			(88)		1,015	1,015			
100057663	VANCOUVER	WA		06/30/2021		230,962		(207)			(207)		1,093	1,093			
100057665	ROSEVILLE	CA		06/30/2021		350,559		(187)			(187)		1,638	1,638			
100057669	HENRICO	VA		06/30/2021		89,879		(57)			(57)		578	578			
100057672	OMAHA	NE		06/30/2021		138,784		(60)			(60)		679	679			
100057675	WINDER	GA		06/30/2021		148,415		(48)			(48)		741	741			
100057676	AUDUBON	NJ		06/30/2021		136,805		(60)			(60)		937	937			
100057678	HAW RIVER	NC		06/30/2021		114,255		(120)			(120)		500	500			
100057679	LAS VEGAS	NV		06/30/2021		248,637		(97)			(97)		1,126	1,126			
100057682	MURFREESBORO	TN		06/30/2021		132,175		(63)			(63)		1,409	1,409			
100057687	SUNNYVALE	CA		06/30/2021		821,990		(281)			(281)		3,853	3,853			
100057689	CHESAPEAKE	VA		06/30/2021		133,654		(136)			(136)		639	639			
100057691	WAUKEGAN	IL		06/30/2021		104,452		(118)			(118)		598	598			
100057695	BATON ROUGE	LA		06/30/2021		213,858		(77)			(77)		1,093	1,093			
100057696	BROOKHAVEN	PA		06/30/2021		178,367		(65)			(65)		788	788			
100057698	SAN ANTONIO	TX		06/30/2021		156,463		(148)			(148)		902	902			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		149,880		(157)			(157)		664	664			
100057701	PALATINE	IL		06/30/2021		93,405		(29)			(29)		414	414			
100057703	HOPKINTON	RI		06/30/2021		232,929		(154)			(154)		1,375	1,375			
100057704	HENDERSON	NV		06/30/2021		228,569		(89)			(89)		1,076	1,076			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057705	BRIDGEPORT	CT		06/30/2021		160,611		(151)			(151)		692	692			
100057706	GRESHAM	OR		06/30/2021		206,437		(200)			(200)		993	993			
100057707	OLYMPIA	WA		06/30/2021		283,837		(255)			(255)		1,218	1,218			
100057708	SANTA ROSA BEACH	FL		06/30/2021		258,199		(230)			(230)		1,068	1,068			
100057710	DAPHNE	AL		06/30/2021		134,637		(137)			(137)		578	578			
100057711	ATLANTA	GA		06/30/2021		154,897		(159)			(159)		735	735			
100057712	BLACKWOOD	NJ		06/30/2021		107,645		(102)			(102)		634	634			
100057714	GREENVILLE	SC		06/30/2021		249,451		(181)			(181)		1,108	1,108			
100057717	LAWRENCEVILLE	GA		06/30/2021		236,014		(294)			(294)		2,051	2,051			
100057718	RICHMOND	TX		06/30/2021		138,142		(131)			(131)		608	608			
100057721	WINNETKA AREA	CA		06/30/2021		524,932		(345)			(345)		2,491	2,491			
100057723	PLAIN CITY	UT		06/30/2021		276,055		(105)			(105)		1,359	1,359			
100057726	CHICAGO	IL		06/30/2021		296,283		(111)			(111)		1,425	1,425			
100057728	BRIGHTON	CO		06/30/2021		355,988		(277)			(277)		1,611	1,611			
100057729	LAFAYETTE	LA		06/30/2021		163,574		(152)			(152)		720	720			
100057735	BOWIE	MD		06/30/2021		280,309		(191)			(191)		1,282	1,282			
100057737	CUMMING	GA		06/30/2021		188,025		(153)			(153)		850	850			
100057742	EMERSON	NJ		06/30/2021		400,406		(213)			(213)		1,862	1,862			
100057745	LEBANON	IN		06/30/2021		214,030		(71)			(71)		942	942			
100057746	MANCHESTER	NH		06/30/2021		271,487		(208)			(208)		1,256	1,256			
100057749	BELLINGHAM	WA		06/30/2021		335,415		(325)			(325)		1,423	1,423			
100057750	MINNEAPOLIS	MN		06/30/2021		198,028		(152)			(152)		855	855			
100057751	HERNANDO BEACH	FL		06/30/2021		238,468		(131)			(131)		1,185	1,185			
100057754	NAPLES	FL		06/30/2021		128,446		(173)			(173)		529	529			
100057755	MARTINSBURG	WV		06/30/2021		89,900		(29)			(29)		396	396			
100057756	FERNANDINA BEACH	FL		06/30/2021		278,571		(99)			(99)		1,278	1,278			
100057760	FRESNO	CA		06/30/2021		205,974		(495)			(495)		3,647	3,647			
100057769	SACRAMENTO	CA		06/30/2021		431,003		(160)			(160)		2,148	2,148			
100057771	TUCSON	AZ		06/30/2021		147,866		(151)			(151)		680	680			
100057774	METAIRIE	LA		06/30/2021		88,481		(142)			(142)		339	339			
100057775	BATON ROUGE	LA		06/30/2021		127,696		(58)			(58)		1,000	1,000			
100057779	PUEBLO	CO		06/30/2021		244,880		(95)			(95)		1,151	1,151			
100057781	NASHVILLE	TN		06/30/2021		225,111		(99)			(99)		1,441	1,441			
100057787	PHILADELPHIA	PA		06/30/2021		339,583		(301)			(301)		1,590	1,590			
100057788	BLANCHARD	OK		06/30/2021		113,175		(64)			(64)		751	751			
100057789	WACO	TX		06/30/2021		105,665		(117)			(117)		464	464			
100057790	WALTHAM	MA		06/30/2021		439,835		(191)			(191)		2,185	2,185			
100057794	RIVERBANK	CA		06/30/2021		241,717		(161)			(161)		1,117	1,117			
100057805	WASHINGTON	DC		06/30/2021		357,771		(176)			(176)		1,737	1,737			
100057809	COPPERAS COVE	TX		06/30/2021		74,287		(30)			(30)		496	496			
100057810	MARIETTA	GA		06/30/2021		226,514		(46)			(46)		1,161	1,161			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		172,257		(100)			(100)		816	816			
100057814	SHOREVIEW	MN		06/30/2021		169,704		(2)			(2)		875	875			
100057821	SAN JOSE	CA		06/30/2021		771,551		(289)			(289)		2,673	2,673			
100057825	HAYWARD	CA		06/30/2021		522,731		(294)			(294)		2,678	2,678			
100057829	CONCORD	CA		06/30/2021		601,112		(386)			(386)		2,782	2,782			
100057830	HAVRE DE GRACE	MD		06/30/2021		157,688		(276)			(276)		2,190	2,190			
100057835	OCEANSIDE	CA		06/30/2021		277,305		(223)			(223)		1,313	1,313			
100057836	CHULA VISTA	CA		06/30/2021		400,590		(262)			(262)		1,892	1,892			
100057839	ENGLISHTOWN	NJ		06/30/2021		217,263		(185)			(185)		2,075	2,075			
100057842	BELMONT	NC		06/30/2021		162,202							878	878			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057843	SMYRNA	DE		06/30/2021		138,034		(162)			(162)		804	804			
100057847	OWENS CROSS ROADS	AL		06/30/2021		144,145		(303)			(303)		2,186	2,186			
100057848	HOUSTON	TX		06/30/2021		107,229		(107)			(107)		500	500			
100057850	NEWARK	NJ		06/30/2021		211,305		(113)			(113)		1,080	1,080			
100057851	COEUR D ALENE	ID		06/30/2021		328,459		(220)			(220)		1,526	1,526			
100057854	ODENTON	MD		06/30/2021		211,851		(95)			(95)		875	875			
100057858	PENSACOLA	FL		06/30/2021		293,655		(173)			(173)		1,340	1,340			
100057860	PHILADELPHIA	PA		06/30/2021		151,526		(66)			(66)		726	726			
100057861	LAS VEGAS	NV		06/30/2021		133,590		(46)			(46)		591	591			
100057864	TULSA	OK		06/30/2021		98,381		(114)			(114)		429	429			
100057865	BLUE JAY	CA		06/30/2021		118,694		(149)			(149)		485	485			
100057866	MEMPHIS	TN		06/30/2021		111,136		(136)			(136)		473	473			
100057869	CAPE CORAL	FL		06/30/2021		129,820		(124)			(124)		574	574			
100057870	PENSACOLA	FL		06/30/2021		196,020		(97)			(97)		1,904	1,904			
100057871	ARIZONA CITY	AZ		06/30/2021		153,473		(47)			(47)		663	663			
100057873	HOWELL	NJ		06/30/2021		226,147		(82)			(82)		1,086	1,086			
100057875	GERMANTOWN	TN		06/30/2021		263,203		(101)			(101)		1,263	1,263			
100057876	BOISE	ID		06/30/2021		273,866		(220)			(220)		1,238	1,238			
100057877	FRESNO	CA		06/30/2021		151,365		(47)			(47)		656	656			
100057879	BROWNSVILLE	TX		06/30/2021		62,147		(83)			(83)		257	257			
100057881	HAGERSTOWN	MD		06/30/2021		76,999		(31)			(31)		594	594			
100057882	KANAB	UT		06/30/2021		241,467		(90)			(90)		1,112	1,112			
100057883	ORLANDO	FL		06/30/2021		397,987		(394)			(394)		1,629	1,629			
100057886	ASHLAND	OR		06/30/2021		343,038		(274)			(274)		1,622	1,622			
100057887	SAN ANTONIO	TX		06/30/2021		213,759		(84)			(84)		1,595	1,595			
100057896	SOMERVILLE	NJ		06/30/2021		241,344		(82)			(82)		1,247	1,247			
100057897	BAYONNE	NJ		06/30/2021		206,477		(76)			(76)		992	992			
100057900	NORWICH	CT		06/30/2021		98,910		(166)			(166)		641	641			
100057901	ATLANTA	GA		06/30/2021		337,385		(269)			(269)		1,599	1,599			
100057902	RENO	NV		06/30/2021		226,814		(193)			(193)		1,068	1,068			
100057907	BAKERSFIELD	CA		06/30/2021		145,968		(55)			(55)		680	680			
100057909	LEHI	UT		06/30/2021		235,034		(102)			(102)		1,792	1,792			
100057910	FAIRBORN	OH		06/30/2021		182,932		(24)			(24)		2,052	2,052			
100057912	COOLIDGE	AZ		06/30/2021		187,723		(46)			(46)		985	985			
100057913	CICERO	IL		06/30/2021		151,102		(33)			(33)		773	773			
100057915	LONG BEACH	CA		06/30/2021		379,205		(187)			(187)		1,916	1,916			
100057916	VICTORVILLE	CA		06/30/2021		208,826		(139)			(139)		1,011	1,011			
100057917	HESPERIA	CA		06/30/2021		215,820		(143)			(143)		1,045	1,045			
100057918	CHICAGO	IL		06/30/2021		406,504		(177)			(177)		1,978	1,978			
100057921	LOVELAND	CO		06/30/2021		302,721		(202)			(202)		1,555	1,555			
100057922	KISSIMMEE	FL		06/30/2021		210,154		(83)			(83)		983	983			
100057927	ROSELLE	NJ		06/30/2021		374,743		(7)			(7)		1,932	1,932			
100057928	MARIPOSA	CA		06/30/2021		201,262		(211)			(211)		896	896			
100057929	WEST ORANGE	NJ		06/30/2021		288,301		(223)			(223)		1,839	1,839			
100057931	CHATTANOOGA	TN		06/30/2021		208,134		(85)			(85)		993	993			
100057932	NOTTINGHAM	MD		06/30/2021		193,230		(61)			(61)		965	965			
100057933	NEW ORLEANS	LA		06/30/2021		302,761		(251)			(251)		1,299	1,299			
100057934	RALEIGH	NC		06/30/2021		390,661		(177)			(177)		2,819	2,819			
100057935	RALEIGH	NC		06/30/2021		391,804		(171)			(171)		2,616	2,616			
100057936	TUSCALOOSA	AL		06/30/2021		105,822		(105)			(105)		465	465			
100057937	PANAMA CITY BEACH	FL		06/30/2021		215,818		(178)			(178)		937	937			

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100057939	FORT WORTH	TX		06/30/2021		143,155		(68)			(68)		809	809			
100057940	NORCROSS	GA		06/30/2021		95,087		(1,611)			(1,611)		16,378	16,378			
100057941	DENVER	CO		06/30/2021		212,544		(157)			(157)		644	644			
100057945	SAHUARITA	AZ		06/30/2021		191,886		(124)			(124)		911	911			
100057947	BAKERSFIELD	CA		06/30/2021		177,221		(152)			(152)		766	766			
100057950	WATSONVILLE	CA		06/30/2021		549,152		(378)			(378)		2,553	2,553			
100057951	ALEXANDRIA	VA		06/30/2021		130,405		(123)			(123)		538	538			
100057952	MEMPHIS	TN		06/30/2021		159,118		(156)			(156)		681	681			
100057954	BALTIMORE	MD		06/30/2021		131,500		(9)			(9)		838	838			
100057956	PINE HILL	NJ		06/30/2021		152,356		(51)			(51)		893	893			
100057958	ELIZABETH	NJ		06/30/2021		271,008		(30)			(30)		1,364	1,364			
100057960	PORT ANGELES	WA		06/30/2021		192,041		(197)			(197)		806	806			
100057961	BANNING	CA		06/30/2021		209,007		(250)			(250)		1,914	1,914			
100057964	STOCKTON	CA		06/30/2021		265,260		(85)			(85)		1,270	1,270			
100057967	PLYMOUTH	MN		06/30/2021		169,830		(62)			(62)		799	799			
100057970	HOCKLEY	TX		06/30/2021		94,881		(29)			(29)		420	420			
100057973	ALPHARETTA	GA		06/30/2021		249,009		(170)			(170)		1,176	1,176			
100057975	ANNAPOLIS	MD		06/30/2021		228,876		(147)			(147)		331	331			
100057981	LITTLE ROCK	AR		06/30/2021		85,985		(29)			(29)		386	386			
100057984	MENLO PARK	CA		06/30/2021		542,412		(230)			(230)		2,653	2,653			
100057987	BEAVERTON	OR		06/30/2021		522,502		(303)			(303)		2,275	2,275			
100057988	LOMA LINDA	CA		06/30/2021		385,332		(663)			(663)		9,498	9,498			
100057989	COLLIERVILLE	TN		06/30/2021		259,319		(195)			(195)		1,169	1,169			
100057991	PETERSBURG	VA		06/30/2021		104,431		(47)			(47)		800	800			
100057992	LAS VEGAS	NV		06/30/2021		128,241		(128)			(128)		563	563			
100057996	LAKE STEVENS	WA		06/30/2021		225,069		(90)			(90)		1,120	1,120			
100057998	BATON ROUGE	LA		06/30/2021		163,972		(144)			(144)		704	704			
100057999	RENO	NV		06/30/2021		333,647		(229)			(229)		1,446	1,446			
100058000	BAINBRIDGE IS	WA		06/30/2021		421,156		(170)			(170)		2,010	2,010			
100058003	GREENVILLE	SC		06/30/2021		112,478		(35)			(35)		496	496			
100058004	NATIONAL CITY	CA		06/30/2021		380,888		(331)			(331)		1,534	1,534			
100058005	PATERSON	NJ		06/30/2021		324,212		(275)			(275)		1,380	1,380			
100058006	OLD HICKORY	TN		06/30/2021		128,869		(145)			(145)		562	562			
100060055	SAN TAN VALLEY	AZ		06/25/2021		254,189		(166)			(166)		1,206	1,206			
100060057	PHOENIX	AZ		06/25/2021		223,393		(128)			(128)		1,042	1,042			
100060058	CHINO VALLEY	AZ		06/25/2021		228,642		(155)			(155)		1,133	1,133			
100060059	CHANDLER	AZ		06/25/2021		238,096		(195)			(195)		1,099	1,099			
100060063	FLAGSTAFF	AZ		06/25/2021		300,989		(222)			(222)		1,423	1,423			
100060064	BENTONVILLE	AR		06/25/2021		205,752		(120)			(120)		1,167	1,167			
100060069	AUBURN	AL		06/25/2021		145,407		(116)			(116)		672	672			
100060070	SCOTTSDALE	AZ		06/25/2021		297,258		(107)			(107)		1,428	1,428			
100060071	PHOENIX	AZ		06/25/2021		364,768		(119)			(119)		1,614	1,614			
100060074	SAN BERNARDINO	CA		06/25/2021		546,809		(496)			(496)		2,462	2,462			
100060075	LINCOLN	CA		06/25/2021		438,640		(366)			(366)		2,023	2,023			
100060076	VACAVILLE	CA		06/25/2021		202,942		(137)			(137)		978	978			
100060077	CHANDLER	AZ		06/25/2021		241,085		(127)			(127)		1,701	1,701			
100060078	MODESTO	CA		06/25/2021		337,503		(184)			(184)		1,651	1,651			
100060079	CHANDLER	AZ		06/25/2021		285,398		(129)			(129)		1,446	1,446			
100060080	PERRIS	CA		06/25/2021		283,448		(233)			(233)		1,308	1,308			
100060082	HEMET	CA		06/25/2021		285,934		(258)			(258)		1,315	1,315			
100060085	GRANITE BAY	CA		06/25/2021		324,514		(214)			(214)		3,036	3,036			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060086	RIVERSIDE	CA		06/25/2021		379,255		(309)			(309)		2,111	2,111			
100060088	WOODLAND HILLS	CA		06/25/2021		612,130		(141)			(141)		2,957	2,957			
100060091	MERCED	CA		06/25/2021		140,799		(92)			(92)		656	656			
100060094	BIG BEAR CITY	CA		06/25/2021		290,098		(105)			(105)		1,374	1,374			
100060107	LONG BEACH	CA		06/25/2021		536,056		(207)			(207)		2,573	2,573			
100060113	LOS ANGELES	CA		06/25/2021		480,757		(343)			(343)		2,240	2,240			
100060114	MENIFEE	CA		06/25/2021		250,767		(320)			(320)		2,124	2,124			
100060115	LOS ANGELES	CA		06/25/2021		577,819		(411)			(411)		2,679	2,679			
100060116	SAN JOSE	CA		06/25/2021		546,986		(395)			(395)		2,552	2,552			
100060117	SAN FRANCISCO	CA		06/25/2021		800,434		(640)			(640)		3,703	3,703			
100060118	ALAMEDA	CA		06/25/2021		814,893		(512)			(512)		3,871	3,871			
100060119	BELL GARDENS	CA		06/25/2021		447,564		(254)			(254)		2,357	2,357			
100060120	ARBUCKLE	CA		06/25/2021		180,331		(116)			(116)		834	834			
100060121	TRACY	CA		06/25/2021		490,560		(394)			(394)		2,281	2,281			
100060122	SANTA ANA	CA		06/25/2021		302,468		(304)			(304)		1,622	1,622			
100060123	SAN DIEGO	CA		06/25/2021		391,588		(332)			(332)		1,843	1,843			
100060124	LANCASTER	CA		06/25/2021		208,888		(166)			(166)		965	965			
100060126	NEWARK	CA		06/25/2021		380,080		(304)			(304)		1,758	1,758			
100060127	COLORADO SPRINGS	CO		06/25/2021		262,927		(106)			(106)		422	422			
100060128	FORT COLLINS	CO		06/25/2021		276,571		(175)			(175)		1,348	1,348			
100060129	CARLSBAD	CA		06/25/2021		270,443		(219)			(219)		1,522	1,522			
100060131	VERO BEACH	FL		06/25/2021		257,321		(224)			(224)		1,071	1,071			
100060132	ORLANDO	FL		06/25/2021		217,279		(196)			(196)		903	903			
100060133	WASHINGTON	DC		06/25/2021		315,418		(122)			(122)		1,545	1,545			
100060134	DENVER	CO		06/25/2021		221,896		(113)			(113)		1,082	1,082			
100060135	FORT COLLINS	CO		06/25/2021		370,279		(276)			(276)		1,796	1,796			
100060136	PONTE VEDRA	FL		06/25/2021		321,301		(240)			(240)		1,464	1,464			
100060137	WASHINGTON	DC		06/25/2021		517,078		(468)			(468)		2,442	2,442			
100060138	CLEARWATER	FL		06/25/2021		194,239		(138)			(138)		951	951			
100060139	WINTER GARDEN	FL		06/25/2021		231,148		(148)			(148)		1,058	1,058			
100060140	FREEPORT	FL		06/25/2021		238,479		(208)			(208)		1,014	1,014			
100060141	NEW CASTLE	DE		06/25/2021		135,584		(83)			(83)		631	631			
100060142	ORLANDO	FL		06/25/2021		176,098		(120)			(120)		837	837			
100060143	STUART	FL		06/25/2021		250,340		(164)			(164)		1,188	1,188			
100060144	LAKE WORTH	FL		06/25/2021		289,835		(158)			(158)		1,418	1,418			
100060145	HOLLYWOOD	FL		06/25/2021		207,950		(136)			(136)		987	987			
100060146	LARGO	FL		06/25/2021		99,022		(111)			(111)		921	921			
100060147	SAINT PETERSBURG	FL		06/25/2021		197,109		(179)			(179)		892	892			
100060148	FORT LAUDERDALE	FL		06/25/2021		256,580		(219)			(219)		1,184	1,184			
100060149	TAMPA	FL		06/25/2021		217,453		(72)			(72)		356	356			
100060150	PUNTA GORDA	FL		06/25/2021		390,968		(299)			(299)		1,847	1,847			
100060151	HOMESTEAD	FL		06/25/2021		155,325		(125)			(125)		673	673			
100060152	HOLMES BEACH	FL		06/25/2021		500,578		(217)			(217)		2,471	2,471			
100060155	ORLANDO	FL		06/25/2021		53,773		(303)			(303)		2,806	2,806			
100060157	ORLANDO	FL		06/25/2021		198,051		(62)			(62)		896	896			
100060164	HOLLYWOOD	FL		06/25/2021		201,988		(166)			(166)		894	894			
100060165	NORCROSS	GA		06/25/2021		272,201		(251)			(251)		1,947	1,947			
100060166	HAMPTON	GA		06/25/2021		160,488		(133)			(133)		741	741			
100060168	SAVANNAH	GA		06/25/2021		322,769		(293)			(293)		1,453	1,453			
100060169	MERIDIAN	ID		06/25/2021		233,560		(173)			(173)		1,128	1,128			
100060170	POMPANO BEACH	FL		06/25/2021		233,682		(189)			(189)		1,079	1,079			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060171	POST FALLS	ID		06/25/2021		226,632		(356)			(356)		3,001	3,001			
100060173	LAKE ZURICH	IL		06/25/2021		264,408		(174)			(174)		1,249	1,249			
100060175	POCATELLO	ID		06/25/2021		163,628		(161)			(161)		751	751			
100060176	BERWYN	IL		06/25/2021		266,801		(94)			(94)		1,262	1,262			
100060177	BOISE	ID		06/25/2021		342,835		(154)			(154)		1,718	1,718			
100060179	CHICAGO	IL		06/25/2021		238,701		(187)			(187)		1,035	1,035			
100060180	ITASCA	IL		06/25/2021		177,269		(296)			(296)		1,589	1,589			
100060181	INDIANAPOLIS	IN		06/25/2021		201,129		(157)			(157)		930	930			
100060183	CHICAGO	IL		06/25/2021		299,465		(219)			(219)		1,411	1,411			
100060185	HAVERHIL	MA		06/25/2021		373,769		(154)			(154)		1,538	1,538			
100060186	NEW ORLEANS	LA		06/25/2021		269,880		(235)			(235)		1,773	1,773			
100060187	SLIDELL	LA		06/25/2021		229,729		(138)			(138)		1,093	1,093			
100060189	LOWELL	MA		06/25/2021		284,820		(369)			(369)		2,932	2,932			
100060190	NEWTON	MA		06/25/2021		568,030		(566)			(566)		11,775	11,775			
100060191	NEW ORLEANS	LA		06/25/2021		206,833		(77)			(77)		1,089	1,089			
100060192	LAFAYETTE	LA		06/25/2021		154,927		(90)			(90)		775	775			
100060193	METAIRIE	LA		06/25/2021		176,958		(133)			(133)		819	819			
100060195	SOUTH BOSTON	MA		06/25/2021		550,461		(237)			(237)		2,692	2,692			
100060196	BOWIE	MD		06/25/2021		323,922		(212)			(212)		1,537	1,537			
100060197	BALTIMORE	MD		06/25/2021		253,725		(138)			(138)		1,235	1,235			
100060199	TAKOMA PARK	MD		06/25/2021		360,474		(131)			(131)		2,029	2,029			
100060202	MINNEAPOLIS	MN		06/25/2021		200,127		(238)			(238)		1,623	1,623			
100060203	PLEASANT HILL	MO		06/25/2021		166,649		(177)			(177)		888	888			
100060204	PASADENA	MD		06/25/2021		206,003		(133)			(133)		1,810	1,810			
100060205	CHESTERFIELD	MO		06/25/2021		283,548		(178)			(178)		1,411	1,411			
100060207	BIDDEFORD	ME		06/25/2021		238,755		(88)			(88)		1,125	1,125			
100060209	MINNEAPOLIS	MN		06/25/2021		229,180		(299)			(299)		3,135	3,135			
100060211	VASS	NC		06/25/2021		200,147		(108)			(108)		996	996			
100060213	MOYOCK	NC		06/25/2021		142,607		(126)			(126)		629	629			
100060215	KILL DEVIL HILLS	NC		06/25/2021		237,954		(129)			(129)		1,188	1,188			
100060216	HUNTERSVILLE	NC		06/25/2021		338,217		(173)			(173)		1,714	1,714			
100060218	CHARLOTTE	NC		06/25/2021		218,264		(186)			(186)		1,032	1,032			
100060219	CHARLOTTE	NC		06/25/2021		174,834		(139)			(139)		2,379	2,379			
100060220	HACKETTSTOWN	NJ		06/25/2021		229,251		(186)			(186)		998	998			
100060222	OMAHA	NE		06/25/2021		180,669		(131)			(131)		837	837			
100060224	MANCHESTER	NH		06/25/2021		257,921		(102)			(102)		1,263	1,263			
100060227	ELIZABETH	NJ		06/25/2021		366,163		(169)			(169)		1,856	1,856			
100060230	NORTH LAS VEGAS	NV		06/25/2021		290,653		(215)			(215)		1,353	1,353			
100060233	ASBURY PARK	NJ		06/25/2021		276,852		(93)			(93)		1,251	1,251			
100060234	RIO RANCHO	NM		06/25/2021		173,928		(152)			(152)		784	784			
100060236	BAYONNE	NJ		06/25/2021		279,620		(176)			(176)		1,328	1,328			
100060241	LAS VEGAS	NV		06/25/2021		288,973		(113)			(113)		1,367	1,367			
100060242	LAS VEGAS	NV		06/25/2021		292,650		(117)			(117)		1,382	1,382			
100060243	HENDERSON	NV		06/25/2021		149,413		(48)			(48)		1,218	1,218			
100060244	PORTLAND	OR		06/25/2021		285,324		(405)			(405)		3,687	3,687			
100060245	RENO	NV		06/25/2021		336,020		(154)			(154)		1,777	1,777			
100060247	BEAVERTON	OR		06/25/2021		325,749		(176)			(176)		1,619	1,619			
100060254	PORTLAND	OR		06/25/2021		244,725		(220)			(220)		1,126	1,126			
100060255	LEBANON	PA		06/25/2021		142,326		(110)			(110)		672	672			
100060256	PHILADELPHIA	PA		06/25/2021		223,994		(93)			(93)		1,451	1,451			
100060259	PHILADELPHIA	PA		06/25/2021		142,652		(71)			(71)		699	699			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060262	EAST PROVIDENCE	RI		06/25/2021		134,545		(109)			(109)		1,869	1,869			
100060264	QUAKERTOWN	PA		06/25/2021		176,155		(64)			(64)		833	833			
100060267	KNOXVILLE	TN		06/25/2021		233,435		(126)			(126)		1,160	1,160			
100060269	NASHVILLE	TN		06/25/2021		200,168		(77)			(77)		961	961			
100060270	BRENTWOOD	TN		06/25/2021		368,578		(149)			(149)		1,804	1,804			
100060272	SEVIERVILLE	TN		06/25/2021		244,132		(94)			(94)		1,177	1,177			
100060274	SCHERTZ	TX		06/25/2021		329,400		(259)			(259)		1,442	1,442			
100060275	FORTH WORTH	TX		06/25/2021		277,340		(296)			(296)		3,211	3,211			
100060276	NASHVILLE	TN		06/25/2021		233,024		(91)			(91)		1,097	1,097			
100060278	FORT WORTH	TX		06/25/2021		244,689		(183)			(183)		1,140	1,140			
100060279	HOUSTON	TX		06/25/2021		228,295		(172)			(172)		1,071	1,071			
100060280	HUNTSVILLE	TX		06/25/2021		120,430		(111)			(111)		556	556			
100060281	THE WOODLANDS	TX		06/25/2021		402,603		(265)			(265)		1,929	1,929			
100060283	LIBERTY HILL	TX		06/25/2021		237,115		(233)			(233)		1,917	1,917			
100060284	BUDA	TX		06/25/2021		205,199		(77)			(77)		990	990			
100060285	FRISCO	TX		06/25/2021		343,209		(189)			(189)		1,779	1,779			
100060286	PLANO	TX		06/25/2021		215,948		(141)			(141)		1,025	1,025			
100060287	HOUSTON	TX		06/25/2021		250,621		(183)			(183)		1,510	1,510			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021		231,033		(139)			(139)		1,104	1,104			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		279,181		(163)			(163)		1,492	1,492			
100060292	SAN ANTONIO	TX		06/25/2021		164,007		(53)			(53)		717	717			
100060293	DALLAS	TX		06/25/2021		332,207		(135)			(135)		1,593	1,593			
100060294	BRIGHAM CITY	UT		06/25/2021		270,251		(84)			(84)		1,188	1,188			
100060298	GRAPEVINE	TX		06/25/2021		310,784		(117)			(117)		1,029	1,029			
100060301	OGDEN	UT		06/25/2021		240,929		(92)			(92)		1,156	1,156			
100060302	LAYTON	UT		06/25/2021		200,276		(83)			(83)		980	980			
100060303	PROVO	UT		06/25/2021		222,537		(220)			(220)		998	998			
100060304	SALT LAKE CITY	UT		06/25/2021		278,957		(206)			(206)		884	884			
100060305	ALEXANDRIA	VA		06/25/2021		419,224		(275)			(275)		1,999	1,999			
100060306	MECHANICSVILLE	VA		06/25/2021		198,102		(118)			(118)		978	978			
100060307	VIRGINIA BEACH	VA		06/25/2021		301,528		(197)			(197)		1,431	1,431			
100060312	FAIRFAX	VA		06/25/2021		375,780		(182)			(182)		1,881	1,881			
100060314	CHESAPEAKE	VA		06/25/2021		104,299		(74)			(74)		484	484			
100060315	SEATTLE	WA		06/25/2021		477,186		(259)			(259)		2,323	2,323			
100060316	CLE ELUM	WA		06/25/2021		240,589		(161)			(161)		1,026	1,026			
100060319	MARYSVILLE	WA		06/25/2021		392,732		(154)			(154)		1,924	1,924			
100060335	SNEADS FERRY	NC		06/01/2021		108,404		17			17		751	751			
100060338	DUBUQUE	IA		06/01/2021		52,537		6			6		940	940			
100060341	PORTAGE	IN		06/01/2021		101,935		14			14		472	472			
100060343	SYLACAUGA	AL		06/01/2021		113,834		15			15		804	804			
100060344	PHENIX CITY	AL		06/01/2021		62,076		12			12		528	528			
100060348	HEADLAND	AL		06/01/2021		119,803		22			22		1,378	1,378			
100060351	GORDO	AL		06/01/2021		106,547		18			18		972	972			
100060354	SPRING	TX		06/01/2021		117,445		19			19		962	962			
100060356	SAN ANTONIO	TX		06/01/2021		97,696		16			16		794	794			
100060357	PEARLAND	TX		06/01/2021		106,244		15			15		571	571			
100060360	NEEDVILLE	TX		06/01/2021		162,757		1			1		260	260			
100060367	WAYNESVILLE	OH		06/01/2021		257,283		41			41		2,256	2,256			
100060368	AUSTIN	TX		06/01/2021		95,794		17			17		870	870			
100060369	MAUMELLE	AR		06/01/2021		117,339		18			18		642	642			
100060372	TOMBALL	TX		06/01/2021		115,455		17			17		1,012	1,012			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060375	DUNDALK	MD		06/01/2021		135,371		21			21		798	798			
100060378	KNOXVILLE	TN		06/01/2021		77,094		17			17		777	777			
100060382	BLACKLICK	OH		06/01/2021		152,915		17			17		801	801			
100060384	HAMMOND	IN		06/01/2021		82,880		10			10		448	448			
100060394	NIXA	MO		06/01/2021		50,754		8			8		529	529			
100060405	FULTONDALE	AL		06/01/2021		91,764		8			8		526	526			
100060408	OTISVILLE	MI		06/01/2021		72,692		8			8		388	388			
100060409	SAN ANTONIO	TX		06/01/2021		136,232		13			13		2,100	2,100			
100060411	DOLOMITE	AL		06/01/2021		55,634		9			9		300	300			
100060415	ROSWELL	NM		06/01/2021		64,776		6			6		867	867			
100060419	HOUSTON	TX		06/01/2021		101,104		13			13		956	956			
100060420	WINTHROP	MN		06/01/2021		128,341		17			17		687	687			
100060425	GREENFIELD	IN		06/01/2021		55,832		9			9		388	388			
100060428	SAINT LOUIS	MO		06/01/2021		33,016		5			5		278	278			
100060429	BETHEL	MN		06/01/2021		153,794		23			23		1,762	1,762			
100060430	NICE	CA		06/01/2021		111,573		16			16		766	766			
100060432	RANDALLSTOWN	MD		06/01/2021		151,691		21			21		813	813			
100060433	GAITHERSBURG	MD		06/01/2021		194,090		20			20		960	960			
100060434	KANSAS CITY	MO		06/01/2021		90,648		21			21		4,269	4,269			
100060437	INDIANAPOLIS	IN		06/01/2021		154,259		25			25		1,428	1,428			
100060438	ELKHORN	WI		06/01/2021		126,635		102			102		22,167	22,167			
100060439	MOBILE	AL		06/01/2021		78,697		11			11		374	374			
100060440	SAVANNAH	MO		06/01/2021		79,730		12			12		557	557			
100060443	MADISON	WI		06/01/2021		114,656		15			15		612	612			
100060450	LOMPOC	CA		06/01/2021		192,837		25			25		960	960			
100060451	EL PASO	TX		06/01/2021		140,804		20			20		1,012	1,012			
100060457	FRESNO	TX		06/01/2021		119,290		3			3		240	240			
100060458	DELMONT	PA		06/01/2021		84,562		12			12		612	612			
100060462	HOLLY	MI		06/01/2021		161,596		22			22		1,106	1,106			
100060463	LUCERNE VALLEY	CA		06/01/2021		91,473		12			12		212	212			
100060464	CHAPEL HILL	NC		06/01/2021		144,966		21			21		1,017	1,017			
100060467	EL CAJON	CA		06/01/2021		408,055		40			40		5,592	5,592			
100060468	COMMERCE CITY	CO		06/01/2021		193,898		28			28		1,355	1,355			
100060473	LAGUNA HILLS	CA		06/01/2021		456,982		73			73		2,919	2,919			
100060475	SAN DIEGO	CA		06/01/2021		289,767		32			32		1,018	1,018			
100060476	HARVARD	IL		06/01/2021		72,467		10			10		485	485			
100060481	GREENSBORO	NC		06/01/2021		116,526		17			17		855	855			
100060482	HOLT	MI		06/01/2021		137,198		21			21		1,054	1,054			
100060483	YOUNGSTOWN	OH		06/01/2021		87,937		8			8		467	467			
100060486	HUNTINGTON	WV		06/01/2021		79,530		8			8		397	397			
100060490	CORPUS CHRISTI	TX		06/01/2021		123,322		20			20		731	731			
100060495	SLIDELL	LA		06/01/2021		180,289		23			23		1,054	1,054			
100060496	STERLING HEIGHTS	MI		06/01/2021		97,294		13			13		1,330	1,330			
100060497	LINCOLN	NE		06/01/2021		200,129		31			31		1,523	1,523			
100060498	CLARKSVILLE	TN		06/01/2021		114,935		18			18		563	563			
100060499	MULVANE	KS		06/01/2021		75,141		10			10		247	247			
100060503	JEFFERSON CITY	MO		06/01/2021		157,458		15			15		1,344	1,344			
100060506	LANCASTER	CA		06/01/2021		196,446		27			27		1,330	1,330			
100060508	LOS ANGELES	CA		06/01/2021		285,410		106			106		1,267	1,267			
100060512	MOORE	OK		06/01/2021		77,396		2			2		160	160			
100060514	DULUTH	MN		06/01/2021		133,280		18			18		1,446	1,446			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060515	WARREN	MI		06/01/2021		131,840		17			17		832	832			
100060518	HAMPTON	VA		06/01/2021		126,703		18			18		934	934			
100060520	HOT SPRINGS	AR		06/01/2021		70,203		11			11		540	540			
100060521	PLAQUEMINE	LA		06/01/2021		55,596		2			2		261	261			
100060523	DENVER	CO		06/01/2021		167,140		17			17		372	372			
100060524	POOLER	GA		06/01/2021		120,955		20			20		553	553			
100060525	EMMET	AR		06/01/2021		148,752		7			7		254	254			
100060526	ZACHARY	LA		06/01/2021		111,524		12			12		1,662	1,662			
100060527	STERLING	VA		06/01/2021		505,147		55			55		2,402	2,402			
100060528	WOODBRIDGE	VA		06/01/2021		165,685		24			24		892	892			
100060530	TEXARKANA	TX		06/01/2021		92,184		14			14		671	671			
100060531	TALKING ROCK	GA		06/01/2021		139,009		20			20		1,610	1,610			
100060532	KILLEEN	TX		06/01/2021		71,113		10			10		495	495			
100060534	ANTIOCH	TN		06/01/2021		143,710		20			20		1,036	1,036			
100060535	MARIETTA	GA		06/01/2021		184,983		26			26		1,259	1,259			
100060540	NASHVILLE	TN		06/01/2021		264,746		47			47		2,882	2,882			
100060541	ARLINGTON	TX		06/01/2021		100,910		13			13		640	640			
100060542	CORPUS CHRISTI	TX		06/01/2021		86,053		12			12		530	530			
100060547	HERNDON	VA		06/01/2021		246,529		36			36		1,777	1,777			
100060551	LILBURN	GA		06/01/2021		150,882		35			35		2,510	2,510			
100060552	SILVER SPRING	MD		06/01/2021		253,775		38			38		1,349	1,349			
100060553	POWHATAN	VA		06/01/2021		168,428		3			3		736	736			
100060554	MARIETTA	GA		06/01/2021		176,954		23			23		1,220	1,220			
100060555	CHARLOTTE	NC		06/01/2021		129,424		22			22		1,086	1,086			
100060558	SAVANNAH	GA		06/01/2021		80,647		13			13		555	555			
100060561	COVINGTON	KY		06/01/2021		87,573		13			13		905	905			
100060564	CUMMING	GA		06/01/2021		101,268		14			14		501	501			
100060565	SIOUX FALLS	SD		06/01/2021		73,660		10			10		1,239	1,239			
100060567	CINCINNATI	OH		06/01/2021		73,917		11			11		735	735			
100060568	OMAHA	NE		06/01/2021		106,887		17			17		1,018	1,018			
100060571	ALABASTER	AL		06/01/2021		94,184		1			1		321	321			
100060572	ALPINE	AL		06/01/2021		84,881		13			13		632	632			
100060573	HUMBLE	TX		06/01/2021		211,209		13			13		1,243	1,243			
100060579	CALHOUN	GA		06/01/2021		118,178		18			18		675	675			
100060580	ALLEN PARK	MI		06/01/2021		104,445		15			15		368	368			
100060581	LUBBOCK	TX		06/01/2021		64,587		9			9		440	440			
100060582	MCDONOUGH	GA		06/01/2021		108,672		15			15		583	583			
100060585	MUSKOGEE	OK		06/01/2021		78,915		11			11		587	587			
100060586	HIGHLAND PARK	IL		06/01/2021		144,763		21			21		720	720			
100060589	SAVANNAH	GA		06/01/2021		99,514		15			15		743	743			
100060591	OAK HILLS	CA		06/01/2021		225,584		28			28		1,131	1,131			
100060594	SANTE FE	TX		06/01/2021		111,278		15			15		943	943			
100060595	SAN ANTONIO	TX		06/01/2021		64,251		9			9		291	291			
100060597	PEORIA	AZ		06/01/2021		173,772		24			24		1,166	1,166			
100060601	WATERFORD	MI		06/01/2021		114,932		17			17		814	814			
100060603	MORGAN CITY	LA		06/01/2021		136,420		21			21		982	982			
100060604	BURTON	MI		06/01/2021		123,425		7			7		614	614			
100060606	SAN BERNARDINO	CA		06/01/2021		184,307		27			27		1,371	1,371			
100060607	MARRERO	LA		06/01/2021		88,121		12			12		424	424			
100060608	BEDFORD	TX		06/01/2021		135,055		22			22		1,163	1,163			
100060612	RALEIGH	NC		06/01/2021		102,585		14			14		1,203	1,203			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060615	MAPLEWOOD	MN		06/01/2021		177,443		26			26		1,394	1,394			
100060619	GREENSBORO	NC		06/01/2021		71,770		10			10		560	560			
100060620	CHATHAM	LA		06/01/2021		133,266		19			19		806	806			
100060623	MOUNT HOLLY	NC		06/01/2021		63,590		8			8		393	393			
100060624	OTTAWA	KS		06/01/2021		118,532		15			15		821	821			
100060626	FEDERAL WAY	WA		06/01/2021		267,576		33			33		1,623	1,623			
100060627	GOODYEAR	AZ		06/01/2021		198,400		26			26		1,245	1,245			
100060628	PHOENIX	AZ		06/01/2021		140,987		22			22		1,290	1,290			
100060629	TIGARD	OR		06/01/2021		226,098		30			30		1,040	1,040			
100060630	AMERICAN CANYON	CA		06/01/2021		408,635		57			57		2,782	2,782			
100060631	SAN ANTONIO	TX		06/01/2021		165,551		18			18		800	800			
100060633	ATLANTA	GA		06/01/2021		230,692		32			32		2,075	2,075			
100060640	GLENDALE	AZ		06/01/2021		197,006		22			22		1,029	1,029			
100060641	DADEVILLE	MO		06/01/2021		70,704		8			8		407	407			
100060643	CHICAGO	IL		06/01/2021		41,831		4			4		277	277			
100060650	BAKERSFIELD	CA		06/01/2021		172,655		27			27		1,769	1,769			
100060651	WESTLAND	MI		06/01/2021		107,310		14			14		688	688			
100060653	NORFOLK	VA		06/01/2021		156,437		9			9		709	709			
100060655	COUNCIL BLUFFS	IA		06/01/2021		58,446		8			8		246	246			
100060658	ARNOLD	MD		06/01/2021		205,255		22			22		954	954			
100060661	MARION	KY		06/01/2021		76,648		11			11		586	586			
100060665	BARDSTOWN	KY		06/01/2021		72,995		8			8		136	136			
100060667	GLADSTONE	OR		06/01/2021		259,429		22			22		3,142	3,142			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		166,208		20			20		980	980			
100060676	GUYTON	GA		06/01/2021		274,490		31			31		1,500	1,500			
100060677	AVONDALE	AZ		06/01/2021		176,929		40			40		3,264	3,264			
100060679	KATY	TX		06/01/2021		128,980		22			22		1,135	1,135			
100060680	HUNTSVILLE	TX		06/01/2021		96,935		16			16		569	569			
100060681	DEQUINCY	LA		06/01/2021		112,595		20			20		1,312	1,312			
100060684	SPRINGFIELD	PA		06/01/2021		216,585		36			36		1,839	1,839			
100060687	SPRING	TX		06/01/2021		123,134		16			16		758	758			
100060691	HINCKLEY	MN		06/01/2021		99,021		2			2		454	454			
100060694	RICHMOND	VA		06/01/2021		114,782		18			18		951	951			
100060695	PLANO	TX		06/01/2021		118,223		21			21		1,032	1,032			
100060697	SYLACAUGA	AL		06/01/2021		128,809		17			17		800	800			
100060698	BARLOW	KY		06/01/2021		39,042		7			7		550	550			
100060700	WICHITA	KS		06/01/2021		60,358		10			10		566	566			
100060706	CAMPBELLSVILLE	KY		06/01/2021		74,709		9			9		115	115			
100060709	EL PASO	TX		06/01/2021		92,081		14			14		923	923			
100060710	LE ROY	IL		06/01/2021		64,860		10			10		483	483			
100060715	MANCHESTER	CT		06/01/2021		154,104		23			23		1,121	1,121			
100060719	BATON ROUGE	LA		06/01/2021		80,489		12			12		584	584			
100060720	BALTIMORE	MD		06/01/2021		79,226		11			11		590	590			
100060721	NEENAH	WI		06/01/2021		145,142		26			26		1,397	1,397			
100060725	LEROY	AL		06/01/2021		154,981		16			16		1,529	1,529			
100060726	MEMPHIS	TN		06/01/2021		75,921		11			11		545	545			
100060729	GROVETOWN	GA		06/01/2021		203,537		26			26		518	518			
100060730	MUNCIE	IN		06/01/2021		92,503		27			27		5,315	5,315			
100060736	BATON ROUGE	LA		06/01/2021		127,135		19			19		943	943			
100060739	SAN ANTONIO	TX		06/01/2021		106,299		14			14		265	265			
100060740	HAHIRA	GA		06/01/2021		112,704		16			16		554	554			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060741	THROOP	PA		06/01/2021		115,262		13			13		568	568			
100060742	NORFOLK	VA		06/01/2021		140,662		27			27		1,087	1,087			
100060744	HOT SPRINGS	AR		06/01/2021		54,109		8			8		257	257			
100060745	CANAL WINCHESTER	OH		06/01/2021		141,288		18			18		515	515			
100060746	YORK	PA		06/01/2021		109,577		17			17		831	831			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		66,161		10			10		465	465			
100060755	WICHITA	KS		06/01/2021		86,196		13			13		629	629			
100060756	KENT	OH		06/01/2021		129,976		19			19		914	914			
100060758	SOUTHFIELD	MI		06/01/2021		114,102		18			18		817	817			
100060760	MUSCLE SHOALS	AL		06/01/2021		66,262		6			6		313	313			
100060761	SHREVEPORT	LA		06/01/2021		129,727		21			21		1,751	1,751			
100060762	BALTIMORE	MD		06/01/2021		217,798		22			22		779	779			
100060763	CENTREVILLE	VA		06/01/2021		238,620		42			42		2,768	2,768			
100060767	SNOW CAMP	NC		06/01/2021		74,101		11			11		535	535			
100060770	HOUSTON	TX		06/01/2021		132,869		20			20		466	466			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		217,445		30			30		1,161	1,161			
100060772	LAPLACE	LA		06/01/2021		81,720		13			13		773	773			
100060776	SUFFOLK	VA		06/01/2021		185,346		25			25		893	893			
100060777	MORGANTOWN	WV		06/01/2021		107,173		12			12		505	505			
100060779	WYOMING	MI		06/01/2021		70,712		10			10		492	492			
100060780	OWINGS MILLS	MD		06/01/2021		207,187		30			30		1,434	1,434			
100060782	MERRILLVILLE	IN		06/01/2021		64,223		9			9		447	447			
100060785	DECATUR	AL		06/01/2021		105,746		15			15		540	540			
100060788	WINCHESTER	VA		06/01/2021		189,780		16			16		652	652			
100060795	HUNTSVILLE	AL		06/01/2021		98,099		14			14		708	708			
100060796	DALLAS	NC		06/01/2021		124,230		17			17		859	859			
100060799	BRISTOW	VA		06/01/2021		304,965		45			45		2,195	2,195			
100060801	UNION POINT	GA		06/01/2021		109,577		16			16		766	766			
100060803	BROWNSVILLE	TX		06/01/2021		82,667		12			12		536	536			
100060806	FERGUSON	MO		06/01/2021		70,599		11			11		838	838			
100060807	ELWOOD	IN		06/01/2021		79,963		8			8		268	268			
100060808	WHITTIER	CA		06/01/2021		486,301		66			66		2,338	2,338			
100060810	MABEN	MS		06/01/2021		72,487		10			10		511	511			
100060812	DAMASCUS	MD		06/01/2021		218,394		29			29		1,506	1,506			
100060813	MUNDELEIN	IL		06/01/2021		159,036		23			23		1,135	1,135			
100060819	PORTAGE	IN		06/01/2021		122,180		12			12		1,294	1,294			
100060820	FRANKFORT	KY		06/01/2021		74,942		11			11		527	527			
100060823	LOUISVILLE	KY		06/01/2021		77,886		11			11		544	544			
100060825	CHATSWORTH	GA		06/01/2021		103,398		14			14		675	675			
100060826	ALEXANDRIA	LA		06/01/2021		80,273		5			5		156	156			
100060836	VINEMONT	AL		06/01/2021		88,314		13			13		2,030	2,030			
100060840	LINCOLN	NE		06/01/2021		94,474		8			8		667	667			
100060848	PETERSBURG	VA		06/01/2021		79,092		11			11		551	551			
100060851	PLEASANT PLAIN	OH		06/01/2021		44,050		6			6		284	284			
100060857	LAWSON	MO		06/01/2021		174,621		18			18		556	556			
100060859	ATLANTA	GA		06/01/2021		71,316		10			10		463	463			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		172,926		25			25		821	821			
100060862	HENRICO	VA		06/01/2021		236,149		33			33		1,705	1,705			
100060864	WOODBRIDGE	VA		06/01/2021		292,624		43			43		2,082	2,082			
100060865	FONTANA	CA		06/01/2021		275,936		40			40		1,937	1,937			
100060874	KNOXVILLE	TN		06/01/2021		203,759		27			27		1,501	1,501			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060876	HAMPTON	GA		06/01/2021		276,075		39			39		1,938	1,938			
100060880	JACKSBORO	TN		06/01/2021		87,088		14			14		737	737			
100060882	MOBILE	AL		06/01/2021		87,747		14			14		973	973			
100060884	KANSAS CITY	MO		06/01/2021		66,380		8			8		349	349			
100060885	ABERDEEN	MD		06/01/2021		149,482		21			21		985	985			
100060886	SCOTTSVILLE	KY		06/01/2021		98,144		15			15		709	709			
100060887	BLUE SPRINGS	MO		06/01/2021		120,081		17			17		860	860			
100060889	CROSBY	TX		06/01/2021		178,745		20			20		925	925			
100060892	LOVELAND	CO		06/01/2021		275,477		38			38		1,885	1,885			
100060895	SAN BENITO	TX		06/01/2021		84,648		12			12		421	421			
100060897	NASHVILLE	TN		06/01/2021		105,689		13			13		460	460			
100060899	ENGLEWOOD	TN		06/01/2021		103,688		15			15		724	724			
100060900	HOUSTON	TX		06/01/2021		135,655		15			15		736	736			
100060901	BESSEMER	AL		06/01/2021		109,511		15			15		980	980			
100060902	LAKE ELSINORE	CA		06/01/2021		207,644		30			30		1,479	1,479			
100060907	EL PASO	TX		06/01/2021		84,916		12			12		572	572			
100060908	FORT WORTH	TX		06/01/2021		129,671		18			18		877	877			
100060909	MOUNDVILLE	AL		06/01/2021		65,578		8			8		369	369			
100060912	CORDOVA	TN		06/01/2021		98,149		13			13		650	650			
100060913	GLENDALE	AZ		06/01/2021		185,124		26			26		1,260	1,260			
100060917	HARLINGEN	TX		06/01/2021		80,432		11			11		540	540			
100060920	SAN BENITO	TX		06/01/2021		90,915		14			14		804	804			
100060924	OWENSBORO	KY		06/01/2021		60,186		9			9		1,758	1,758			
100060927	HOGANSVILLE	GA		06/01/2021		115,432		11			11		1,020	1,020			
100060929	HAMILTON	GA		06/01/2021		155,825		20			20		717	717			
100060930	BALTIMORE	MD		06/01/2021		148,451		20			20		1,002	1,002			
100060931	BAYTOWN	TX		06/01/2021		227,952		34			34		1,613	1,613			
100060932	ALBANY	GA		06/01/2021		125,049		18			18		869	869			
100060933	LAKE ELSINORE	CA		06/01/2021		196,660		28			28		1,411	1,411			
100060935	HAMPTON	VA		06/01/2021		106,348		14			14		474	474			
100060939	MARYVILLE	TN		06/01/2021		63,171		8			8		410	410			
100060940	RAYTOWN	MO		06/01/2021		97,016		5			5		800	800			
100060941	HOLLY POND	AL		06/01/2021		135,856		19			19		966	966			
100060943	ROUND ROCK	TX		06/01/2021		134,185		28			28		1,760	1,760			
100060944	KING WILLIAM	VA		06/01/2021		156,566		19			19		836	836			
100060945	TUCSON	AZ		06/01/2021		114,448		3			3		9	9			
100060948	WESLACO	TX		06/01/2021		105,868		14			14		701	701			
100060951	LAWRENCEVILLE	GA		06/01/2021		169,495		24			24		1,169	1,169			
100060953	NOLENSVILLE	TN		06/01/2021		265,019		36			36		2,517	2,517			
100060955	MEMPHIS	TN		06/01/2021		176,883		27			27		1,261	1,261			
100060957	LONGVIEW	TX		06/01/2021		170,891		26			26		1,288	1,288			
100060964	LEESBURG	VA		06/01/2021		227,779		33			33		1,620	1,620			
100060967	RIVERSIDE	CA		06/01/2021		280,757		39			39		2,564	2,564			
100060969	CLARKSVILLE	TN		06/01/2021		105,734		15			15		747	747			
100060970	FRESNO	CA		06/01/2021		142,767		21			21		1,014	1,014			
100060973	WAYNESBORO	VA		06/01/2021		118,167		17			17		837	837			
100060974	HORSHAM	PA		06/01/2021		173,924		23			23		1,232	1,232			
100060975	KENNESAW	GA		06/01/2021		137,905		20			20		651	651			
100060978	AUBURN	GA		06/01/2021		92,882		13			13		655	655			
100060979	APPLETON	WI		06/01/2021		163,419		22			22		1,094	1,094			
100060981	GILLSVILLE	GA		06/01/2021		155,761		23			23		1,438	1,438			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060982	EAST BETHEL	MN		06/01/2021		168,446		23			23		1,123	1,123			
100060983	SPRINGFIELD	MA		06/01/2021		161,765		23			23		1,118	1,118			
100060986	CONCORD	NC		06/01/2021		221,911		31			31		1,013	1,013			
100060989	WEST JEFFERSON	OH		06/01/2021		138,495		14			14		913	913			
100060990	INDEPENDENCE	MO		06/01/2021		58,165		8			8		381	381			
100060991	WESTMINSTER	MD		06/01/2021		219,146		29			29		1,444	1,444			
100060992	BROWN DEER	WI		06/01/2021		112,553		23			23		597	597			
100060993	TUCSON	AZ		06/01/2021		78,243		18			18		202	202			
100060994	KANSAS CITY	KS		06/01/2021		127,356		14			14		2,272	2,272			
100060996	RIALTO	CA		06/01/2021		242,196		33			33		1,661	1,661			
100060997	CHATTANOOGA	TN		06/01/2021		94,339		14			14		662	662			
100060998	CATONSVILLE	MD		06/01/2021		156,504		14			14		2,614	2,614			
100060999	FRISCO	TX		06/01/2021		294,071		41			41		2,068	2,068			
100061001	ODESSA	TX		06/01/2021		213,056		30			30		1,492	1,492			
100061002	BALTIMORE	MD		06/01/2021		81,692		8			8		881	881			
100061008	MONT BELVIEU	TX		06/01/2021		251,251		35			35		1,775	1,775			
100061009	INDIO	CA		06/01/2021		172,438		25			25		925	925			
100061012	GAINESVILLE	GA		06/01/2021		72,748		10			10		498	498			
100061013	MIDLAND	TX		06/01/2021		213,011		35			35		1,152	1,152			
100061014	TUCSON	AZ		06/01/2021		137,380		19			19		966	966			
100061015	BAYTOWN	TX		06/01/2021		131,099		18			18		887	887			
100061019	PHOENIX	AZ		06/01/2021		235,297		33			33		1,601	1,601			
100061020	OKLAHOMA CITY	OK		06/01/2021		156,712		28			28		989	989			
100061021	EAST CHICAGO	IN		06/01/2021		96,457		6			6		854	854			
100061022	SAN ANTONIO	TX		06/01/2021		87,045		7			7		198	198			
100061023	PHILADELPHIA	PA		06/01/2021		89,209		11			11		408	408			
100061024	GLENN HEIGHTS	TX		06/01/2021		179,867		30			30		2,173	2,173			
100061025	DEWEYVILLE	UT		06/01/2021		164,792		20			20		1,788	1,788			
100061027	LUMBERTON	NC		06/01/2021		93,687		13			13		651	651			
100061028	LAS VEGAS	NV		06/01/2021		175,943		36			36		1,848	1,848			
100061029	COLORADO SPRINGS	CO		06/01/2021		207,213		30			30		1,102	1,102			
100061030	ATLANTA	GA		06/01/2021		152,729		21			21		1,077	1,077			
100061033	MEMPHIS	TN		06/01/2021		215,578		30			30		1,468	1,468			
100061034	MANTECA	CA		06/01/2021		258,879		36			36		1,780	1,780			
100061038	PEARL	MS		06/01/2021		82,259		12			12		578	578			
100061039	CHANDLER	AZ		06/01/2021		210,742		31			31		1,905	1,905			
100061040	CHESAPEAKE	VA		06/01/2021		275,610		39			39		1,938	1,938			
100061041	DISTRICT HTS	MD		06/01/2021		228,949		32			32		1,610	1,610			
100061042	DALLAS	TX		06/01/2021		94,139		13			13		611	611			
100061044	BELCAMP	MD		06/01/2021		127,706		18			18		1,139	1,139			
100061047	HEMET	CA		06/01/2021		308,112		46			46		2,144	2,144			
100061048	SAVANNAH	GA		06/01/2021		129,895		19			19		854	854			
100061051	BETHLEHEM	GA		06/01/2021		142,083		19			19		618	618			
100061054	LAWRENCEVILLE	GA		06/01/2021		111,729		16			16		869	869			
100061055	CHICAGO	IL		06/01/2021		119,792		16			16		785	785			
100061057	WICHITA	KS		06/01/2021		74,346		10			10		346	346			
100061058	TUSCALOOSA	AL		06/01/2021		137,359		8			8		857	857			
100061059	ARLINGTON	TX		06/01/2021		86,628		11			11		759	759			
100061060	PORT HUENEME	CA		06/01/2021		188,016		26			26		1,320	1,320			
100061062	CARROLLTON	TX		06/01/2021		159,250		23			23		852	852			
100061066	STERLING HEIGHTS	MI		06/01/2021		200,582		11			11		1,379	1,379			

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100061067	HOBOKEN	GA		06/01/2021		68,550		10			10		485	485			
100061068	OAK HILL	OH		06/01/2021		93,605		13			13		644	644			
100061076	HOBBS	NM		06/01/2021		149,787		22			22		1,349	1,349			
100061078	MORRISVILLE	PA		06/01/2021		129,581		22			22		1,811	1,811			
100061079	BRIGHTWOOD	VA		06/01/2021		208,173		29			29		1,458	1,458			
100061080	LA FOLLETTE	TN		06/01/2021		153,194		19			19		705	705			
100061084	BURLINGTON	NC		06/01/2021		109,803		14			14		573	573			
100061086	HELENDALE	CA		06/01/2021		195,607		25			25		903	903			
100061087	LAS VEGAS	NV		06/01/2021		161,427		29			29		1,492	1,492			
100061089	BAYTOWN	TX		06/01/2021		105,702		15			15		720	720			
100061090	BESSEMER	AL		06/01/2021		165,194		9			9		1,039	1,039			
100061093	OAKLAND	MD		06/01/2021		153,470		21			21		1,089	1,089			
100061094	CHARLOTTE	NC		06/01/2021		130,168		18			18		877	877			
100061095	SPOKANE VALLEY	WA		06/01/2021		214,317		30			30		1,485	1,485			
100061096	KNOXVILLE	TN		06/01/2021		106,408		28			28		445	445			
100061099	ELKO NEW MARKET	MN		06/01/2021		280,654		21			21						
100061101	PARMA	OH		06/01/2021		98,058		18			18		1,094	1,094			
100061105	ANDERSON	IN		06/01/2021		57,486		17			17		1,214	1,214			
100061107	ST LOUIS	MO		06/01/2021		144,529		21			21		1,068	1,068			
100061111	STOCKTON	CA		06/01/2021		108,543		14			14		458	458			
100061112	WAYCROSS	GA		06/01/2021		45,252		6			6		281	281			
100061115	WAUKESHA	WI		06/01/2021		100,740		12			12		669	669			
100061118	WICHITA	KS		06/01/2021		136,494		90			90		18,621	18,621			
100061119	CHATTANOOGA	TN		06/01/2021		108,013		8			8		464	464			
100061120	INDIANAPOLIS	IN		06/01/2021		104,875		13			13		836	836			
100061121	COON RAPIDS	MN		06/01/2021		166,594		11			11		355	355			
100061123	SAINT LOUIS	MO		06/01/2021		54,199		14			14		729	729			
100061124	JACKSON	MO		06/01/2021		77,218		10			10		458	458			
100061126	GARDENDALE	AL		06/01/2021		70,859		10			10		1,017	1,017			
100061132	THEODORE	AL		06/01/2021		71,805		14			14		475	475			
100061134	TRENTON	GA		06/01/2021		98,732		12			12		809	809			
100061141	SWAINSBORO	GA		06/01/2021		91,114		12			12		774	774			
100061143	NEWPORT	NC		06/01/2021		112,155		9			9		1,138	1,138			
100061144	KNOXVILLE	TN		06/01/2021		75,762		11			11		529	529			
100061145	LEANDER	TX		06/01/2021		222,225		29			29		1,406	1,406			
100061146	HOUSTON	TX		06/01/2021		136,987		19			19		1,157	1,157			
100061148	TONEY	AL		06/01/2021		118,164		8			8		728	728			
100061151	SODDY DAISY	TN		06/01/2021		95,448		13			13		630	630			
100061156	NEW BEDFORD	MA		06/01/2021		139,615		18			18		840	840			
100061157	SHAWNEE	KS		06/01/2021		136,554		15			15		575	575			
100061159	ELK RIVER	MN		06/01/2021		144,297		19			19		1,194	1,194			
100061162	GLENDALE	AZ		06/01/2021		289,317		12			12		1,019	1,019			
100061164	SAINT PAUL	MN		06/01/2021		85,801		11			11		520	520			
100061166	SAINT LOUIS	MO		06/01/2021		94,241		9			9		169	169			
100061171	ENTERPRISE	AL		06/01/2021		83,820		5			5		666	666			
100061174	HEMET	CA		06/01/2021		191,348		25			25		1,214	1,214			
100061180	ELIZABETHTON	TN		06/01/2021		114,306		13			13		448	448			
100061182	ROCKFORD	IL		06/01/2021		105,416		9			9		218	218			
100061183	TOLLESON	AZ		06/01/2021		193,577		22			22		1,337	1,337			
100061184	INDEPENDENCE	MO		06/01/2021		74,180		9			9		439	439			
100061187	LIMA	OH		06/01/2021		105,921		13			13		658	658			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061191	ARTHUR CITY	TX		06/01/2021		120,702		15			15		472	472			
100061192	DENHAM SPRINGS	LA		06/01/2021		105,390		15			15		852	852			
100061196	PORT ARTHUR	TX		06/01/2021		89,051		6			6		(1)	(1)			
100061197	COLLINSVILLE	AL		06/01/2021		124,078		9			9		1	1			
100061200	COOKEVILLE	TN		06/01/2021		163,454		14			14		669	669			
100061202	LOUISVILLE	KY		06/01/2021		104,409		14			14		558	558			
100061203	TONGANOXIE	KS		06/01/2021		111,061		15			15		517	517			
100061204	SPANAWAY	WA		06/01/2021		240,349		31			31		1,458	1,458			
100061206	FULTONDALE	AL		06/01/2021		223,583		29			29		1,428	1,428			
100061208	INDEPENDENCE	MO		06/01/2021		139,750		19			19		1,148	1,148			
100061209	ANGLETON	TX		06/01/2021		179,140		18			18		336	336			
100061214	PALMDALE	CA		06/01/2021		223,827		28			28		1,424	1,424			
100061216	BURNSVILLE	MN		06/01/2021		242,560		32			32		2,090	2,090			
100061220	NEWTON	KS		06/01/2021		71,216		9			9		430	430			
100061222	BROOKLYN PARK	MN		06/01/2021		192,004		25			25		1,235	1,235			
100061224	BALTIMORE	MD		06/01/2021		71,597		9			9		432	432			
100061226	NORTHPORT	AL		06/01/2021		169,207		22			22		3,070	3,070			
100061227	BRIGHAM CITY	UT		06/01/2021		120,254		15			15		697	697			
100061228	SAINT LOUIS	MO		06/01/2021		60,463		7			7		304	304			
100061229	ROMEOVILLE	IL		06/01/2021		178,386		22			22		1,127	1,127			
100061231	PHILADELPHIA	PA		06/01/2021		88,988		10			10		630	630			
100061234	COLLINSVILLE	IL		06/01/2021		130,153		15			15		713	713			
100061238	DEXTER	MO		06/01/2021		40,929		6			6		373	373			
100061239	CAMINO	CA		06/01/2021		165,152		22			22		1,095	1,095			
100061242	HIRAM	GA		06/01/2021		82,114		12			12		408	408			
100061244	NEW ORLEANS	LA		06/01/2021		225,148		69			69		13,746	13,746			
100061245	N HOLLYWOOD	CA		06/01/2021		377,242		50			50		2,368	2,368			
100061248	VILLARD	MN		06/01/2021		60,368		7			7		346	346			
100061249	KANSAS CITY	MO		06/01/2021		104,695		9			9		1,314	1,314			
100061252	CHICKASAW	AL		06/01/2021		105,568		13			13		420	420			
100061255	JACKSONVILLE	FL		06/01/2021		132,638		13			13		875	875			
100061256	HIGH POINT	NC		06/01/2021		162,056		18			18		600	600			
100061257	HENDERSON	NV		06/01/2021		274,550		2			2		444	444			
100061261	MARNE	MI		06/01/2021		128,352		15			15		741	741			
100061265	SAND LAKE	MI		06/01/2021		143,031		18			18		880	880			
100061266	ELKTON	MD		06/01/2021		219,226		28			28		1,331	1,331			
100061268	CAMILLA	GA		06/01/2021		62,276		8			8		509	509			
100061269	OAKDALE	MN		06/01/2021		120,528		16			16		524	524			
100061271	SICKLERVILLE	NJ		06/01/2021		130,027		26			26		1,315	1,315			
100061273	READING	PA		06/01/2021		46,562		7			7		378	378			
100061274	FARMINGTON HILLS	MI		06/01/2021		116,962		14			14		696	696			
100061275	METAIRIE	LA		06/01/2021		168,375		17			17		295	295			
100061276	PITTSFIELD	NH		06/01/2021		143,225		11			11		562	562			
100061279	FREMONT	OH		06/01/2021		63,363		6			6		301	301			
100061280	HUGHESVILLE	MD		06/01/2021		338,154		37			37		1,825	1,825			
100061283	ELLENWOOD	GA		06/01/2021		129,836		19			19		1,229	1,229			
100061286	COUNCIL BLUFFS	IA		06/01/2021		58,372		8			8		271	271			
100061287	MEMPHIS	TN		06/01/2021		97,802		14			14		2,297	2,297			
100061288	MANASSAS	VA		06/01/2021		317,564		37			37		1	1			
100061289	MAPLE HEIGHTS	OH		06/01/2021		57,427		7			7		110	110			
100061290	SAUK RAPIDS	MN		06/01/2021		141,622		14			14		1,986	1,986			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061295	PFLUGERVILLE	TX		06/01/2021		272,431		38			38		1,847	1,847			
100061301	MARRERO	LA		06/01/2021		129,647		14			14		707	707			
100061304	VINELAND	NJ		06/01/2021		141,804		17			17		820	820			
100061306	ORANGE COVE	CA		06/01/2021		148,896		18			18		1,483	1,483			
100061308	COVINGTON	LA		06/01/2021		246,246		8			8		1,291	1,291			
100061310	HOPKINS	MN		06/01/2021		308,533		39			39		1,869	1,869			
100061317	DUNCANVILLE	TX		06/01/2021		289,427		5			5						
100061326	CALHOUN	GA		06/01/2021		159,343		18			18		926	926			
100061327	STONE MOUNTAIN	GA		06/01/2021		93,693		15			15		317	317			
100061328	HASTINGS	MN		06/01/2021		150,942		18			18		690	690			
100061329	KINGSLAND	GA		06/01/2021		232,372		30			30		1,383	1,383			
100061331	LEWISBURG	OH		06/01/2021		106,123		13			13		568	568			
100061332	DOVER	OH		06/01/2021		63,224		8			8		295	295			
100061336	NEW FRANKLIN	OH		06/01/2021		100,919		16			16		591	591			
100061340	BATON ROUGE	LA		06/01/2021		107,838		13			13		375	375			
100061342	JACKSONVILLE	FL		06/01/2021		115,017		1			1		189	189			
100061348	NORTH LAS VEGAS	NV		06/01/2021		232,495		26			26		1,063	1,063			
100061351	SIDNEY	MT		06/01/2021		93,727		10			10		508	508			
100061357	LOUISVILLE	KY		06/01/2021		100,429		12			12		728	728			
100061358	HUBERT	NC		06/01/2021		189,434		19			19		2,207	2,207			
100061365	PANGUITCH	UT		06/01/2021		180,355		25			25		887	887			
100061377	KNOXVILLE	TN		06/01/2021		157,848		17			17		797	797			
100061379	AMARILLO	TX		06/01/2021		157,398		19			19		939	939			
100061381	GRAFTON	OH		06/01/2021		88,780		3			3		309	309			
100061382	CLINTON	MA		06/01/2021		215,718		25			25		1,163	1,163			
100061385	HENDERSONVILLE	NC		06/01/2021		253,986		32			32		1,926	1,926			
100061386	HUMBLE	TX		06/01/2021		185,131		17			17		983	983			
100061388	OTTUMWA	IA		06/01/2021		143,374		15			15		849	849			
100061395	CINCINNATI	OH		06/01/2021		127,284		14			14		618	618			
100061404	HOMESTEAD	PA		06/01/2021		93,364		11			11		428	428			
100061405	DALLAS	GA		06/01/2021		255,525		32			32		1,747	1,747			
100061410	BETTENDORF	IA		06/01/2021		125,167		10			10		387	387			
100061415	FOLEY	AL		06/01/2021		147,717		9			9		266	266			
100061427	MANCHESTER	TN		06/01/2021		162,737		18			18		834	834			
100061428	ANSONVILLE	NC		06/01/2021		49,587		7			7		502	502			
100061434	CHICAGO	IL		06/01/2021		113,427		13			13		691	691			
100061443	BAKERSFIELD	CA		06/01/2021		202,151		1			1		323	323			
100061444	HIGHLAND	CA		06/01/2021		278,060		33			33		1,550	1,550			
100061445	FOREST LAKE	MN		06/01/2021		194,209		23			23		1,076	1,076			
100061446	GALENA	MO		06/01/2021		119,321		14			14		679	679			
100061447	LOGANVILLE	GA		06/01/2021		275,444		26			26		485	485			
100061450	GLENDALE	AZ		06/01/2021		200,703		25			25		1,262	1,262			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		151,887		17			17		801	801			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		246,550		30			30		1,472	1,472			
100061456	COLUMBIA	SC		06/01/2021		146,566		16			16		730	730			
100061458	ARLINGTON	TX		06/01/2021		125,893		17			17		626	626			
100061460	COTTAGE GROVE	MN		06/01/2021		202,680		24			24		1,152	1,152			
100061463	DES MOINES	IA		06/01/2021		147,297		17			17		836	836			
100061464	FLORENCE	AL		06/01/2021		110,371		12			12		597	597			
100061469	RED WING	MN		06/01/2021		135,554		84			84		11,807	11,807			
100061470	JONESBORO	GA		06/01/2021		222,905		19			19		3,332	3,332			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061475	HOUSTON	TX		06/01/2021		113,433		16			16		803	803			
100061477	COLUMBIA	TN		06/01/2021		229,816		25			25		829	829			
100061478	CROFTON	MD		06/01/2021		494,482		60			60		2,870	2,870			
100061480	CORPUS CHRISTI	TX		06/01/2021		120,877		14			14		695	695			
100061483	BAYFIELD	CO		06/01/2021		230,034		28			28		1,321	1,321			
100061485	BAKERSFIELD	CA		06/01/2021		115,470		15			15		537	537			
100061549	Amsterdam	NLD		06/30/2021		11,147							224	224			
100061551	Amsterdam	NLD		06/30/2021		14,595							356	356			
100061555	Amsterdam	NLD		06/30/2021		12,824							255	255			
100061564	MURDOCK	KS		07/01/2021		64,810							348	348			
100061568	LAWTON	OK		07/01/2021		65,253		(38)			(38)		552	552			
100061575	SAN ANTONIO	TX		07/01/2021		83,116		(29)			(29)		438	438			
100061578	SPARTA	WI		07/01/2021		65,252		(36)			(36)		124	124			
100061587	PINE BLUFF	AR		07/01/2021		69,672		(67)			(67)		1,608	1,608			
100061588	JOLIET	IL		07/01/2021		55,643		(82)			(82)		553	553			
100061592	HOBBS	NM		07/01/2021		109,290		(37)			(37)		1,015	1,015			
100061597	CANANDAIGUA	NY		07/01/2021		164,353		(8)			(8)		368	368			
100061598	MEMPHIS	TN		07/01/2021		90,957		(44)			(44)		722	722			
100061599	HOLBROOK	NY		07/01/2021		223,895		(104)			(104)		4,049	4,049			
100061600	WILLSBORO	NY		07/01/2021		100,395		(70)			(70)		784	784			
100061621	NORTH AUGUSTA	SC		07/01/2021		117,987		(70)			(70)		1,290	1,290			
100061631	EVERSON	PA		07/01/2021		95,880							2	2			
100061637	OAKLYN	NJ		07/01/2021		184,508		(12)			(12)		1,011	1,011			
100061642	PORT NECHES	TX		07/01/2021		123,866		(81)			(81)		546	546			
100061647	WHITMAN	MA		07/01/2021		278,652		(79)			(79)		907	907			
100061649	NEWBURGH	NY		07/01/2021		266,748		(15)			(15)		906	906			
100061653	EVELETH	MN		07/01/2021		140,144		(78)			(78)		813	813			
100061665	GLENVILLE	NY		07/01/2021		195,802		(44)			(44)		1,718	1,718			
100061668	WEST HAVEN	CT		07/01/2021		160,069		(73)			(73)		541	541			
100061669	LOUISVILLE	KY		07/01/2021		72,587		(2)			(2)		515	515			
100061695	CUDDY	PA		07/01/2021		52,623		(12)			(12)		409	409			
100061699	BELTON	TX		07/01/2021		100,295		(124)			(124)		5,195	5,195			
100061702	MATTESON	IL		07/01/2021		68,919		(27)			(27)		345	345			
100061708	LOUISVILLE	KY		07/01/2021		180,570		(86)			(86)		1,305	1,305			
100061721	CENTRAL CITY	KY		07/01/2021		108,057		(1)			(1)		1,347	1,347			
100061725	BREMEN	KY		07/01/2021		30,286		(6)			(6)		427	427			
100061742	SANDSTON	VA		07/01/2021		140,723		(39)			(39)		907	907			
100061745	CHICAGO	IL		07/01/2021		237,549		(36)			(36)		1,291	1,291			
100061747	SUFFOLK	VA		07/01/2021		208,893		(8)			(8)		684	684			
100061756	MCMURRAY	PA		07/01/2021		238,601		(35)			(35)		1,634	1,634			
100061764	GRAND BLANC	MI		07/01/2021		82,670		(7)			(7)		3	3			
100061766	THOMASVILLE	NC		07/01/2021		119,071		(14)			(14)		390	390			
100061768	BELLA VISTA	AR		07/01/2021		102,527		(36)			(36)		614	614			
100061774	ABINGDON	VA		07/01/2021		106,682		(47)			(47)		701	701			
100061775	FORT WORTH	TX		07/01/2021		117,220		(66)			(66)		523	523			
100061781	LOUISVILLE	KY		07/01/2021		119,282		(32)			(32)		585	585			
100061783	NEW CASTLE	DE		07/01/2021		116,752		(24)			(24)		(361)	(361)			
100061792	MCDONOUGH	GA		07/01/2021		167,979		(32)			(32)		641	641			
100061805	SAINT PETERSBURG	FL		07/01/2021		80,902		(12)			(12)		464	464			
100061807	PALM BAY	FL		07/01/2021		131,237		(35)			(35)		816	816			
100061810	BERWICK	PA		07/01/2021		91,005							(1)	(1)			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061812	MIRAMAR	FL		07/01/2021		175,169		(37)			(37)		2,956	2,956			
100061815	HILTON	NY		07/01/2021		119,570		(82)			(82)		357	357			
100061819	CITRUS HEIGHTS	CA		07/01/2021		208,068		(33)			(33)		1,010	1,010			
100061820	CAPE CORAL	FL		07/01/2021		392,109		(172)			(172)		8,076	8,076			
100061823	GALVESTON	IN		07/01/2021		100,885		(31)			(31)		682	682			
100061827	CAMDEN	NY		07/01/2021		47,080		(35)			(35)		279	279			
100061829	BRIDGEPORT	NJ		07/01/2021		102,588		18			18		682	682			
100061830	WHEATON	IL		07/01/2021		320,176		(97)			(97)		2,200	2,200			
100061831	VESTAL	NY		07/01/2021		83,665		(36)			(36)		534	534			
100061833	CHEEKTOWAGA	NY		07/01/2021		73,924		(43)			(43)		531	531			
100061837	ROCHESTER	NY		07/01/2021		161,963		(81)			(81)		1,073	1,073			
100061839	CHEEKTOWAGA	NY		07/01/2021		107,697		(44)			(44)		728	728			
100061842	SOUTH PARK	PA		07/01/2021		88,872		(11)			(11)		598	598			
100061844	PASO ROBLES	CA		07/01/2021		283,709		(72)			(72)		1,500	1,500			
100061848	ROCK ISLAND	IL		07/01/2021		111,951		(41)			(41)		1,447	1,447			
100061849	KENNESAW	GA		07/01/2021		166,445		(15)			(15)		1,159	1,159			
100061854	CROWN POINT	IN		07/01/2021		173,727		(560)			(560)		43,208	43,208			
100061860	BRONX	NY		07/01/2021		424,432		(70)			(70)		5,349	5,349			
100061864	CLOVER	SC		07/01/2021		109,144		(62)			(62)		528	528			
100061865	GREGORY	MI		07/01/2021		140,823		(56)			(56)		971	971			
100061868	WILMINGTON	NC		07/01/2021		242,474		(111)			(111)		1,448	1,448			
100061870	LANSING	IL		07/01/2021		144,591		(73)			(73)		2,038	2,038			
100061872	INDIANAPOLIS	IN		07/01/2021		116,950		(69)			(69)		613	613			
100061873	DOVER	DE		07/01/2021		122,289		(30)			(30)		1,166	1,166			
100061880	ROSWELL	NM		07/01/2021		118,343							(1)	(1)			
100061881	GROVETOWN	GA		07/01/2021		131,843		(56)			(56)		920	920			
100061884	PORT SAINT LUCIE	FL		07/01/2021		154,484		(73)			(73)		304	304			
100061886	WEIRTON	WV		07/01/2021		114,915		(47)			(47)		570	570			
100061888	WILLINGBORO	NJ		07/01/2021		183,732		(127)			(127)		877	877			
100061890	PORTSMOUTH	VA		07/01/2021		160,539		(81)			(81)		2,105	2,105			
100061894	KISSIMMEE	FL		07/01/2021		211,188		(33)			(33)		1,153	1,153			
100061898	GREENVILLE	SC		07/01/2021		121,343		(47)			(47)		759	759			
100061899	EASLEY	SC		07/01/2021		141,489		(54)			(54)		733	733			
100061902	CHICAGO	IL		07/01/2021		140,972		(82)			(82)		1,231	1,231			
100061903	EAST BRUNSWICK	NJ		07/01/2021		256,928		(154)			(154)		1,248	1,248			
100061904	KATY	TX		07/01/2021		268,419		(115)			(115)		1,056	1,056			
100061905	HARRISON	TN		07/01/2021		123,363		(28)			(28)		754	754			
100061907	ROSENBERG	TX		07/01/2021		172,457		(45)			(45)		1,235	1,235			
100061912	CRETE	IL		07/01/2021		127,354		(50)			(50)		847	847			
100061914	WHITE PLAINS	NY		07/01/2021		306,673		97			97		2,240	2,240			
100061915	ROCHESTER	NY		07/01/2021		121,521		11			11		642	642			
100061916	NORTH EAST	PA		07/01/2021		110,384		(21)			(21)		767	767			
100061917	MAPLEWOOD	MN		07/01/2021		215,761		(28)			(28)		18	18			
100061918	MEADVILLE	PA		07/01/2021		122,496		(33)			(33)		824	824			
100061921	HOLBROOK	NY		07/01/2021		228,608		(8)			(8)		1,030	1,030			
100061923	FISHERS	IN		07/01/2021		206,215		(12)			(12)		1,446	1,446			
100061924	GLENVILLE	NY		07/01/2021		157,283		51			51		1,119	1,119			
100061926	MIRAMAR	FL		07/01/2021		245,510		5			5		1,666	1,666			
100061931	PITTSBURGH	PA		07/01/2021		105,044		(66)			(66)		1,248	1,248			
100061933	FRANKLIN PARK	NJ		07/01/2021		501,831		(167)			(167)		3,337	3,337			
100061934	BARTLESVILLE	OK		07/01/2021		88,047		13			13		768	768			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061937	SAN ANTONIO	TX		07/01/2021		117,678		(38)			(38)		854	854			
100061938	JACKSONVILLE	FL		07/01/2021		82,791		222			222		346	346			
100061943	ARLINGTON	TX		07/01/2021		78,719		(39)			(39)		352	352			
100061944	POUGHKEEPSIE	NY		07/01/2021		103,444		14			14		939	939			
100061954	HOT SPRINGS	SD		07/01/2021		93,739		(8)			(8)		496	496			
100061956	SLIDELL	LA		07/01/2021		124,552		(78)			(78)		853	853			
100061959	SLIDELL	LA		07/01/2021		100,731		(2,635)			(2,635)		97,328	97,328			
100061961	ALTOONA	PA		07/01/2021		102,237		(78)			(78)		821	821			
100061962	BUTLER	PA		07/01/2021		94,072		(43)			(43)		627	627			
100061963	ELKVIEW	WV		07/01/2021		131,689		(3)			(3)		1	1			
100061968	INDIAN LAND	SC		07/01/2021		147,810		(27)			(27)		1,249	1,249			
100061970	HUBER HEIGHTS	OH		07/01/2021		92,360		(45)			(45)		417	417			
100061972	CHICAGO	IL		07/01/2021		94,628		(22)			(22)		473	473			
100061976	COXS CREEK	KY		07/01/2021		145,981		(70)			(70)		945	945			
100061977	HOUSTON	TX		07/01/2021		189,716		(125)			(125)		1,265	1,265			
100061982	SAN ANTONIO	TX		07/01/2021		144,896		(78)			(78)		1,565	1,565			
100061986	NORTH LAUDERDALE	FL		07/01/2021		167,322		(67)			(67)		1,084	1,084			
100061987	ELKO NEW MARKET	MN		07/01/2021		271,533		(121)			(121)		2,642	2,642			
100061988	WASHINGTON	DC		07/01/2021		211,478		45			45		702	702			
100061989	VALLEY STREAM	NY		07/01/2021		265,953		10			10		1,757	1,757			
100061995	SAN ANTONIO	TX		07/01/2021		154,439		(47)			(47)		967	967			
100061997	VERO BEACH	FL		07/01/2021		150,512		(70)			(70)		949	949			
100061999	LADSON	SC		07/01/2021		144,401		(61)			(61)		762	762			
100062000	HAMPTON	GA		07/01/2021		151,033		(46)			(46)		1,186	1,186			
100062001	YONKERS	NY		07/01/2021		457,029		(1)			(1)		2,101	2,101			
100062002	OLD HICKORY	TN		07/01/2021		188,869		(57)			(57)		754	754			
100062003	PHILADELPHIA	PA		07/01/2021		153,686		(8)			(8)		758	758			
100062004	MOBILE	AL		07/01/2021		119,406		(23)			(23)		686	686			
100062008	SUNLAND PARK	NM		07/01/2021		131,162		(177)			(177)		893	893			
100062009	FAYETTEVILLE	NC		07/01/2021		70,980		(3)			(3)		488	488			
100062010	BARTLETT	TN		07/01/2021		83,694		(47)			(47)		540	540			
100062013	MILWAUKEE	WI		07/01/2021		124,919		(52)			(52)		743	743			
100062019	LEXINGTON	KY		07/01/2021		90,649		(37)			(37)		555	555			
100062020	DALLAS	GA		07/01/2021		337,101		(8)			(8)		571	571			
100062024	MOBILE	AL		07/01/2021		90,270		(22)			(22)		1,128	1,128			
100062025	PORT WENTWORTH	GA		07/01/2021		133,420		(8)			(8)		1,159	1,159			
100062026	MOUNT IDA	AR		07/01/2021		100,059		(53)			(53)		705	705			
100062028	LUCEDALE	MS		07/01/2021		91,566		(44)			(44)		639	639			
100062035	MOBILE	AL		07/01/2021		171,679		(8)			(8)		11	11			
100062038	LEXINGTON	KY		07/01/2021		108,834		(32)			(32)		425	425			
100062039	MARIETTA	GA		07/01/2021		323,901		(36)			(36)		3,351	3,351			
100062041	HINESVILLE	GA		07/01/2021		135,671		(74)			(74)		810	810			
100062042	HINESVILLE	GA		07/01/2021		257,768		(104)			(104)		1,703	1,703			
100062043	KILLEEN	TX		07/01/2021		96,164		(25)			(25)		744	744			
100062044	CANTON	GA		07/01/2021		113,918		(53)			(53)		692	692			
100062049	RICHLAND	MO		07/01/2021		64,621		(39)			(39)		519	519			
100062051	WATERFORD	MI		07/01/2021		132,217		(63)			(63)		936	936			
100062054	HAMDEN	CT		07/01/2021		177,141		(123)			(123)		889	889			
100062055	CLATSKANIE	OR		07/01/2021		155,385		(49)			(49)		1,030	1,030			
100062056	FORT WORTH	TX		07/01/2021		123,876		(101)			(101)		1,017	1,017			
100062057	DAYTON	OH		07/01/2021		131,293		(77)			(77)		815	815			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062060	CARENCRO	LA		07/01/2021		168,273		(38)			(38)		748	748			
100062061	KNOXVILLE	TN		07/01/2021		112,502		(5)			(5)		(6)	(6)			
100062065	KENNER	LA		07/01/2021		135,551		(49)			(49)		655	655			
100062066	CANTON	MS		07/01/2021		184,866		(54)			(54)		1,128	1,128			
100062070	EAST HAMPTON	CT		07/01/2021		223,532		(94)			(94)		363	363			
100062071	LOVELAND	CO		07/01/2021		190,510		(50)			(50)		1,020	1,020			
100062072	WOONSOCKET	RI		07/01/2021		217,063		(12)			(12)		639	639			
100062074	DADE CITY	FL		07/01/2021		151,210		(74)			(74)		1,255	1,255			
100062075	MIDDLETOWN	DE		07/01/2021		387,454		(182)			(182)		2,292	2,292			
100062078	OCEAN SPRINGS	MS		07/01/2021		119,588		(78)			(78)		1,049	1,049			
100062082	VALDOSTA	GA		07/01/2021		102,462		(23)			(23)		495	495			
100062087	PHILADELPHIA	PA		07/01/2021		145,545		(3)			(3)		255	255			
100062089	AZLE	TX		07/01/2021		127,282		(93)			(93)		634	634			
100062090	TUSCALOOSA	AL		07/01/2021		105,159		11			11		533	533			
100062091	LOUISBURG	NC		07/01/2021		128,666		271			271		591	591			
100062094	TOPEKA	KS		07/01/2021		123,212		(1,809)			(1,809)		121,403	121,403			
100062095	ALTAMONT	NY		07/01/2021		191,787		(44)			(44)		(7)	(7)			
100062097	WHITE OAK	PA		07/01/2021		68,886		(6)			(6)		705	705			
100062098	NEWNAN	GA		07/01/2021		100,117		(83)			(83)		667	667			
100062099	ROANOKE	VA		07/01/2021		98,273		(40)			(40)		556	556			
100062100	HARVARD	IL		07/01/2021		102,791		(22)			(22)		735	735			
100062103	ELIZABETHTOWN	KY		07/01/2021		75,488		(20)			(20)		436	436			
100062105	CONWAY	SC		07/01/2021		86,803		(33)			(33)		426	426			
100062108	GRIFFITH	IN		07/01/2021		114,244		2			2		930	930			
100062109	KATY	TX		07/01/2021		163,349		(58)			(58)		1,269	1,269			
100062110	THOMASVILLE	NC		07/01/2021		68,226		(21)			(21)		475	475			
100062113	LEXINGTON	SC		07/01/2021		103,192		(57)			(57)		448	448			
100062115	DU BOIS	PA		07/01/2021		110,852		19			19		833	833			
100062119	SAVANNA	IL		07/01/2021		62,966		(6)			(6)		435	435			
100062121	BATON ROUGE	LA		07/01/2021		65,139		(19)			(19)		1,744	1,744			
100062124	SCHENECTADY	NY		07/01/2021		99,517		(15)			(15)		444	444			
100062131	ELMONT	NY		07/01/2021		314,616		(166)			(166)		2,403	2,403			
100062136	MILWAUKEE	WI		07/01/2021		168,162		(65)			(65)		1,032	1,032			
100062138	KEYPORT	NJ		07/01/2021		193,820		(12)			(12)		996	996			
100062139	WEST BABYLON	NY		07/01/2021		349,033		(115)			(115)		710	710			
100062142	CHULA VISTA	CA		07/01/2021		464,534		76			76		3,358	3,358			
100062143	NORTH VERSAILLES	PA		07/01/2021		66,841							342	342			
100062144	EAST SYRACUSE	NY		07/01/2021		67,735		18			18		370	370			
100062145	WOODBRIDGE	VA		07/01/2021		390,438		(13)			(13)		(15)	(15)			
100062147	AMSTON	CT		07/01/2021		128,962		5			5		614	614			
100062152	ISLIP TERRACE	NY		07/01/2021		149,599		21			21		1,158	1,158			
100062158	GUSTON	KY		07/01/2021		125,773		24			24		673	673			
100062160	MARLTON	NJ		07/01/2021		265,780		(25)			(25)		1,867	1,867			
100062162	SAN ANTONIO	TX		07/01/2021		129,640		(66)			(66)		894	894			
100062165	HUNTSVILLE	AR		07/01/2021		98,132		(59)			(59)		679	679			
100062167	DAMASCUS	MD		07/01/2021		253,733		(26)			(26)		1,575	1,575			
100062169	DUNDALK	MD		07/01/2021		189,076		(76)			(76)		1,927	1,927			
100062170	BRISTOL	PA		07/01/2021		205,963		(93)			(93)		1,501	1,501			
100062171	TULSA	OK		07/01/2021		177,272		(99)			(99)		1,534	1,534			
100062176	DULUTH	MN		07/01/2021		104,710		6			6		723	723			
100062177	DELMAR	DE		07/01/2021		294,828		(39)			(39)		2,923	2,923			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062178	DULUTH	MN		07/01/2021		99,980		4			4		701	701			
100062179	SAVANNAH	GA		07/01/2021		108,534		(7)			(7)		1,468	1,468			
100062180	ANNISTON	AL		07/01/2021		121,052		(55)			(55)		792	792			
100062185	SCHENECTADY	NY		07/01/2021		147,238		(24)			(24)		854	854			
100062188	MATTESON	IL		07/01/2021		124,869		(22)			(22)		730	730			
100062189	STOCKBRIDGE	GA		07/01/2021		308,526		(95)			(95)		915	915			
100062191	PENNSAUKEN	NJ		07/01/2021		189,707		(3)			(3)		1,314	1,314			
100062193	SAN ANTONIO	TX		07/01/2021		123,617		(59)			(59)		813	813			
100062203	LEWISTON	ID		07/01/2021		131,555		(46)			(46)		670	670			
100062206	KULA	HI		07/01/2021		334,576		141			141		1,763	1,763			
100062207	HAPPY VALLEY	OR		07/01/2021		368,914		(98)			(98)		2,201	2,201			
100062214	MAITLAND	FL		07/01/2021		214,601		(51)			(51)		1,553	1,553			
100062217	EL PASO	TX		07/01/2021		109,152		(75)			(75)		482	482			
100062218	SAINT CLOUD	FL		07/01/2021		198,566		(80)			(80)		1,755	1,755			
100062221	NORTH HARTLAND	VT		07/01/2021		169,336		(25)			(25)		1,157	1,157			
100062222	DELTONA	FL		07/01/2021		136,878		(15)			(15)		934	934			
100062223	ADDISON	IL		07/01/2021		195,155		(11)			(11)		1,378	1,378			
100062224	APOPKA	FL		07/01/2021		101,073		(1)			(1)		711	711			
100062226	PALM BAY	FL		07/01/2021		117,016		7			7		1,028	1,028			
100062228	FAYETTEVILLE	GA		07/01/2021		116,296		(30)			(30)		802	802			
100062229	ATLANTA	GA		07/01/2021		146,635		36			36		991	991			
100062231	LAKE CITY	FL		07/01/2021		113,043		(34)			(34)		478	478			
100062242	HAINES CITY	FL		07/01/2021		201,480		(35)			(35)		1,364	1,364			
100062243	GROVEPORT	OH		07/01/2021		213,726		52			52		1,410	1,410			
100062245	LEHIGH ACRES	FL		07/01/2021		142,771		37			37		770	770			
100062249	WARREN	MI		07/01/2021		148,542		(14)			(14)		1,098	1,098			
100062250	FINLEYVILLE	PA		07/01/2021		117,106		13			13		445	445			
100062251	PORT MONMOUTH	NJ		07/01/2021		284,819		235			235		1,050	1,050			
100062252	YORK	PA		07/01/2021		48,908		(12)			(12)		592	592			
100062255	FISHERS	IN		07/01/2021		134,746		(3)			(3)		756	756			
100062268	WATFORD CITY	ND		07/01/2021		230,666		(97)			(97)		2,462	2,462			
100062273	MILWAUKEE	WI		07/01/2021		153,446		(45)			(45)		1,095	1,095			
100062274	PARIS	KY		07/01/2021		170,320		(77)			(77)		1,167	1,167			
100062275	BEULAH	MI		07/01/2021		164,765		(42)			(42)		986	986			
100062276	LANSING	IL		07/01/2021		108,065		9			9		1,546	1,546			
100062278	DUBLIN	VA		07/01/2021		157,713		(143)			(143)		1,654	1,654			
100062279	WARREN	PA		07/01/2021		116,921		(3)			(3)		1,115	1,115			
100062282	DENHAM SPRINGS	LA		07/01/2021		181,853		(346)			(346)		424	424			
100062284	PICKERINGTON	OH		07/01/2021		195,652		(78)			(78)		1,345	1,345			
100062288	BALTIMORE	MD		07/01/2021		129,931		(102)			(102)		1,438	1,438			
100062289	FAYETTEVILLE	NC		07/01/2021		139,960		(33)			(33)		773	773			
100062290	NEWPORT	NC		07/01/2021		152,774		(38)			(38)		1,080	1,080			
100062294	LAKE ELSINORE	CA		07/01/2021		299,799		(154)			(154)		1,943	1,943			
100062296	MONTGOMERY	AL		07/01/2021		102,297		(42)			(42)		443	443			
100062297	HUNTSVILLE	AL		07/01/2021		205,799		(43)			(43)		1,446	1,446			
100062299	LAWRENCEVILLE	GA		07/01/2021		201,948		(89)			(89)		1,304	1,304			
100062301	COLUMBUS	GA		07/01/2021		131,015		(127)			(127)		6,314	6,314			
100062303	PALM COAST	FL		07/01/2021		156,745		(80)			(80)		1,074	1,074			
100062305	WASHINGTON	DC		07/01/2021		263,782		38			38		1,441	1,441			
100062306	AUSTIN	TX		07/01/2021		165,215		(39)			(39)		1,789	1,789			
100062313	WEST PALM BEACH	FL		07/01/2021		191,291		(77)			(77)		1,192	1,192			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062317	COSBY	TN		07/01/2021		155,261		(35)			(35)		838	838			
100062319	MOOSUP	CT		07/01/2021		204,972		(97)			(97)		1,032	1,032			
100062320	BILLINGS	MT		07/01/2021		210,854		(87)			(87)		1,401	1,401			
100062322	SAGINAW	TX		07/01/2021		174,068		(41)			(41)		789	789			
100062325	MILLBROOK	AL		07/01/2021		93,046		(49)			(49)		1,999	1,999			
100062326	NORTH LAS VEGAS	NV		07/01/2021		236,772		(59)			(59)		880	880			
100062327	VERSAILLES	KY		07/01/2021		178,119		(24)			(24)		2,962	2,962			
100062328	MURFREESBORO	TN		07/01/2021		262,224		(43)			(43)		871	871			
100062329	GRANTSVILLE	UT		07/01/2021		308,870		(52)			(52)		2,526	2,526			
100062330	TRENTON	NJ		07/01/2021		193,952		10			10		1,315	1,315			
100062333	PADUCAH	KY		07/01/2021		191,782		(84)			(84)		1,136	1,136			
100062336	CALVERT CITY	KY		07/01/2021		284,486		(120)			(120)		1,548	1,548			
100062338	ERDA	UT		07/01/2021		423,512		214			214		1,792	1,792			
100062339	HAMPTON	VA		07/01/2021		175,883		(89)			(89)		787	787			
100062343	STOCKBRIDGE	GA		07/01/2021		275,697		(15)			(15)		2,069	2,069			
100062344	PAWTUCKET	RI		07/01/2021		168,239		(46)			(46)		1,191	1,191			
100062350	APACHE JUNCTION	AZ		07/01/2021		220,231		(104)			(104)		794	794			
100062353	ROSELLE	NJ		07/01/2021		210,101		91			91		1,199	1,199			
100062368	PARMA	OH		07/01/2021		191,078		(33)			(33)		985	985			
100062383	SEGUIN	TX		07/01/2021		99,281		(42)			(42)		872	872			
100062385	ARLINGTON	VA		07/01/2021		92,682		(53)			(53)		794	794			
100062392	TUSCALOOSA	AL		07/01/2021		117,564		(39)			(39)		1,041	1,041			
100062397	EL PASO	TX		07/01/2021		80,931		(31)			(31)		696	696			
100062398	WILLIAMSTOWN	NJ		07/01/2021		106,258		12			12		1,138	1,138			
100062404	LANSDOWNE	PA		07/01/2021		131,154		(36)			(36)		1,774	1,774			
100062411	JACKSON	TN		07/01/2021		72,156		(29)			(29)		336	336			
100062419	EL PASO	TX		07/01/2021		127,660		(74)			(74)		713	713			
100062424	PLEASUREVILLE	KY		07/01/2021		74,631		(29)			(29)		617	617			
100062426	PIEDMONT	OK		07/01/2021		123,917		(50)			(50)		661	661			
100062443	KILLEN	AL		07/01/2021		93,523		(3)			(3)		307	307			
100062445	AKRON	OH		07/01/2021		44,691		(31)			(31)		216	216			
100062446	ALPHARETTA	GA		07/01/2021		123,202		(8)			(8)		972	972			
100062450	SAN ANTONIO	TX		07/01/2021		241,311		(80)			(80)		1,903	1,903			
100062452	MOORHEAD	MN		07/01/2021		71,980		(3)			(3)		525	525			
100062456	MIDWEST CITY	OK		07/01/2021		90,130		438			438		243	243			
100062464	SAN ANTONIO	TX		07/01/2021		112,520		(45)			(45)		377	377			
100062466	CHEYENNE	WY		07/01/2021		320,488		(13)			(13)		1,023	1,023			
100062467	CHURCHVILLE	VA		07/01/2021		195,039		(13)			(13)		15	15			
100062468	FINCHVILLE	KY		07/01/2021		219,325		(107)			(107)		1,661	1,661			
100062469	PLATTE CITY	MO		07/01/2021		84,837		(22)			(22)		416	416			
100062470	DES PLAINES	IL		07/01/2021		226,725		(85)			(85)		1,496	1,496			
100062474	DAVENPORT	IA		07/01/2021		91,973		(1)			(1)		8	8			
100062480	APPLETON	WI		07/01/2021		96,157		(53)			(53)		250	250			
100062482	MONROE	LA		07/01/2021		131,852		(55)			(55)		1,060	1,060			
100062484	PORTSMOUTH	VA		07/01/2021		177,754		(98)			(98)		854	854			
100062492	MOUNT JULIET	TN		07/01/2021		116,870		(32)			(32)		522	522			
100062494	MORROW	GA		07/01/2021		83,043		(17)			(17)		272	272			
100062502	VIRGINIA BEACH	VA		07/01/2021		155,739		(61)			(61)		1,391	1,391			
100062504	MESQUITE	TX		07/01/2021		140,908		(61)			(61)		681	681			
100062508	MONTGOMERY	AL		07/01/2021		86,766		(45)			(45)		596	596			
100062511	RUSSELL SPRINGS	KY		07/01/2021		118,159		3			3		588	588			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062512	TUPELO	MS		07/01/2021		79,596		(20)			(20)		548	548			
100062514	DOVER	DE		07/01/2021		79,021		(20)			(20)		1,514	1,514			
100062515	VICTORIA	TX		07/01/2021		100,779		(70)			(70)		1,300	1,300			
100062517	NORTH BEACH	MD		07/01/2021		319,225		(64)			(64)		1,590	1,590			
100062523	STARKE	FL		07/01/2021		91,168		(27)			(27)		628	628			
100062525	SPARTA	NY		07/01/2021		158,325		(61)			(61)		1,229	1,229			
100062528	MILLSTADT	IL		07/01/2021		129,640		(47)			(47)		910	910			
100062536	ACCOKEEK	MD		07/01/2021		465,548		(166)			(166)		2,489	2,489			
100062538	CORNELIUS	NC		07/01/2021		139,428		(61)			(61)		994	994			
100062545	MT VERNON	NY		07/01/2021		423,015		(123)			(123)		3,174	3,174			
100062547	NILES	IL		07/01/2021		197,815		(11)			(11)		1,464	1,464			
100062549	MIDDLEFIELD	OH		07/01/2021		162,036		(24)			(24)		1,745	1,745			
100062562	KINGWOOD	TX		07/01/2021		259,590		(122)			(122)		1,907	1,907			
100062567	BARTLESVILLE	OK		07/01/2021		129,593											
100062570	BRIDGEPORT	CT		07/01/2021		152,909		(77)			(77)		1,054	1,054			
100062572	CLINTON	MD		07/01/2021		141,667							10	10			
100062574	WOODBRIDGE	NJ		07/01/2021		193,302		(97)			(97)		1,102	1,102			
100062575	AMHERST	OH		07/01/2021		168,351		(79)			(79)		773	773			
100062578	HIALEAH	FL		07/01/2021		181,461		(108)			(108)		1,362	1,362			
100062583	ALBUQUERQUE	NM		07/01/2021		59,701		(21)			(21)		301	301			
100062590	LEAGUE CITY	TX		07/01/2021		172,077		(74)			(74)		1,286	1,286			
100062595	UPPER MARLBORO	MD		07/01/2021		125,325		(87)			(87)		957	957			
100062600	ROCHESTER	NY		07/01/2021		49,223		3			3		264	264			
100062601	WOODBRIDGE	VA		07/01/2021		220,274		(119)			(119)		1,556	1,556			
100062605	PHILADELPHIA	PA		07/01/2021		136,495		(18)			(18)		293	293			
100062607	MACON	GA		07/01/2021		74,122		(5)			(5)		528	528			
100062611	SIERRA VISTA	AZ		07/01/2021		74,453		(38)			(38)		569	569			
100062612	KILLEEN	TX		07/01/2021		95,746		(61)			(61)		810	810			
100062618	BANKSTON	AL		07/01/2021		42,961		(12)			(12)		299	299			
100062620	CEDARTOWN	GA		07/01/2021		67,861		(9)			(9)		479	479			
100062623	MERRILLVILLE	IN		07/01/2021		97,042		(103)			(103)		3,601	3,601			
100062625	SUMMERFIELD	FL		07/01/2021		296,795		(25)			(25)		2,220	2,220			
100062627	DANVILLE	VA		07/01/2021		126,442		(75)			(75)		855	855			
100062629	COLUMBIA	MO		07/01/2021		103,246		(49)			(49)		719	719			
100062632	SILVER SPRING	MD		07/01/2021		268,420		28			28		1,930	1,930			
100062634	BLOOMFIELD	NJ		07/01/2021		337,553		(96)			(96)		2,457	2,457			
100062644	LINCOLN	CA		07/01/2021		309,414		(142)			(142)		2,165	2,165			
100062645	TEHACHAPI	CA		07/01/2021		252,189		(80)			(80)		1,290	1,290			
100062652	PROSPECT PARK	PA		07/01/2021		165,026		(52)			(52)		1,239	1,239			
100062653	TUCSON	AZ		07/01/2021		114,027		(50)			(50)		800	800			
100062658	VACHERIE	LA		07/01/2021		269,513		(162)			(162)		1,894	1,894			
100062659	LAWRENCEBURG	TN		07/01/2021		136,220		(26)			(26)		668	668			
100062661	BUTLER	PA		07/01/2021		79,294		(12)			(12)		746	746			
100062662	TEMPLETON	MA		07/01/2021		192,445		(83)			(83)		2,203	2,203			
100062666	OSAKIS	MN		07/01/2021		95,484		(40)			(40)		2,099	2,099			
100062668	SAVANNAH	TN		07/01/2021		107,927		(26)			(26)		187	187			
100062669	LAS VEGAS	NV		07/01/2021		173,547		(239)			(239)		11,201	11,201			
100062671	NASHVILLE	IN		07/01/2021		187,780							1,195	1,195			
100062672	LAREDO	TX		07/01/2021		122,356		(38)			(38)		421	421			
100062677	CHESAPEAKE	VA		07/01/2021		314,359		(168)			(168)		2,117	2,117			
100062683	ROANOKE	VA		07/01/2021		116,172		(45)			(45)		328	328			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062691	EMPORIA	KS		07/01/2021		81,862		(29)			(29)		532	532			
100062697	LINCOLN	ND		07/01/2021		160,724		(61)			(61)		1,103	1,103			
100062699	COLUMBUS	GA		07/01/2021		150,496		(70)			(70)		685	685			
100062702	HOUSTON	TX		07/01/2021		142,712		(60)			(60)		990	990			
100062704	COVINGTON	TN		07/01/2021		42,128		(15)			(15)		268	268			
100062705	KISSIMMEE	FL		07/01/2021		178,720		(144)			(144)		850	850			
100062706	COLORADO SPRINGS	CO		07/01/2021		174,985		(72)			(72)		1,097	1,097			
100062712	KATY	TX		07/01/2021		214,839		(102)			(102)		1,509	1,509			
100062713	BLYTHE	CA		07/01/2021		67,348		(27)			(27)		451	451			
100062721	CORPUS CHRISTI	TX		07/01/2021		195,789		(107)			(107)		2,220	2,220			
100062722	MANASSAS	VA		07/01/2021		222,682		(137)			(137)		1,468	1,468			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		220,590		(71)			(71)		1,518	1,518			
100062727	RIVERVIEW	FL		07/01/2021		139,391		(13)			(13)		906	906			
100062728	ASHLAND	NE		07/01/2021		105,332		(15)			(15)		782	782			
100062729	HANFORD	CA		07/01/2021		217,911		(67)			(67)		985	985			
100062732	BRIDGEPORT	CT		07/01/2021		176,218		(96)			(96)		1,166	1,166			
100062733	BELCAMP	MD		07/01/2021		211,689		(93)			(93)		1,794	1,794			
100062736	PACKWOOD	IA		07/01/2021		84,393		(34)			(34)		574	574			
100062737	SUNBURY	PA		07/01/2021		90,381		23			23		501	501			
100062738	MIDLAND	TX		07/01/2021		171,312		(64)			(64)		1,145	1,145			
100062740	ORANGE	MA		07/01/2021		70,235		(665)			(665)		69,570	69,570			
100062741	SAN ANTONIO	TX		07/01/2021		118,863		(60)			(60)		1,326	1,326			
100062745	CORAOPOLIS	PA		07/01/2021		133,752		(5)			(5)		626	626			
100062752	FORNEY	TX		07/01/2021		213,012		(92)			(92)		1,458	1,458			
100062755	ROANOKE	VA		07/01/2021		90,066		(41)			(41)		807	807			
100062756	LEMOORE	CA		07/01/2021		195,701		(75)			(75)		1,342	1,342			
100062763	LOUISVILLE	KY		07/01/2021		51,638		(44)			(44)		321	321			
100062766	MARLTON	NJ		07/01/2021		174,215		(3)			(3)		1,106	1,106			
100062767	LANCASTER	KY		07/01/2021		75,860		(34)			(34)		522	522			
100062771	PONCA CITY	OK		07/01/2021		77,571		1			1		535	535			
100062773	VIRGINIA BEACH	VA		07/01/2021		216,340		(81)			(81)		978	978			
100062775	WESTFIELD	MA		07/01/2021		138,805		(73)			(73)		587	587			
100062777	YORK	PA		07/01/2021		148,954		(59)			(59)		1,011	1,011			
100062781	FRESNO	CA		07/01/2021		178,723		(99)			(99)		869	869			
100062782	NORTH BROOKFIELD	MA		07/01/2021		140,139		(63)			(63)		675	675			
100062785	PITTSVIEW	AL		07/01/2021		175,379		(83)			(83)		760	760			
100062786	BENTON	LA		07/01/2021		148,765		(103)			(103)		323	323			
100062787	GRAND RIDGE	IL		07/01/2021		62,312		(40)			(40)		379	379			
100062790	MAYLENE	AL		07/01/2021		180,968		(80)			(80)		1,196	1,196			
100062793	GROVETOWN	GA		07/01/2021		164,384		(58)			(58)		3,277	3,277			
100062800	WALDORF	MD		07/01/2021		247,297		(133)			(133)		1,076	1,076			
100062801	KERNERSVILLE	NC		07/01/2021		152,783		(60)			(60)		964	964			
100062802	CONCHO	AZ		07/01/2021		79,836		(29)			(29)		537	537			
100062805	ANCHORAGE	AK		07/01/2021		279,361		(76)			(76)		1,946	1,946			
100062810	ELK GROVE	CA		07/01/2021		306,836		(129)			(129)		2,128	2,128			
100062815	JANESVILLE	WI		07/01/2021		101,300		(12)			(12)		756	756			
100062816	KNOXVILLE	MD		07/01/2021		201,533		26			26		886	886			
100062818	BALTIMORE	MD		07/01/2021		149,116		(24)			(24)		1,009	1,009			
100062820	DAWSONVILLE	GA		07/01/2021		141,766		(12)			(12)		2,450	2,450			
100062821	BROOKLYN PARK	MN		07/01/2021		158,533		29			29		1,075	1,075			
100062823	MCKEESPORT	PA		07/01/2021		53,669		(17)			(17)		239	239			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062824	EUFAULA	AL		07/01/2021		87,320		(60)			(60)		1,041	1,041			
100062825	CLARKSVILLE	TN		07/01/2021		198,524		(88)			(88)		881	881			
100062826	LAGRANGE	GA		07/01/2021		92,800		(27)			(27)		968	968			
100062828	EL PASO	TX		07/01/2021		81,394		(44)			(44)		505	505			
100062829	SAN ANTONIO	TX		07/01/2021		172,579		(43)			(43)		905	905			
100062833	DAVIE	FL		07/01/2021		189,674		(63)			(63)		1,018	1,018			
100062835	BALTIMORE	MD		07/01/2021		115,390		(4)			(4)		1,612	1,612			
100062836	LOVELAND	OH		07/01/2021		175,711		(10)			(10)		2,013	2,013			
100062837	PORTSMOUTH	VA		07/01/2021		79,268		(38)			(38)		541	541			
100062838	LENOX	GA		07/01/2021		76,526		(19)			(19)		542	542			
100062840	CHRISTIANSBURG	VA		07/01/2021		192,996		(75)			(75)		1,409	1,409			
100062841	SAN ANTONIO	TX		07/01/2021		154,376		(79)			(79)		1,024	1,024			
100062845	OAK RIDGE	TN		07/01/2021		82,843		(3)			(3)		501	501			
100062846	MANLEY	NE		07/01/2021		115,241		(51)			(51)		761	761			
100062847	HAVERHILL	MA		07/01/2021		253,310		(64)			(64)		4,671	4,671			
100062848	BARBERTON	OH		07/01/2021		66,214		2			2		634	634			
100062849	MARIETTA	OH		07/01/2021		111,898		(59)			(59)		551	551			
100062851	LOGANVILLE	GA		07/01/2021		141,685		(4)			(4)		320	320			
100062854	WYNNE	AR		07/01/2021		77,411		(38)			(38)		705	705			
100062855	SACO	ME		07/01/2021		125,701		14			14		672	672			
100062856	PEARLAND	TX		07/01/2021		204,155		(103)			(103)		1,780	1,780			
100062860	ANTIOCH	TN		07/01/2021		140,555		(46)			(46)		1,249	1,249			
100062863	GREECE	NY		07/01/2021		139,608		(56)			(56)		1,218	1,218			
100062870	CHICAGO	IL		07/01/2021		157,474		7			7		989	989			
100062872	GRAND RAPIDS	MI		07/01/2021		119,414		(49)			(49)		839	839			
100062873	ATLANTA	GA		07/01/2021		126,245		(66)			(66)		808	808			
100062875	JONESBORO	GA		07/01/2021		193,319		(27)			(27)		1,804	1,804			
100062876	MILWAUKEE	WI		07/01/2021		135,500		(45)			(45)		323	323			
100062879	EPHRATA	PA		07/01/2021		150,196		16			16		1,014	1,014			
100062880	ABERDEEN	MD		07/01/2021		131,134		(65)			(65)		893	893			
100062883	COLUMBUS	GA		07/01/2021		254,985		(20)			(20)		468	468			
100062886	BALTIMORE	MD		07/01/2021		129,316		(35)			(35)		2,132	2,132			
100062889	ABINGDON	MD		07/01/2021		197,272		(50)			(50)		1,166	1,166			
100062894	WEST SENECA	NY		07/01/2021		107,890		(18)			(18)		2,181	2,181			
100062896	SMITHVILLE	GA		07/01/2021		78,059		(670)			(670)		77,389	77,389			
100062897	DUMFRIES	VA		07/01/2021		279,812		(112)			(112)		1,358	1,358			
100062900	WARNER ROBINS	GA		07/01/2021		74,795		(28)			(28)		728	728			
100062901	GRESHAM	OR		07/01/2021		228,235		(86)			(86)		1,509	1,509			
100062902	TOLEDO	OH		07/01/2021		54,269		(25)			(25)		446	446			
100062903	SUMTER	SC		07/01/2021		67,483		(802)			(802)		24,367	24,367			
100062906	FOUNTAIN	NC		07/01/2021		60,427		(10)			(10)		400	400			
100062908	RAPID CITY	SD		07/01/2021		233,499		(79)			(79)		2,058	2,058			
100062913	TUSCALOOSA	AL		07/01/2021		114,296		(44)			(44)		756	756			
100062915	SPRING	TX		07/01/2021		175,003		(66)			(66)		766	766			
100062916	HOUSTON	TX		07/01/2021		133,462		(63)			(63)		920	920			
100062917	HAMILTON	NJ		07/01/2021		141,603		(21)			(21)		698	698			
100062920	LAS CRUCES	NM		07/01/2021		195,385		(40)			(40)		474	474			
100062921	NORTHPORT	AL		07/01/2021		168,588		(64)			(64)		1,193	1,193			
100062923	HUMMELSTOWN	PA		07/01/2021		166,983		(64)			(64)		1,087	1,087			
100062924	CRESTWOOD	KY		07/01/2021		80,742		6			6		431	431			
100062925	SAINT LOUIS	MO		07/01/2021		92,550		(32)			(32)		542	542			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062926	BELLEVILLE	IL		07/01/2021		75,578		11			11		541	541			
100062927	ASHVILLE	OH		07/01/2021		126,243		(60)			(60)		877	877			
100062929	ROCK ISLAND	IL		07/01/2021		134,932		(24)			(24)		1,228	1,228			
100062930	COATESVILLE	PA		07/01/2021		180,284		(69)			(69)		1,589	1,589			
100062931	NORTH AUGUSTA	SC		07/01/2021		110,397							756	756			
100062932	REYNOLDSBURG	OH		07/01/2021		83,091		(10)			(10)		360	360			
100062933	HIXSON	TN		07/01/2021		101,080		(42)			(42)		533	533			
100062935	PINE	CO		07/01/2021		269,017		(123)			(123)		1,765	1,765			
100062936	ROBESONIA	PA		07/01/2021		136,045		(25)			(25)		1,237	1,237			
100062938	COHUTTA	GA		07/01/2021		68,541		(10)			(10)		3	3			
100062940	TOMS RIVER	NJ		07/01/2021		156,417		(52)			(52)		1,360	1,360			
100062941	MONTICELLO	GA		07/01/2021		87,739		(5)			(5)		603	603			
100062942	NEENAH	WI		07/01/2021		114,691		(59)			(59)		1,007	1,007			
100062950	LAFAYETTE	GA		07/01/2021		107,146		(9)			(9)		7	7			
100062951	OMAHA	NE		07/01/2021		158,581		(63)			(63)		828	828			
100062952	ELIZABETH	CO		07/01/2021		351,070		12			12		1,553	1,553			
100062953	MARRERO	LA		07/01/2021		101,993		(30)			(30)		973	973			
100062960	HAMILTON	NJ		07/01/2021		129,369		(3)			(3)		946	946			
100062961	ROUND ROCK	TX		07/01/2021		249,507		(101)			(101)		1,681	1,681			
100062964	MIDLOTHIAN	VA		07/01/2021		276,998		(52)			(52)		1,784	1,784			
100062965	LAREDO	TX		07/01/2021		139,599		(32)			(32)		481	481			
100062966	WEST YARMOUTH	MA		07/01/2021		205,615		(76)			(76)		1,081	1,081			
100062967	CORRYTON	TN		07/01/2021		131,182		(44)			(44)		972	972			
100062968	PHILADELPHIA	PA		07/01/2021		106,590		(38)			(38)		1,833	1,833			
100062969	VICTORVILLE	CA		07/01/2021		184,105		(52)			(52)		420	420			
100062971	LITTLEROCK	CA		07/01/2021		176,351		(80)			(80)		764	764			
100062973	VERNON	NJ		07/01/2021		191,356		(22)			(22)		909	909			
100062977	VIRGINIA BEACH	VA		07/01/2021		296,312		(150)			(150)		2,002	2,002			
100062980	BALTIMORE	MD		07/01/2021		123,830		(42)			(42)		1,180	1,180			
100062981	ST CLOUD	FL		07/01/2021		211,811		(68)			(68)		1,386	1,386			
100062982	CLARKSVILLE	TN		07/01/2021		112,906		(11)			(11)		509	509			
100062983	BLOOMFIELD	NJ		07/01/2021		264,447		(50)			(50)		1,823	1,823			
100062987	KNOXVILLE	TN		07/01/2021		145,319		(49)			(49)		1,019	1,019			
100062989	HAMILTON	GA		07/01/2021		173,631		(67)			(67)		900	900			
100062990	ASHFORD	AL		07/01/2021		209,065		(52)			(52)		4,608	4,608			
100062992	ZION	IL		07/01/2021		144,101		3			3		953	953			
100062993	PITTSBURGH	PA		07/01/2021		120,632		(28)			(28)		814	814			
100062994	ATLANTA	GA		07/01/2021		252,111		(92)			(92)		1,774	1,774			
100062997	BRISTOL	PA		07/01/2021		116,543		20			20		781	781			
100062998	COLLEGE PARK	GA		07/01/2021		128,987		(49)			(49)		1,148	1,148			
100063001	MADISON	AL		07/01/2021		151,192		(13)			(13)		365	365			
100063006	ORLANDO	FL		07/01/2021		190,170		(61)			(61)		1,804	1,804			
100063007	MEDFORD LAKES	NJ		07/01/2021		221,071		66			66		1,575	1,575			
100063009	COVINGTON	GA		07/01/2021		113,324		(1)			(1)		(391)	(391)			
100063010	WARWICK	RI		07/01/2021		143,504		(11)			(11)		1,280	1,280			
100063012	REDDING	CA		07/01/2021		171,843		(28)			(28)		387	387			
100063013	NEW CASTLE	DE		07/01/2021		108,948		(31)			(31)		686	686			
100063015	SAPULPA	OK		07/01/2021		180,392		(100)			(100)		864	864			
100063022	ABILENE	TX		07/01/2021		164,264		(53)			(53)		841	841			
100063025	YUMA	AZ		07/01/2021		81,674		(39)			(39)		643	643			
100063034	LAWRENCE	MA		07/01/2021		232,135		17			17		3,690	3,690			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063036	INDIANAPOLIS	IN		07/01/2021		104,757		(14)			(14)		480	480			
100063037	SYRACUSE	NY		07/01/2021		58,620		24			24		259	259			
100063040	MADERA	PA		07/01/2021		47,178		(7)			(7)		808	808			
100063044	HOOVER	AL		07/01/2021		154,248		(9)			(9)		431	431			
100063045	SUSSEX	NJ		07/01/2021		143,618		32			32		7,293	7,293			
100063046	PHILADELPHIA	PA		07/01/2021		117,572		(20)			(20)		768	768			
100063047	BALDWIN	NY		07/01/2021		328,830		(60)			(60)		2,820	2,820			
100063049	GOODRICH	TX		07/01/2021		97,051		(34)			(34)		477	477			
100063051	LOUISVILLE	KY		07/01/2021		89,072		3			3		390	390			
100063052	COATESVILLE	PA		07/01/2021		104,101		(33)			(33)		487	487			
100063054	TRENTON	NJ		07/01/2021		109,027		(10)			(10)		772	772			
100063055	BEEVILLE	TX		07/01/2021		108,469		(40)			(40)		694	694			
100063059	HAZARD	KY		07/01/2021		155,936		(20)			(20)		1,050	1,050			
100063060	MANDEVILLE	LA		07/01/2021		154,228		(43)			(43)		1,055	1,055			
100063062	OWINGS MILLS	MD		07/01/2021		316,389		(121)			(121)		2,118	2,118			
100063063	BROWNSVILLE	TN		07/01/2021		93,265		(4)			(4)		7	7			
100063064	HAMILTON	OH		07/01/2021		87,303		(20)			(20)		789	789			
100063066	WALDORF	MD		07/01/2021		182,386		(74)			(74)		1,181	1,181			
100063067	SAN ANTONIO	TX		07/01/2021		216,824		(40)			(40)		3,033	3,033			
100063069	BROWN DEER	WI		07/01/2021		180,606		1			1		806	806			
100063070	COVINGTON	GA		07/01/2021		174,433		21			21		1,221	1,221			
100063071	SUMTER	SC		07/01/2021		160,801		(59)			(59)		1,067	1,067			
100063072	MIDDLETOWN	DE		07/01/2021		162,359		55			55		1,141	1,141			
100063074	PITTSBURG	PA		07/01/2021		147,643		(121)			(121)		6,943	6,943			
100063077	NUNDA	NY		07/01/2021		98,764		(15)			(15)		656	656			
100063079	DUNCAN	SC		07/01/2021		258,440		(205)			(205)		1,524	1,524			
100063080	AVONDALE	LA		07/01/2021		95,180		(4)			(4)		162	162			
100063085	SWAINSBORO	GA		07/01/2021		91,190		(35)			(35)		410	410			
100063086	UNION	KY		07/01/2021		295,567		(150)			(150)		1,983	1,983			
100063087	DESOTO	TX		07/01/2021		279,845		(83)			(83)		1,304	1,304			
100063089	DENHAM SPRINGS	LA		07/01/2021		136,432		(21)			(21)		305	305			
100063091	COCKEVILLE	TN		07/01/2021		166,233		(35)			(35)		757	757			
100063092	CLAY	NY		07/01/2021		121,454		3			3		913	913			
100063094	SPRINGFIELD	MA		07/01/2021		115,112		(27)			(27)		785	785			
100063097	MONTGOMERY	AL		07/01/2021		82,279		(37)			(37)		773	773			
100063098	SEVEN VALLEYS	PA		07/01/2021		244,729		(85)			(85)		898	898			
100063099	BOURBONNAIS	IL		07/01/2021		125,986		(7)			(7)		885	885			
100063101	FREDERICKSBURG	VA		07/01/2021		276,255		(111)			(111)		1,528	1,528			
100063103	LEAGUE CITY	TX		07/01/2021		311,655		(129)			(129)		1,900	1,900			
100063104	STOCKBRIDGE	GA		07/01/2021		148,537		(2)			(2)		793	793			
100063105	FAIRBURN	GA		07/01/2021		139,363		(65)			(65)		726	726			
100063106	CONOWINGO	MD		07/01/2021		162,994		49			49		5,171	5,171			
100063107	PITTSBURGH	PA		07/01/2021		144,371		9			9		978	978			
100063108	LEWISTON	NY		07/01/2021		104,092		27			27		731	731			
100063109	MONTGOMERY	AL		07/01/2021		221,921		(106)			(106)		1,217	1,217			
100063113	LINCOLN	NE		07/01/2021		89,177		10			10		414	414			
100063114	JACKSON	GA		07/01/2021		146,607		(19)			(19)		1,110	1,110			
100063115	PLYMOUTH	MN		07/01/2021		93,033		14			14		447	447			
100063119	EL DORADO	KS		07/01/2021		62,008		9			9		279	279			
100063121	BLAINE	MN		07/01/2021		156,279		27			27		1,029	1,029			
100063122	MONROE	GA		07/01/2021		206,051		(64)			(64)		454	454			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063123	ANDERSON	SC		07/01/2021		87,523		(27)			(27)		553	553			
100063125	WINCHESTER	VA		07/01/2021		148,769		(51)			(51)		1,020	1,020			
100063128	BALTIMORE	MD		07/01/2021		128,835		(51)			(51)		805	805			
100063131	GLENN HEIGHTS	TX		07/01/2021		219,143		(88)			(88)		1,491	1,491			
100063132	SACRAMENTO	CA		07/01/2021		194,022		9			9		1,284	1,284			
100063133	ANDOVER	NY		07/01/2021		59,146		26			26		411	411			
100063141	CONOWINGO	MD		07/01/2021		225,248		(13)			(13)		4,430	4,430			
100063143	EAST GARRISON	CA		07/01/2021		456,828		(1)			(1)		977	977			
100063144	GARLAND	TX		07/01/2021		109,865		(45)			(45)		696	696			
100063145	HAVERHILL	MA		07/01/2021		196,243		(50)			(50)		1,349	1,349			
100063146	BLOOMSBURG	PA		07/01/2021		111,273							762	762			
100063147	GARDENDALE	AL		07/01/2021		115,088		(13)			(13)		806	806			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		182,765		(98)			(98)		926	926			
100063153	PUYALLUP	WA		07/01/2021		202,305		38			38		1,380	1,380			
100063154	LANSING	IL		07/01/2021		114,823		(1)			(1)		4,187	4,187			
100063156	WESTLAKE	LA		07/01/2021		87,555		39			39		777	777			
100063158	HOUSTON	TX		07/01/2021		172,819		(82)			(82)		1,019	1,019			
100063160	CINCINNATI	OH		07/01/2021		111,223		(8)			(8)		1,029	1,029			
100063163	CARLOS	MN		07/01/2021		121,579		(62)			(62)		748	748			
100063168	CLAYTON	NJ		07/01/2021		131,057		1			1		223	223			
100063169	KATY	TX		07/01/2021		167,955		(18)			(18)		1,036	1,036			
100063171	PORT CHARLOTTE	FL		07/01/2021		119,490		(3)			(3)		10	10			
100063172	RAFFORD	NC		07/01/2021		145,898		(52)			(52)		1,024	1,024			
100063177	PHENIX CITY	AL		07/01/2021		165,825		(66)			(66)		1,037	1,037			
100063184	STATESBORO	GA		07/01/2021		82,923		(3)			(3)		444	444			
100063185	JEFFERSON CITY	TN		07/01/2021		108,312		(57)			(57)		661	661			
100063190	BRISTOL	PA		07/01/2021		125,174		(27)			(27)		425	425			
100063191	SAVANNAH	GA		07/01/2021		243,970		(72)			(72)		2,986	2,986			
100063192	YUBA CITY	CA		07/01/2021		176,011		(52)			(52)		739	739			
100063193	COPPERAS COVE	TX		07/01/2021		101,241		(61)			(61)		469	469			
100063197	WALLINGFORD	PA		07/01/2021		195,873		(1)			(1)		1,049	1,049			
100063200	HUTCHINSON	MN		07/01/2021		103,370		(3)			(3)		618	618			
100063203	FLORENCE	SC		07/01/2021		156,935		(105)			(105)		752	752			
100063205	MONTGOMERY	AL		07/01/2021		86,567		15			15		552	552			
100063206	ABSECON	NJ		07/01/2021		131,519		(6)			(6)		236	236			
100063210	DECATUR	GA		07/01/2021		152,599		(2)			(2)		969	969			
100063212	WATERTOWN	SD		07/01/2021		96,218		131			131		6,898	6,898			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		198,925		(96)			(96)		1,141	1,141			
100063222	EAGLE PASS	TX		07/01/2021		110,144		(32)			(32)		1,914	1,914			
100063225	GREECE	NY		07/01/2021		73,108		(11)			(11)		497	497			
100063232	LEXINGTON	KY		07/01/2021		179,199		(25)			(25)		1,138	1,138			
100063236	ASHBURN	VA		07/01/2021		131,952		(5)			(5)		290	290			
100063237	WILMINGTON	NC		07/01/2021		171,170		(51)			(51)		1,412	1,412			
100063245	MANOR	TX		07/01/2021		147,742		(82)			(82)		1,181	1,181			
100063248	HAMBURG	NY		07/01/2021		125,588		4			4		196	196			
100063249	ASHLAND	KY		07/01/2021		69,393		25			25		353	353			
100063252	SANTA FE	TX		07/01/2021		239,544		(97)			(97)		1,935	1,935			
100063255	CATAULA	GA		07/01/2021		57,514		(4)			(4)		560	560			
100063256	HAVELOCK	NC		07/01/2021		144,804		(8)			(8)		907	907			
100063258	LANHAM	MD		07/01/2021		231,426		(10)			(10)		1,856	1,856			
100063264	NEWARK	DE		07/01/2021		155,424		(88)			(88)		745	745			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063265	ESPERANCE	NY		07/01/2021		69,100		(4)			(4)		139	139			
100063267	CARROLLTON	GA		07/01/2021		109,612		(50)			(50)		578	578			
100063269	SAN ANTONIO	TX		07/01/2021		175,893		(79)			(79)		1,332	1,332			
100063271	LOUISVILLE	KY		07/01/2021		166,083		(14)			(14)		1,073	1,073			
100063272	LEXINGTON	KY		07/01/2021		143,640		(13)			(13)		4	4			
100063273	MARTHASVILLE	MO		07/01/2021		158,788		(45)			(45)		713	713			
100063274	OCALA	FL		07/01/2021		103,663		(33)			(33)		639	639			
100063276	FORT WORTH	TX		07/01/2021		155,599		(35)			(35)		466	466			
100063280	HUFFMAN	TX		07/01/2021		171,558		(82)			(82)		956	956			
100063283	CONYERS	GA		07/01/2021		102,965		(49)			(49)		598	598			
100063284	HAMMONTON	NJ		07/01/2021		182,402		20			20		1,210	1,210			
100063285	KANKAKEE	IL		07/01/2021		99,993		(4)			(4)		327	327			
100063287	GRAND RAPIDS	MN		07/01/2021		139,931		(68)			(68)		1,061	1,061			
100063288	TUCSON	AZ		07/01/2021		161,285		(26)			(26)		888	888			
100063290	SPRING	TX		07/01/2021		170,159		(50)			(50)		1,037	1,037			
100063297	LONGWOOD	FL		07/01/2021		222,855		(101)			(101)		1,668	1,668			
100063299	PHILADELPHIA	PA		07/01/2021		278,886		(119)			(119)		1,517	1,517			
100063303	SELMA	AL		07/01/2021		156,517		(54)			(54)		618	618			
100063305	BEL ALTON	MD		07/01/2021		292,312		(56)			(56)		997	997			
100063306	BOWIE	MD		07/01/2021		264,570		3			3		920	920			
100063308	ENTERPRISE	AL		07/01/2021		165,961		(7)			(7)		10	10			
100063311	SENECA	SC		07/01/2021		214,834		(73)			(73)		1,019	1,019			
100063312	UTICA	NY		07/01/2021		91,072		(36)			(36)		540	540			
100063314	ELBERTON	GA		07/01/2021		124,027		(7)			(7)		902	902			
100063315	ABERDEEN	MD		07/01/2021		102,956		(28)			(28)		1,208	1,208			
100063321	FORNEY	TX		07/01/2021		249,686		(46)			(46)		1,360	1,360			
100063327	DANVILLE	VA		07/01/2021		152,093		86			86		636	636			
100063328	LITTLE ELM	TX		07/01/2021		176,738		(75)			(75)		945	945			
100063330	LOUISVILLE	KY		07/01/2021		104,507		(35)			(35)		672	672			
100063332	FORT WAYNE	IN		07/01/2021		135,397		(42)			(42)		(7)	(7)			
100063334	SODUS	NY		07/01/2021		99,205		17			17		502	502			
100063336	HENDERSON	KY		07/01/2021		91,407		21			21		706	706			
100063339	PORT CHARLOTTE	FL		07/01/2021		192,285		(23)			(23)		655	655			
100063341	WARNER ROBINS	GA		07/01/2021		57,241		(3)			(3)		356	356			
100063342	WAGENER	SC		07/01/2021		145,942		(63)			(63)		618	618			
100063346	OMAHA	NE		07/01/2021		113,920		(19)			(19)		225	225			
100063350	SPRINGFIELD	MA		07/01/2021		144,530		(50)			(50)		716	716			
100063352	ROBBINSVILLE	NJ		07/01/2021		195,716		(77)			(77)		318	318			
100063353	WHITE MARSH	MD		07/01/2021		513,715		(430)			(430)		2,707	2,707			
100063354	PINSON	AL		07/01/2021		187,083		(51)			(51)		1,206	1,206			
100063356	SEMMES	AL		07/01/2021		147,858		27			27		783	783			
100063358	BUFFALO	NY		07/01/2021		59,160		(4)			(4)		243	243			
100063362	SAN ANTONIO	TX		07/01/2021		208,610		(125)			(125)		1,006	1,006			
100063366	BESSEMER	AL		07/01/2021		115,103		(51)			(51)		573	573			
100063367	CONWAY	AR		07/01/2021		98,653		(45)			(45)		476	476			
100063368	SICKLERVILLE	NJ		07/01/2021		131,690		11			11		(12)	(12)			
100063369	FRONT ROYAL	VA		07/01/2021		385,080		(173)			(173)		2,288	2,288			
100063372	DOUGLASVILLE	GA		07/01/2021		242,272		(159)			(159)		9,733	9,733			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		150,698		(69)			(69)		893	893			
100063379	SAINT LOUIS	MO		07/01/2021		119,330		(39)			(39)		593	593			
100063380	BONIFAY	FL		07/01/2021		99,701		(29)			(29)		605	605			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063383	ROCK SPRING	GA		07/01/2021		292,928		(469)			(469)		267	267			
100063384	COVINGTON	GA		07/01/2021		81,189		(21)			(21)		470	470			
100063385	MASTIC BEACH	NY		07/01/2021		230,794		(19)			(19)		17	17			
100063390	OPELIKA	AL		07/01/2021		122,924		(14)			(14)		517	517			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		154,468		(63)			(63)		1,234	1,234			
100063393	GEORGETOWN	TX		07/01/2021		228,075		(85)			(85)		1,450	1,450			
100063397	GODDARD	KS		07/01/2021		68,509		(2)			(2)		406	406			
100063401	SCOTIA	NY		07/01/2021		71,961		(28)			(28)		276	276			
100063405	HOUSTON	TX		07/01/2021		183,983		(22)			(22)		1,116	1,116			
100063408	WATERVILLE	NY		07/01/2021		150,914		(52)			(52)		836	836			
100063410	PORTSMOUTH	VA		07/01/2021		202,830		(82)			(82)		933	933			
100063411	BLUFF CITY	TN		07/01/2021		134,371		(53)			(53)		725	725			
100063412	SUMRALL	MS		07/01/2021		164,585		(55)			(55)		849	849			
100063413	MULLICA HILL	NJ		07/01/2021		114,308		(36)			(36)		411	411			
100063414	KING GEORGE	VA		07/01/2021		209,389		(80)			(80)		1,257	1,257			
100063416	RAWLINS	WY		07/01/2021		141,836		(76)			(76)		1,364	1,364			
100063417	DAPHNE	AL		07/01/2021		222,983		(5)			(5)		1,274	1,274			
100063418	HOUSTON	TX		07/01/2021		139,799		(71)			(71)		778	778			
100063424	DAYTON	KY		07/01/2021		85,478		(3)			(3)		479	479			
100063425	CANDOR	NY		07/01/2021		80,356		(16)			(16)		641	641			
100063426	APOPKA	FL		07/01/2021		137,082		(26)			(26)		901	901			
100063430	HUMBLE	TX		07/01/2021		164,946		(89)			(89)		575	575			
100063431	ORRTANNA	PA		07/01/2021		146,707		(58)			(58)		872	872			
100063432	WARSAW	IN		07/01/2021		260,501		(98)			(98)		930	930			
100063434	ATHENS	GA		07/01/2021		103,076		(10)			(10)		596	596			
100063444	MCDONOUGH	GA		07/01/2021		291,601		(221)			(221)		1,292	1,292			
100063445	BELLEVUE	NE		07/01/2021		122,010		(105)			(105)		2,205	2,205			
100063447	BRIDGEPORT	CT		07/01/2021		221,382		33			33		1,353	1,353			
100063449	HAMBURG	NY		07/01/2021		117,488		12			12		701	701			
100063450	BLAINE	MN		07/01/2021		153,513		22			22		2,702	2,702			
100063453	TUCSON	AZ		07/01/2021		159,721		(8)			(8)		427	427			
100063455	BALTIMORE	MD		07/01/2021		203,188		30			30		1,407	1,407			
100063458	WHITAKERS	NC		07/01/2021		119,100		(29)			(29)		578	578			
100063459	LEHI	UT		07/01/2021		287,892		(71)			(71)		1,513	1,513			
100063462	COOKEVILLE	TN		07/01/2021		187,932		(49)			(49)		964	964			
100063463	NORTH LAUDERDALE	FL		07/01/2021		145,896		(68)			(68)		438	438			
100063465	ENDICOTT	NY		07/01/2021		47,533		(9)			(9)		168	168			
100063470	INDIANAPOLIS	IN		07/01/2021		91,294		(146)			(146)		3,633	3,633			
100063472	FERNANDINA BEACH	FL		07/01/2021		274,449		(66)			(66)		482	482			
100063473	RICHTON	MS		07/01/2021		73,276		(11)			(11)		256	256			
100063483	HOPE MILLS	NC		07/01/2021		166,993		(42)			(42)		818	818			
100063484	STATESVILLE	NC		07/01/2021		155,539		(66)			(66)		828	828			
100063488	WEST SPRINGFIELD	MA		07/01/2021		197,760		(107)			(107)		631	631			
100063493	PORT SAINT LUCIE	FL		07/01/2021		125,990		(17)			(17)		223	223			
100063497	DES MOINES	IA		07/01/2021		114,995		(25)			(25)		425	425			
100063500	CLERMONT	FL		07/01/2021		240,059		446			446		985	985			
100063502	VIENNA	GA		07/01/2021		47,001		(20)			(20)		244	244			
100063506	DOUGLASVILLE	GA		07/01/2021		181,039		(14)			(14)		904	904			
100063508	DEARBORN	MI		07/01/2021		132,562		(60)			(60)		742	742			
100063511	ARLINGTON	TN		07/01/2021		252,354		(27)			(27)		828	828			
100063513	WINSTON	GA		07/01/2021		148,188		(142)			(142)		1,004	1,004			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063514	JONESBORO	GA		07/01/2021		126,065		(79)			(79)		864	864			
100063516	PINSON	AL		07/01/2021		164,551		(43)			(43)		858	858			
100063518	STATESVILLE	NC		07/01/2021		97,968		(39)			(39)		298	298			
100063520	CHEEKTOWAGA	NY		07/01/2021		135,734		(63)			(63)		1,277	1,277			
100063532	HAMPTON	GA		07/01/2021		117,580		(27)			(27)		255	255			
100063535	LANOKA HARBOR	NJ		07/01/2021		245,756		50			50		1,079	1,079			
100063536	ROCHESTER	NY		07/01/2021		99,180		30			30		332	332			
100063541	MILACA	MN		07/01/2021		265,595		(10)			(10)		4,912	4,912			
100063550	INDIANAPOLIS	IN		07/01/2021		143,046		(40)			(40)		839	839			
100063562	PERRYVILLE	KY		07/01/2021		122,049		(34)			(34)		586	586			
100063566	HOMESTEAD	FL		07/01/2021		328,035		(14)			(14)		2,110	2,110			
100063567	LITHONIA	GA		07/01/2021		145,769		(70)			(70)		699	699			
100063576	BOWLING GREEN	KY		07/01/2021		182,745		(29)			(29)		1,339	1,339			
100063579	LAKE CHARLES	LA		07/01/2021		184,435		(24)			(24)		288	288			
100063582	FLAGLER BEACH	FL		07/01/2021		218,093		(72)			(72)		1,393	1,393			
100063588	BRISTOL	VA		07/01/2021		133,537		(57)			(57)		364	364			
100063590	ALBUQUERQUE	NM		07/01/2021		202,685		113			113		394	394			
100063599	MIDDLEVILLE	MI		07/01/2021		240,374		(25)			(25)		865	865			
100063601	ROCHESTER	MN		07/01/2021		135,467		(10)			(10)		689	689			
100063607	BARNESVILLE	GA		07/01/2021		90,311		(28)			(28)		441	441			
100063611	NEWPORT	TN		07/01/2021		43,439		(23)			(23)		191	191			
100063613	BARRE	MA		07/01/2021		239,223		(103)			(103)		1,271	1,271			
100063628	JACKSON	NJ		07/01/2021		475,779		12			12		2,688	2,688			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		229,666		(26)			(26)		1,801	1,801			
100063634	SIERRA VISTA	AZ		07/01/2021		154,394		(12)			(12)		842	842			
100063636	GATES	NY		07/01/2021		106,810		(5)			(5)		621	621			
100063638	LITHONIA	GA		07/01/2021		111,732		(12)			(12)		526	526			
100063644	ELMONT	NY		07/01/2021		463,701		(67)			(67)		2,357	2,357			
100063646	SLINGERLANDS	NY		07/01/2021		299,416		6			6		1,711	1,711			
100063651	LAKEVIEW	NY		07/01/2021		254,427		214			214		1,502	1,502			
100063654	ROCHESTER	NY		07/01/2021		219,467		59			59		1,348	1,348			
100063661	SICKLERVILLE	NJ		07/01/2021		186,933		(12)			(12)		1,405	1,405			
100063664	POMPANO BEACH	FL		07/01/2021		209,041		8			8		1,411	1,411			
100063666	WIMAUMA	FL		07/01/2021		197,658		(53)			(53)		605	605			
100063667	NORTH BELLMORE	NY		07/01/2021		385,886		102			102		5,669	5,669			
100063672	CHULA VISTA	CA		07/01/2021		437,455		(235)			(235)		8,569	8,569			
100063673	COLUMBUS	OH		07/01/2021		163,361		(20)			(20)		850	850			
100063680	WADENA	MN		07/01/2021		87,827							476	476			
100063683	TEMPLE	GA		07/01/2021		133,788		(46)			(46)		641	641			
100063687	OCEAN VIEW	DE		07/01/2021		309,870		(31)			(31)		1,711	1,711			
100063693	MOBILE	AL		07/01/2021		198,600		(8)			(8)		1,357	1,357			
100063695	GRAND ISLAND	NY		07/01/2021		152,768		214			214		559	559			
100063696	SICKLERVILLE	NJ		07/01/2021		200,740		(14)			(14)		1,134	1,134			
100063697	LAWRENCEVILLE	GA		07/01/2021		154,271		(79)			(79)		813	813			
100063698	RUSSELLVILLE	AL		07/01/2021		152,856		(9)			(9)		1,269	1,269			
100063704	RAHWAY	NJ		07/01/2021		281,420		(26)			(26)		1,527	1,527			
100063706	ELLENWOOD	GA		07/01/2021		155,545		10			10		279	279			
100063708	DETROIT	MI		07/01/2021		67,592		(13)			(13)		(127)	(127)			
100063713	ATLANTIC CITY	NJ		07/01/2021		76,661		21			21		437	437			
100063716	PINE HILL	NJ		07/01/2021		144,770		(13)			(13)		779	779			
100063721	TAYLORVILLE	IL		07/01/2021		158,046		(75)			(75)		867	867			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063722	CLARKSVILLE	TN		07/01/2021		128,404		(14)			(14)		722	722			
100063730	DOVER	DE		07/01/2021		266,494		192			192		1,465	1,465			
100063739	CLAY	NY		07/01/2021		120,886		2			2		647	647			
100063741	LUFKIN	TX		07/01/2021		119,963		(64)			(64)		373	373			
100063747	OMAHA	NE		07/01/2021		114,375		(5)			(5)		611	611			
100063748	CHARLESTON	SC		07/01/2021		322,429		(48)			(48)		1,594	1,594			
100063751	DECATUR	AL		07/01/2021		163,741		12			12		879	879			
100063752	SUMMERVILLE	SC		07/01/2021		190,847		(20)			(20)		1,310	1,310			
100063757	PENSACOLA	FL		07/01/2021		74,442		(5)			(5)		533	533			
100063759	WESLEY CHAPEL	FL		07/01/2021		213,476		(19)			(19)		1,156	1,156			
100063760	TOMS RIVER	NJ		07/01/2021		238,018		105			105		1,212	1,212			
100063770	BRIDGEPORT	CT		07/01/2021		196,001		(52)			(52)		345	345			
100063771	KENDALL	NY		07/01/2021		107,520		56			56		589	589			
100063772	SYRACUSE	NY		07/01/2021		95,669		57			57		521	521			
100063775	KANSAS CITY	KS		07/01/2021		109,868		(7)			(7)		589	589			
100063783	FREDERICKTOWN	OH		07/01/2021		128,856		(36)			(36)		701	701			
100063784	MASSILLON	OH		07/01/2021		85,800		46			46		467	467			
100063785	ATLANTA	GA		07/01/2021		231,058		54			54		835	835			
100063789	FISHERTOWN	PA		07/01/2021		126,394		24			24		728	728			
100063793	PLEASANT VALLEY	MO		07/01/2021		134,230		(13)			(13)		767	767			
100063796	LAWRENCEVILLE	GA		07/01/2021		147,320		(13)			(13)		782	782			
100063805	CRUM LYNNE	PA		07/01/2021		84,678		7			7		463	463			
100063811	PENSACOLA	FL		07/01/2021		118,542		(41)			(41)		573	573			
100063815	ALBUQUERQUE	NM		07/01/2021		126,935		28			28		2,475	2,475			
100063818	RAYTOWN	MO		07/01/2021		102,542		(69)			(69)		628	628			
100063820	SICKLERVILLE	NJ		07/01/2021		243,689		32			32		1,287	1,287			
100063822	SPRING	TX		07/01/2021		162,560		(13)			(13)		1,230	1,230			
100063828	SHOEMAKERSVILLE	PA		07/01/2021		168,228		13			13		1,042	1,042			
100063829	CRESTON	OH		07/01/2021		220,039		76			76		2,794	2,794			
100063831	PARSONS	KS		07/01/2021		60,752		(9)			(9)		353	353			
100063835	CAMBRIDGE	MN		07/01/2021		238,024		24			24		1,254	1,254			
100063837	TAMPA	FL		07/01/2021		157,002		96			96		1,383	1,383			
100063839	PINGREE GROVE	IL		07/01/2021		136,774		70			70		689	689			
100063843	LANCASTER	PA		07/01/2021		226,205							(21)	(21)			
100063847	ALPHARETTA	GA		07/01/2021		290,585		61			61		1,450	1,450			
100063852	THORNTON	CO		07/01/2021		309,907		15			15		1,802	1,802			
100063859	VINELAND	NJ		07/01/2021		150,704		(5)			(5)		780	780			
100063863	GROVELAND	FL		07/01/2021		191,537		(15)			(15)		958	958			
100063875	SURPRISE	AZ		07/01/2021		267,658		46			46		1,412	1,412			
100063879	TUCSON	AZ		07/01/2021		119,598		12			12		633	633			
100063888	LOUDON	TN		07/01/2021		117,184		(2)			(2)		842	842			
100063889	CLAYTON	DE		07/01/2021		262,777		114			114		451	451			
100063894	SURPRISE	AZ		07/01/2021		260,708		31			31		1,384	1,384			
100063897	GLENDALE	AZ		07/01/2021		236,940		11			11		406	406			
100063898	SARASOTA	FL		07/01/2021		191,241		(15)			(15)		1,077	1,077			
100063904	CLEVELAND	TN		07/01/2021		157,218		42			42		601	601			
100063912	INDIANAPOLIS	IN		07/01/2021		299,498		52			52		1,458	1,458			
100063923	ELK GROVE	CA		07/01/2021		358,749		13			13		1,901	1,901			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		406,913		77			77		2,186	2,186			
100063944	OCALA	FL		07/01/2021		85,029		34			34		774	774			
100063949	WILLIMANTIC	CT		07/01/2021		239,061		(57)			(57)		695	695			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063964	HARVEST	AL		07/01/2021		136,458		16			16		1,026	1,026			
100063966	SICKLERVILLE	NJ		07/01/2021		232,356		(9)			(9)		833	833			
100063968	GLOBE	AZ		07/01/2021		116,345		13			13		407	407			
100063980	TEMECULA	CA		07/01/2021		317,078		12			12		1,678	1,678			
100064029	MARLBORO	NJ		07/01/2021		568,435		633			633		5,958	5,958			
100064038	HATTIESBURG	MS		07/01/2021		118,092		134			134		711	711			
100064042	PHILADELPHIA	PA		07/01/2021		156,184		62			62		521	521			
100064044	SATSUMA	AL		07/01/2021		133,583		3			3		622	622			
100064045	MARION	IN		07/01/2021		56,301		64			64		391	391			
100064046	COVE CITY	NC		07/01/2021		49,840		1			1		432	432			
100064057	PLEASANT VALLEY	NY		07/01/2021		156,687		100			100		857	857			
100064066	WATERTOWN	CT		07/01/2021		188,368		9,378			9,378		197,746	197,746			
100064067	PASADENA	TX		07/01/2021		91,077		35			35		1,268	1,268			
100064078	FORT WASHINGTON	MD		07/01/2021		187,183		215			215		1,432	1,432			
100064092	NEW EGYPT	NJ		07/01/2021		257,188		240			240		1,658	1,658			
100064108	LAWRENCE	KS		07/01/2021		139,588		59			59		789	789			
100064111	MONTGOMERY	AL		07/01/2021		103,358		4			4		555	555			
100064114	SOUTH HOLLAND	IL		07/01/2021		184,007		10			10		323	323			
100064116	MORRIS	IL		07/01/2021		97,114		3,030			3,030		100,144	100,144			
100064118	BALTIMORE	MD		07/01/2021		113,797		18			18		462	462			
100064119	RICHMOND	TX		07/01/2021		117,522		16			16		943	943			
100064121	FAIRHOPE	AL		07/01/2021		314,801		79			79		1,448	1,448			
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		205,846		99			99		925	925			
100064137	SAN ANTONIO	TX		07/01/2021		114,769		2			2		468	468			
100064138	LOGAN TOWNSHIP	NJ		07/01/2021		139,214		24			24		272	272			
100064139	DENHAM SPRINGS	LA		07/01/2021		120,109							(15)	(15)			
100064141	COUNTRY CLUB	MO		07/01/2021		124,778		56			56		1,042	1,042			
100064147	FAR ROCKAWAY	NY		07/01/2021		307,325		217			217		1,752	1,752			
100064151	MANDAN	ND		07/01/2021		152,705		83			83		1,129	1,129			
100064153	PITTSBURGH	PA		07/01/2021		76,427		24			24		503	503			
100064154	HAMDEN	CT		07/01/2021		182,534		117			117		1,816	1,816			
100064156	PEKIN	IL		07/01/2021		85,628		86			86		712	712			
100064158	CHILI	NY		07/01/2021		111,525		43			43		811	811			
100064167	GRANDVIEW	MO		07/01/2021		107,173		31			31		1,083	1,083			
100064173	MURFREESBORO	TN		07/01/2021		152,541		12			12		621	621			
100064176	LEWISVILLE	NC		07/01/2021		123,666		56			56		4,708	4,708			
100064182	PFLUGERVILLE	TX		07/01/2021		208,595		285			285		2,038	2,038			
100064184	BETHLEHEM	PA		07/01/2021		207,090		210			210		1,131	1,131			
100064185	JAMAICA	NY		07/01/2021		282,541		278			278		2,506	2,506			
100064187	PLAINFIELD	IN		07/01/2021		136,295		5,030			5,030		141,324	141,324			
100064191	BOARDMAN	OH		07/01/2021		60,449		72			72		744	744			
100064192	PENNSVILLE	NJ		07/01/2021		113,808		4,879			4,879		118,686	118,686			
100064193	FREDONIA	NY		07/01/2021		81,104		121			121		1,549	1,549			
100064207	TUCKER	GA		07/01/2021		193,430		154			154		1,012	1,012			
100064209	SANFORD	FL		07/01/2021		174,063		199			199		897	897			
100064210	BETHLEHEM	GA		07/01/2021		164,178		176			176		850	850			
100064216	PORT SAINT LUCIE	FL		07/01/2021		257,084		129			129		432	432			
100064227	OCOEE	FL		07/01/2021		126,480		26			26		620	620			
100064229	ORLANDO	FL		07/01/2021		188,170		160			160		2,305	2,305			
100064232	KISSIMMEE	FL		07/01/2021		66,857		327			327		1,874	1,874			
100064234	ORLANDO	FL		07/01/2021		215,123		249			249		1,570	1,570			

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100064235	LAKE WORTH	FL		07/01/2021		173,506		159			159		1,191	1,191			
100064236	CALUMET CITY	IL		07/01/2021		100,275		38			38		854	854			
100064237	ORLANDO	FL		07/01/2021		167,471		217			217		1,530	1,530			
100064239	WINTER GARDEN	FL		07/01/2021		190,559		1			1		18	18			
100064240	WINTER GARDEN	FL		07/01/2021		189,978		279			279		1,374	1,374			
100064241	ORLANDO	FL		07/01/2021		136,995		134			134		2,396	2,396			
100064242	GROVELAND	FL		07/01/2021		229,201		176			176		1,368	1,368			
100064246	TAMARAC	FL		07/01/2021		209,896		241			241		1,426	1,426			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		150,062		150			150		1,455	1,455			
100064249	JACKSON	NJ		07/01/2021		223,505		255			255		1,736	1,736			
100064250	NEPTUNE	NJ		07/01/2021		194,782		244			244		1,006	1,006			
100064251	OCEAN	NJ		07/01/2021		275,963		431			431		1,535	1,535			
100064252	TRENTON	FL		07/01/2021		127,481		149			149		2,780	2,780			
100064254	PITTSBURGH	PA		07/01/2021		128,968		152			152		1,181	1,181			
100064256	WINTER HAVEN	FL		07/01/2021		123,332		153			153		852	852			
100064258	KISSIMMEE	FL		07/01/2021		152,842		199			199		1,091	1,091			
100064272	ORLANDO	FL		07/01/2021		224,848		184			184		1,238	1,238			
100064273	DAVENPORT	FL		07/01/2021		156,164		74			74		661	661			
100064281	WINTER HAVEN	FL		07/01/2021		154,469		185			185		2,310	2,310			
100064289	ORLANDO	FL		07/01/2021		275,295		354			354		1,562	1,562			
100064291	ORLANDO	FL		07/01/2021		125,818		175			175		794	794			
100064298	MINNEOLA	FL		07/01/2021		138,864		174			174		3,204	3,204			
100064303	WESTLAKE	FL		07/01/2021		331,245		269			269		1,768	1,768			
100064320	BALTIMORE	MD		07/01/2021		115,729		9			9		613	613			
100064321	CREVE COEUR	IL		07/01/2021		76,403		62			62		429	429			
100064324	WETUMPKA	AL		07/01/2021		183,743		496			496		1,177	1,177			
100064332	ALLENTOWN	PA		07/01/2021		107,670		73			73		1,987	1,987			
100064333	HAMPTON	GA		07/01/2021		178,568		133			133		905	905			
100064349	WILMER	AL		07/01/2021		110,237		103			103		2,612	2,612			
100064352	PEORIA	IL		07/01/2021		81,478		95			95		417	417			
100064355	INDEPENDENCE	KY		07/01/2021		133,931		79			79		1,928	1,928			
100064356	LEAGUE CITY	TX		07/01/2021		87,352		36			36		740	740			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		431,188		203			203		2,852	2,852			
100064373	WINDERMERE	FL		07/01/2021		256,716		61			61		476	476			
100064375	CHICKASAW	AL		07/01/2021		59,978		2			2		222	222			
100064380	NORFOLK	VA		07/01/2021		124,157		10			10		282	282			
100064394	BALTIMORE	MD		07/01/2021		68,618		88			88		960	960			
100064397	OLNEY	MD		07/01/2021		432,026		123			123		1,988	1,988			
100064398	DES MOINES	IA		07/01/2021		77,250		68			68		281	281			
100064399	DES PLAINES	IL		07/01/2021		188,905		283			283		1,383	1,383			
100064403	MILWAUKEE	WI		07/01/2021		147,757		179			179		714	714			
100064412	BALTIMORE	MD		07/01/2021		117,596		119			119		572	572			
100064417	DOTHAN	AL		07/01/2021		119,346		27			27		525	525			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		157,391		36			36		1,782	1,782			
100064420	MOODY	AL		07/01/2021		73,311		68			68		712	712			
100064422	NORTH DANSVILLE	NY		07/01/2021		128,297		8			8		1	1			
100064423	LEWIS	NY		07/01/2021		118,115		155			155		895	895			
100064425	WEST COVINA	CA		07/01/2021		405,931		307			307		2,893	2,893			
100064427	LINCOLN	ND		07/01/2021		220,014		137			137		2,786	2,786			
100064432	CABOT	AR		07/01/2021		69,579							(6)	(6)			
100064435	SARANAC	NY		07/01/2021		77,636		149			149		287	287			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064438	FOREST CITY	PA		07/01/2021		67,947		59			59		331	331			
100064444	BRIGHTON	NY		07/01/2021		199,319		183			183		1,831	1,831			
100064447	HAMPSHIRE	IL		07/01/2021		155,077		185			185		1,091	1,091			
100064457	WAYNESBORO	PA		07/01/2021		139,216							1	1			
100064458	LITTLETON	CO		07/01/2021		184,585		48			48		377	377			
100064460	TWINSBURG	OH		07/01/2021		181,340		49			49		10	10			
100064462	RUSKIN	FL		07/01/2021		223,595		329			329		1,537	1,537			
100064468	PACE	FL		07/01/2021		147,093		92			92		349	349			
100064470	CONYERS	GA		07/01/2021		147,279		87			87		1,352	1,352			
100064471	TINLEY PARK	IL		07/01/2021		178,256		204			204		2,470	2,470			
100064472	WEST PORTSMOUTH	OH		07/01/2021		50,466		54			54		279	279			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		70,295		65			65		767	767			
100064480	ROUND LAKE BEACH	IL		07/01/2021		120,778		86			86		1,021	1,021			
100064482	EUTAW	AL		07/01/2021		106,517		57			57		191	191			
100064484	RHODESDALE	MD		07/01/2021		150,619		5			5		227	227			
100064486	GRANBY	NY		07/01/2021		85,982		46			46		740	740			
100064487	GREEN BAY	WI		07/01/2021		81,060		74			74		714	714			
100064490	ANN ARBOR	MI		07/01/2021		177,653		73			73		1,425	1,425			
100064493	DENTON	TX		07/01/2021		110,585		59			59		720	720			
100064494	BETHLEHEM	PA		07/01/2021		221,525		298			298		3,267	3,267			
100064495	CADIZ	KY		07/01/2021		117,113		264			264		743	743			
100064496	PEEKSKILL	NY		07/01/2021		298,574		66			66		908	908			
100064500	OAKBORO	NC		07/01/2021		126,458		36			36		663	663			
100064503	WICHITA	KS		07/01/2021		129,044		13			13		220	220			
100064505	CITRUS SPRINGS	FL		07/01/2021		86,677		38			38		321	321			
100064507	SUFFOLK	VA		07/01/2021		134,100		4,476			4,476		8,481	8,481			
100064512	SAVANNAH	GA		07/01/2021		109,249		8			8		671	671			
100064513	FREEDOM	PA		07/01/2021		180,792		204			204		1,074	1,074			
100064514	FOLCROFT	PA		07/01/2021		112,108		124			124		741	741			
100064515	HIGH RIDGE	MO		07/01/2021		146,264		79			79		753	753			
100064521	MIDDLETOWN	NY		07/01/2021		221,307		68			68		1,188	1,188			
100064529	AURORA	CO		07/01/2021		363,689		136			136		602	602			
100064532	REMSEN	NY		07/01/2021		71,498		83			83		460	460			
100064537	CLIFTON	NJ		07/01/2021		223,080		133			133		1,373	1,373			
100064538	PLYMOUTH	MA		07/01/2021		277,880		346			346		1,783	1,783			
100064540	CINCINNATI	OH		07/01/2021		104,762		148			148		620	620			
100064541	AMELIA	OH		07/01/2021		120,272		6,280			6,280		126,553	126,553			
100064546	ACCOKEEK	MD		07/01/2021		406,865		65			65		2,966	2,966			
100064548	CHICAGO	IL		07/01/2021		67,419							1	1			
100064554	JACKSONVILLE	FL		07/01/2021		155,718		26			26		303	303			
100064564	ADELANTO	CA		07/01/2021		200,934		81			81		672	672			
100064568	SOUTH HOLLAND	IL		07/01/2021		132,708		161			161		693	693			
100064581	DECATUR	AL		07/01/2021		78,579		3			3		357	357			
100064583	SAINT CLOUD	FL		07/01/2021		232,981		223			223		1,095	1,095			
100064584	WINTON	CA		07/01/2021		221,194		231			231		1,502	1,502			
100064595	MIAMI	FL		07/01/2021		318,125		88			88		2,124	2,124			
100064604	LAKELAND	FL		07/01/2021		284,580		306			306		1,582	1,582			
100064607	NEWPORT	ME		07/01/2021		121,815		147			147		653	653			
100064616	NORTH MIAMI	FL		07/01/2021		254,356		378			378		1,418	1,418			
100064617	LILBURN	GA		07/01/2021		202,461		161			161		1,073	1,073			
100064619	REYNOLDSVILLE	PA		07/01/2021		138,251		167			167		718	718			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064620	AMHERST	NY		07/01/2021		147,785		256			256		774	774			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		143,715		161			161		1,292	1,292			
100064625	CANBRIA	NY		07/01/2021		130,171		202			202		791	791			
100064628	HAGERSTOWN	MD		07/01/2021		119,181		3,786			3,786		85,559	85,559			
100064637	STOCKTON	CA		07/01/2021		359,326		342			342		1,986	1,986			
100064645	KNIGHTDALE	NC		07/01/2021		299,895		140			140		6,493	6,493			
100064648	HOUMA	LA		07/01/2021		270,652		269			269		997	997			
100064651	BRIDGEPORT	CT		07/01/2021		262,176		274			274		392	392			
100064658	SCHENECTADY	NY		07/01/2021		74,559		104			104		447	447			
100064659	PEMBERTON	NJ		07/01/2021		157,010							(2)	(2)			
100064661	BLANDFORD	MA		07/01/2021		145,379		170			170		541	541			
100064662	RUSKIN	FL		07/01/2021		155,080		148			148		567	567			
100064665	ASTON	PA		07/01/2021		164,934		141			141		1,035	1,035			
100064671	MIAMI	FL		07/01/2021		208,296		228			228		1,232	1,232			
100064672	HIALEAH	FL		07/14/2021		119,026		(176)			(176)		487	487			
100064673	LYNCHBURG	VA		07/14/2021		85,697		(139)			(139)		350	350			
100064675	PENSACOLA	FL		07/14/2021		76,638		(125)			(125)		318	318			
100064676	REDDING	CA		07/14/2021		59,625		(201)			(201)		889	889			
100064677	LAS VEGAS	NV		07/14/2021		87,794		(134)			(134)		366	366			
100064679	HUDSON	FL		07/14/2021		86,733		(137)			(137)		361	361			
100064680	STRONGSVILLE	OH		07/14/2021		86,846		(135)			(135)		362	362			
100064681	GLOUCESTER CITY	NJ		07/14/2021		78,610		(120)			(120)		314	314			
100064682	BALTIMORE	MD		07/14/2021		55,083		(96)			(96)		142	142			
100064684	READING	PA		07/14/2021		69,176		(106)			(106)		276	276			
100064685	FORT WORTH	TX		07/14/2021		100,129		(150)			(150)		419	419			
100064686	FLOWER MOUND	TX		07/14/2021		87,027		(260)			(260)		842	842			
100064687	CONVERSE	TX		07/14/2021		127,137		(223)			(223)		1,054	1,054			
100064688	CLARKSTON	GA		07/14/2021		93,342		(151)			(151)		471	471			
100064689	JACKSONVILLE	FL		07/14/2021		98,606		(139)			(139)		388	388			
100064690	LAS VEGAS	NV		07/14/2021		125,131		(196)			(196)		515	515			
100064691	BRIGANTINE	NJ		07/14/2021		80,256		(142)			(142)		509	509			
100064696	LADSON	SC		07/14/2021		58,615		(84)			(84)		240	240			
100064697	MULBERRY	FL		07/14/2021		164,463		(318)			(318)		1,328	1,328			
100064698	WILMINGTON	DE		07/14/2021		97,247		(139)			(139)		419	419			
100064699	SAN ANTONIO	TX		07/14/2021		106,964		(136)			(136)		431	431			
100064700	WICHITA	KS		07/14/2021		50,610		(70)			(70)		213	213			
100064702	NORTH LITTLE ROCK	AR		07/14/2021		66,295		(93)			(93)		286	286			
100064703	HAGERSTOWN	MD		07/14/2021		55,874		(77)			(77)		236	236			
100064704	UPPER MARLBORO	MD		07/14/2021		73,795		(103)			(103)		318	318			
100064705	ELKHART	IN		07/14/2021		78,464		(121)			(121)		329	329			
100064706	BALTIMORE	MD		07/14/2021		77,807		(109)			(109)		334	334			
100064707	COLUMBIA	SC		07/14/2021		75,473		(105)			(105)		324	324			
100064708	PETERSBURG	VA		07/14/2021		91,009		(184)			(184)		821	821			
100064709	PETERSBURG	VA		07/14/2021		93,218		(135)			(135)		449	449			
100064710	MABLETON	GA		07/14/2021		92,603		(127)			(127)		389	389			
100064711	JEFFERSON	GA		07/14/2021		55,235		(534)			(534)		3,714	3,714			
100064712	HOUSTON	TX		07/14/2021		123,737		(179)			(179)		604	604			
100064713	NEW PORT RICHEY	FL		07/14/2021		90,061		(123)			(123)		379	379			
100064714	WICKLIFFE	OH		07/14/2021		89,936		(165)			(165)		703	703			
100064715	UNION CITY	GA		07/14/2021		120,151		(149)			(149)		476	476			
100064716	MOORE	OH		07/14/2021		83,560		(120)			(120)		518	518			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064717	MILWAUKEE	WI		07/14/2021		51,876		(69)			(69)		225	225			
100064719	DAYTONA BEACH	FL		07/14/2021		100,298		(125)			(125)		397	397			
100064720	SAVANNAH	GA		07/14/2021		106,693		(157)			(157)		568	568			
100064721	MIAMI	FL		07/14/2021		107,659		(145)			(145)		485	485			
100064722	BRADLEY	ME		07/14/2021		103,024		(134)			(134)		444	444			
100064723	BROKEN ARROW	OK		07/14/2021		98,397		(472)			(472)		2,727	2,727			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		136,150		(218)			(218)		906	906			
100064725	BIRMINGHAM	AL		07/14/2021		88,350		(115)			(115)		381	381			
100064726	BROWNSVILLE	TX		07/14/2021		111,647		(143)			(143)		471	471			
100064727	BALTIMORE	MD		07/14/2021		60,981		(82)			(82)		274	274			
100064728	YORK	PA		07/14/2021		83,675		(111)			(111)		388	388			
100064729	MAHNOMEN	MN		07/14/2021		56,882		(73)			(73)		241	241			
100064730	SANTA ANA	CA		07/14/2021		108,678		(141)			(141)		481	481			
100064731	SOUTH DAYTONA	FL		07/14/2021		160,031		(4,341)			(4,341)		21,296	21,296			
100064732	SEGUIN	TX		07/14/2021		103,327		(129)			(129)		427	427			
100064733	REYNOLDSBURG	OH		07/14/2021		91,395		(153)			(153)		763	763			
100064734	RITZVILLE	WA		07/14/2021		97,954		(122)			(122)		405	405			
100064735	IONE	WA		07/14/2021		107,460		(134)			(134)		444	444			
100064736	PAW PAW	MI		07/14/2021		88,726		(115)			(115)		391	391			
100064737	FAYETTEVILLE	NC		07/14/2021		81,587		(105)			(105)		359	359			
100064738	CLEVELAND	OH		07/14/2021		95,003		(117)			(117)		393	393			
100064740	HOUSTON	TX		07/14/2021		208,839		(253)			(253)		866	866			
100064741	MONTGOMERY	AL		07/14/2021		92,788		(119)			(119)		409	409			
100064743	CHARLOTTE	NC		07/14/2021		115,353		(164)			(164)		664	664			
100064744	CROSS JUNCTION	VA		07/14/2021		162,166		(359)			(359)		1,532	1,532			
100064745	SAN ANTONIO	TX		07/14/2021		128,378		(159)			(159)		560	560			
100064746	COVINGTON	GA		07/14/2021		119,752		(148)			(148)		518	518			
100064747	REX	GA		07/14/2021		123,615		(153)			(153)		534	534			
100064748	CAPE CORAL	FL		07/14/2021		165,779		(806)			(806)		3,812	3,812			
100064749	ORLANDO	FL		07/14/2021		168,437		(206)			(206)		524	524			
100064750	COLUMBIA	MO		07/14/2021		104,113		(128)			(128)		452	452			
100064751	LAUREL	DE		07/14/2021		128,714		(159)			(159)		556	556			
100064752	GLOUCESTER CITY	NJ		07/14/2021		109,677		(135)			(135)		474	474			
100064753	VACAVILLE	CA		07/14/2021		102,826		(129)			(129)		464	464			
100064754	LISLE	IL		07/14/2021		74,205		(303)			(303)		1,981	1,981			
100064755	BESSEMER	AL		07/14/2021		65,773		(80)			(80)		286	286			
100064756	CEDAR BLUFF	AL		07/14/2021		68,240		(78)			(78)		296	296			
100064757	SEMINOLE	FL		07/14/2021		202,543		(243)			(243)		863	863			
100064758	HUMBLE	TX		07/14/2021		161,403		(193)			(193)		684	684			
100064759	CENTRAL CITY	SD		07/14/2021		90,313		(226)			(226)		2,045	2,045			
100064763	CLARKSVILLE	TN		07/14/2021		92,346		(115)			(115)		419	419			
100064765	SURFSIDE BEACH	SC		07/14/2021		145,874		(184)			(184)		621	621			
100064766	CHATTANOOGA	TN		07/14/2021		96,601		(120)			(120)		436	436			
100064767	ALBANY	NY		07/14/2021		102,867		(124)			(124)		445	445			
100064768	READING	PA		07/14/2021		76,994		(93)			(93)		340	340			
100064769	CHAMBERSBURG	PA		07/14/2021		127,425		(145)			(145)		518	518			
100064770	GULF BREEZE	FL		07/14/2021		171,484		(217)			(217)		805	805			
100064771	TEXARKANA	TX		07/14/2021		78,681		(92)			(92)		334	334			
100064772	ALPHARETTA	GA		07/14/2021		185,002		(219)			(219)		801	801			
100064773	CHATTANOOGA	TN		07/14/2021		126,038		(145)			(145)		524	524			
100064774	GRAND PRAIRIE	TX		07/14/2021		135,636		(156)			(156)		563	563			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064775	GEORGETOWN	SC		07/14/2021		168,568		(198)			(198)		731	731			
100064776	AVENAL	CA		07/14/2021		151,334		(386)			(386)		2,521	2,521			
100064778	OAK PARK	MI		07/14/2021		144,215		(168)			(168)		628	628			
100064779	TAMPA	FL		07/14/2021		143,791		(161)			(161)		588	588			
100064780	HIXSON	TN		07/14/2021		108,128		(230)			(230)		1,635	1,635			
100064781	ORLANDO	FL		07/14/2021		161,865		(182)			(182)		673	673			
100064782	MEMPHIS	TN		07/14/2021		138,512		(162)			(162)		613	613			
100064784	CANTONMENT	FL		07/14/2021		138,395		(163)			(163)		615	615			
100064785	WICHITA FALLS	TX		07/14/2021		91,276		(138)			(138)		703	703			
100064786	HARTFORD	WI		07/14/2021		80,886		(116)			(116)		508	508			
100064787	TUCSON	AZ		07/14/2021		172,549		(192)			(192)		718	718			
100064788	PINEHURST	TX		07/14/2021		140,187		(173)			(173)		663	663			
100064790	OCALA	FL		07/14/2021		138,556		(219)			(219)		1,794	1,794			
100064792	TULARE	CA		07/14/2021		153,906		(176)			(176)		668	668			
100064793	SCOTTSDALE	AZ		07/14/2021		188,621		(210)			(210)		785	785			
100064794	GLENSIDE	PA		07/14/2021		143,601		(174)			(174)		832	832			
100064796	JACKSONVILLE	NC		07/14/2021		114,767		(134)			(134)		506	506			
100064797	JACKSONVILLE	FL		07/14/2021		77,906		(87)			(87)		331	331			
100064798	LOS BANOS	CA		07/14/2021		125,604		(141)			(141)		534	534			
100064799	PENSACOLA	FL		07/14/2021		114,729		(128)			(128)		490	490			
100064800	WAVERLY	IA		07/14/2021		106,456		(128)			(128)		466	466			
100064801	HOUSTON	TX		07/14/2021		123,105		(137)			(137)		523	523			
100064802	JERSEY CITY	NJ		07/14/2021		115,358		(134)			(134)		529	529			
100064803	FLORISSANT	MO		07/14/2021		100,872		(115)			(115)		444	444			
100064804	DES MOINES	IA		07/14/2021		96,365		(108)			(108)		418	418			
100064805	ST. JOHNS	FL		07/14/2021		34,444		(386)			(386)		2,539	2,539			
100064806	TALLAHASSEE	FL		07/14/2021		109,897		(1,124)			(1,124)		20,477	20,477			
100064807	KATY	TX		07/14/2021		199,167		(434)			(434)		1,590	1,590			
100064808	WEST DEPTFORD	NJ		07/14/2021		160,577		(182)			(182)		753	753			
100064809	BENSENVILLE	IL		07/14/2021		134,871		(154)			(154)		596	596			
100064810	EASLEY	SC		07/14/2021		143,295		(156)			(156)		600	600			
100064812	JACKSON	TN		07/14/2021		106,584		(119)			(119)		463	463			
100064814	JONESBOROUGH	TN		07/14/2021		120,902		(2,845)			(2,845)		21,320	21,320			
100064815	MERRILLVILLE	IN		07/14/2021		131,241		(141)			(141)		547	547			
100064816	DES MOINES	IA		07/14/2021		108,876		(118)			(118)		463	463			
100064817	INDIANAPOLIS	IN		07/14/2021		102,525		(148)			(148)		770	770			
100064818	DAVID CITY	NE		07/14/2021		77,777		(86)			(86)		345	345			
100064820	SEBRING	FL		07/14/2021		106,703		(127)			(127)		633	633			
100064821	ORLANDO	FL		07/14/2021		176,100		(268)			(268)		2,416	2,416			
100064822	GARFIELD HEIGHTS	OH		07/14/2021		107,437		(117)			(117)		460	460			
100064823	LONG BEACH	CA		07/14/2021		186,338		(199)			(199)		794	794			
100064824	SAVANNAH	GA		07/14/2021		158,373		(173)			(173)		695	695			
100064825	PLEASANT GROVE	AL		07/14/2021		119,736		(120)			(120)		341	341			
100064827	AUBURN	CA		07/14/2021		184,236		(195)			(195)		785	785			
100064828	BELTON	SC		07/14/2021		127,822		(142)			(142)		583	583			
100064829	LAFAYETTE	LA		07/14/2021		96,039		(104)			(104)		409	409			
100064830	TEMPE	AZ		07/14/2021		101,992		(444)			(444)		1,178	1,178			
100064831	CLINTON	TN		07/14/2021		161,347		(166)			(166)		659	659			
100064832	CHICAGO	IL		07/14/2021		109,932		(119)			(119)		485	485			
100064833	HAZELWOOD	MO		07/14/2021		103,305		(111)			(111)		450	450			
100064834	SCRANTON	PA		07/14/2021		53,647		(59)			(59)		243	243			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064835	WICHITA	KS		07/14/2021		132,092		(132)			(132)		576	576			
100064836	NAVARRE	FL		07/14/2021		141,720		(155)			(155)		643	643			
100064837	FORNEY	TX		07/14/2021		213,531		(249)			(249)		1,136	1,136			
100064838	PANAMA CITY BEACH	FL		07/14/2021		229,126		(246)			(246)		1,019	1,019			
100064839	BRAWLEY	CA		07/14/2021		121,648		(173)			(173)		757	757			
100064841	BALTIMORE	MD		07/14/2021		126,197		(131)			(131)		1,111	1,111			
100064842	SOUTHGATE	KY		07/14/2021		149,825		(163)			(163)		832	832			
100064843	SACRAMENTO	CA		07/14/2021		170,261		(234)			(234)		1,232	1,232			
100064845	SOUTHAMPTON	NJ		07/14/2021		134,506		(147)			(147)		576	576			
100064846	TOWSON	MD		07/14/2021		152,439		(158)			(158)		664	664			
100064848	DAVIDSON	NC		07/14/2021		157,318		(187)			(187)		1,206	1,206			
100064849	EDEN	ID		07/14/2021		143,049		(146)			(146)		611	611			
100064850	FORT WORTH	TX		07/14/2021		169,820		(182)			(182)		779	779			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		141,518		(146)			(146)		617	617			
100064853	HARVEY	LA		07/14/2021		119,848		(135)			(135)		620	620			
100064854	PATERSON	NJ		07/14/2021		82,485		(84)			(84)		352	352			
100064855	CLINTON	IL		07/14/2021		105,162		(111)			(111)		479	479			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		114,130		(135)			(135)		673	673			
100064857	CLINTON	IL		07/14/2021		105,162		(111)			(111)		479	479			
100064858	CLINTON	IL		07/14/2021		105,162		(111)			(111)		479	479			
100064859	KENOSHA	WI		07/14/2021		93,795		(99)			(99)		426	426			
100064860	CLINTON	IL		07/14/2021		105,162		(111)			(111)		479	479			
100064861	CLINTON	IL		07/14/2021		105,162		(111)			(111)		479	479			
100064864	CAPE CORAL	FL		07/14/2021		183,158		(192)			(192)		839	839			
100064866	BALTIMORE	MD		07/14/2021		95,272		(98)			(98)		418	418			
100064867	FT WORTH	TX		07/14/2021		179,279		(175)			(175)		545	545			
100064868	CHOCTAW	OK		07/14/2021		142,814		(142)			(142)		604	604			
100064869	LAS VEGAS	NV		07/14/2021		234,117		(231)			(231)		991	991			
100064870	DENVER	PA		07/14/2021		175,569		(173)			(173)		735	735			
100064871	TULARE	CA		07/14/2021		164,742		(201)			(201)		1,048	1,048			
100064872	STOW	OH		07/14/2021		146,384		(139)			(139)		587	587			
100064873	MODESTO	CA		07/14/2021		206,749		(202)			(202)		865	865			
100064874	SUMMERVILLE	SC		07/14/2021		175,384		(174)			(174)		751	751			
100064875	CLAWSON	MI		07/14/2021		154,471		(154)			(154)		674	674			
100064876	MURRELLS INLET	SC		07/14/2021		167,399		(233)			(233)		1,391	1,391			
100064877	EVANS	GA		07/14/2021		167,693		(181)			(181)		810	810			
100064878	PHOENIX	AZ		07/14/2021		157,115		(174)			(174)		881	881			
100064879	FRESNO	CA		07/14/2021		171,595		(181)			(181)		933	933			
100064881	KAUFMAN	TX		07/14/2021		228,159		(233)			(233)		1,451	1,451			
100064882	NORTH LAS VEGAS	NV		07/14/2021		122,353		(122)			(122)		534	534			
100064887	PORT ORANGE	FL		07/14/2021		161,258		(174)			(174)		829	829			
100064888	GREER	SC		07/14/2021		107,069		(109)			(109)		480	480			
100064889	LAS VEGAS	NV		07/14/2021		125,231		(395)			(395)		2,234	2,234			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		168,184		(167)			(167)		735	735			
100064892	PORTERVILLE	CA		07/14/2021		124,442		(127)			(127)		567	567			
100064893	GRAPEVINE	TX		07/14/2021		168,949		(168)			(168)		738	738			
100064894	CASA GRANDE	AZ		07/14/2021		118,010		(118)			(118)		519	519			
100064895	COVINGTON	GA		07/14/2021		175,523		(174)			(174)		767	767			
100064896	HANAHAN	SC		07/14/2021		203,394		(204)			(204)		912	912			
100064897	OCEAN RIDGE	FL		07/14/2021		219,958		(211)			(211)		1,010	1,010			
100064898	RIO RANCHO	NM		07/14/2021		150,125		(169)			(169)		847	847			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064899	SUWANEE	GA		07/14/2021		209,912		(212)			(212)		956	956			
100064900	WHITING	IN		07/14/2021		95,959		(99)			(99)		446	446			
100064901	SAN ANTONIO	FL		07/14/2021		233,187		(236)			(236)		1,062	1,062			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		301,125		(288)			(288)		1,268	1,268			
100064903	SAN BERNARDINO	CA		07/14/2021		406,799		(388)			(388)		1,706	1,706			
100064904	TWIN FALLS	ID		07/14/2021		152,058		(176)			(176)		1,212	1,212			
100064905	GAINESVILLE	FL		07/14/2021		265,179		(248)			(248)		1,089	1,089			
100064906	COLUMBIA	SC		07/14/2021		123,929		(120)			(120)		530	530			
100064907	MAYS LANDING	NJ		07/14/2021		109,960		(106)			(106)		481	481			
100064908	REYNOLDSBURG	OH		07/14/2021		139,695		(154)			(154)		524	524			
100064909	HIALEAH	FL		07/14/2021		127,057		(144)			(144)		753	753			
100064910	HUNTSVILLE	AL		07/14/2021		71,081		(263)			(263)		305	305			
100064912	JACKSONVILLE	FL		07/14/2021		188,601		(184)			(184)		836	836			
100064913	QUINLAN	TX		07/14/2021		142,409		(137)			(137)		623	623			
100064914	ROCKLIN	CA		07/14/2021		305,270		(291)			(291)		1,336	1,336			
100064915	GARLAND	TX		07/14/2021		138,347		(142)			(142)		808	808			
100064917	DALLAS	TX		07/14/2021		228,952		(218)			(218)		1,002	1,002			
100064918	NORTH BEACH	MD		07/14/2021		185,486		(247)			(247)		2,114	2,114			
100064919	BALTIMORE	MD		07/14/2021		170,703		(159)			(159)		802	802			
100064920	DALLAS	TX		07/14/2021		216,742		(207)			(207)		1,262	1,262			
100064921	STOCKTON	CA		07/14/2021		244,216		(233)			(233)		1,068	1,068			
100064922	DURHAM	NC		07/14/2021		152,517		(147)			(147)		681	681			
100064923	DAYTON	OH		07/14/2021		101,391		(99)			(99)		462	462			
100064924	LAS VEGAS	NV		07/14/2021		210,492		(205)			(205)		965	965			
100064925	SHERWOOD	AR		07/14/2021		98,513		(92)			(92)		422	422			
100064926	GLENVIEW	IL		07/14/2021		132,462		(114)			(114)		514	514			
100064927	BOSTON	MA		07/14/2021		180,135		(164)			(164)		756	756			
100064928	DEERFIELD BEACH	FL		07/14/2021		238,256		(231)			(231)		1,087	1,087			
100064930	MIAMI	FL		07/14/2021		313,829		(319)			(319)		1,758	1,758			
100064931	KATY	TX		07/14/2021		200,907		(224)			(224)		1,266	1,266			
100064932	PEACHTREE CTY	GA		07/14/2021		189,647		(184)			(184)		892	892			
100064933	BAY VILLAGE	OH		07/14/2021		130,800		(130)			(130)		785	785			
100064934	HOLLYWOOD	FL		07/14/2021		155,585		(217)			(217)		1,484	1,484			
100064936	KATY	TX		07/14/2021		167,559		(220)			(220)		1,441	1,441			
100064937	DALLAS	GA		07/14/2021		145,471		(136)			(136)		651	651			
100064938	BENTONVILLE	AR		07/14/2021		159,276		(146)			(146)		698	698			
100064939	KANSAS CITY	MO		07/14/2021		123,579		(117)			(117)		578	578			
100064940	POMPANO BEACH	FL		07/14/2021		181,362		(174)			(174)		864	864			
100064941	CHICOPEE	MA		07/14/2021		163,656		(150)			(150)		733	733			
100064942	ABILENE	TX		07/14/2021		77,051		(73)			(73)		359	359			
100064943	COLUMBIA	NJ		07/14/2021		146,825		(141)			(141)		688	688			
100064944	OVIEDO	FL		07/14/2021		75,355		(149)			(149)		1,287	1,287			
100064945	LAKELAND	FL		07/14/2021		135,119		(121)			(121)		580	580			
100064946	SAINT PETERSBURG	FL		07/14/2021		101,653		(98)			(98)		486	486			
100064947	LAKEWOOD	NJ		07/14/2021		162,065		(153)			(153)		745	745			
100064948	FORT WORTH	TX		07/14/2021		110,178		(105)			(105)		525	525			
100064949	FORT WALTON BEACH	FL		07/14/2021		188,402		(167)			(167)		809	809			
100064950	MEBANE	NC		07/14/2021		119,877		(112)			(112)		562	562			
100064951	CAPE CORAL	FL		07/14/2021		212,364		(199)			(199)		996	996			
100064952	VERMILLION	SD		07/14/2021		117,601		(110)			(110)		552	552			
100064954	RED OAK	TX		07/14/2021		167,541		(164)			(164)		850	850			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064955	RALEIGH	NC		07/14/2021		123,669		(116)			(116)		580	580			
100064956	CHICAGO	IL		07/14/2021		147,592		(239)			(239)		1,335	1,335			
100064957	GREENFIELD	WI		07/14/2021		189,807		(171)			(171)		855	855			
100064958	DUNELLEN	NJ		07/14/2021		195,403		(291)			(291)		2,214	2,214			
100064959	TAYLORS	SC		07/14/2021		154,363		(143)			(143)		725	725			
100064960	BLUE RIVER	CO		07/14/2021		160,551		(147)			(147)		743	743			
100064962	LITTLE RIVER	SC		07/14/2021		427,138		(419)			(419)		3,050	3,050			
100064963	REDDING	CA		07/14/2021		213,478		(211)			(211)		1,863	1,863			
100064964	ONALASKA	WI		07/14/2021		110,161		(118)			(118)		704	704			
100064965	KISSIMMEE	FL		07/14/2021		227,816		(203)			(203)		1,043	1,043			
100064966	COVINGTON	WA		07/14/2021		204,035		(236)			(236)		1,293	1,293			
100064967	KNOXVILLE	TN		07/14/2021		146,709		(132)			(132)		686	686			
100064968	KNOXVILLE	TN		07/14/2021		136,650		(121)			(121)		626	626			
100064969	COLUMBUS	OH		07/14/2021		148,563		(132)			(132)		684	684			
100064970	NEW PRAGUE	MN		07/14/2021		134,373		(119)			(119)		615	615			
100064972	NEWMAN	CA		07/14/2021		196,182		(164)			(164)		831	831			
100064973	GERMANTOWN	MD		07/14/2021		182,707		(161)			(161)		837	837			
100064974	DENVER	CO		07/14/2021		315,178		(318)			(318)		2,471	2,471			
100064975	LOS ANGELES	CA		07/14/2021		170,621		(148)			(148)		511	511			
100064976	HAZLET	NJ		07/14/2021		221,990		(187)			(187)		955	955			
100064977	RICHWOOD	OH		07/14/2021		97,497		(88)			(88)		463	463			
100064978	DENVER	CO		07/14/2021		265,884		(226)			(226)		1,169	1,169			
100064979	RAVENNA	OH		07/14/2021		106,034		(91)			(91)		478	478			
100064980	IRVINGTON	NJ		07/14/2021		220,075		(167)			(167)		604	604			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		62,365		(82)			(82)		626	626			
100064982	BANGOR	PA		07/14/2021		243,807		(228)			(228)		843	843			
100064983	JONESBORO	AR		07/14/2021		141,680		(121)			(121)		636	636			
100064984	IDAHO FALLS	ID		07/14/2021		158,973		(301)			(301)		2,983	2,983			
100064985	SHARPSBURG	GA		07/14/2021		152,142		(133)			(133)		712	712			
100064987	MARYSVILLE	WA		07/14/2021		591,886		(488)			(488)		2,604	2,604			
100064988	KILL DEVIL HILLS	NC		07/14/2021		356,333		(301)			(301)		1,625	1,625			
100064989	PITTSBURG	CA		07/14/2021		232,079		(257)			(257)		1,613	1,613			
100064990	RANSON	WV		07/14/2021		151,048		(251)			(251)		794	794			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		386,291		(323)			(323)		1,735	1,735			
100064994	COLUMBIA	MD		07/14/2021		183,826		(158)			(158)		865	865			
100064995	CORDOVA	TN		07/14/2021		195,508		(168)			(168)		920	920			
100064996	SAN ANTONIO	TX		07/14/2021		215,898		(180)			(180)		970	970			
100064997	AUBURN	AL		07/14/2021		186,821		(173)			(173)		1,091	1,091			
100064998	MIAMI BEACH	FL		07/14/2021		176,437		(191)			(191)		1,320	1,320			
100064999	OVIEDO	FL		07/14/2021		180,920		(239)			(239)		2,929	2,929			
100065000	LEXINGTON	KY		07/14/2021		173,918		(149)			(149)		818	818			
100065001	LEBANON	NJ		07/14/2021		196,097		(170)			(170)		942	942			
100065002	CHARLOTTE	NC		07/14/2021		173,741		(149)			(149)		819	819			
100065003	OMAHA	NE		07/14/2021		179,204		(181)			(181)		1,229	1,229			
100065004	BATON ROUGE	LA		07/14/2021		194,053		(157)			(157)		854	854			
100065005	BALTIMORE	MD		07/14/2021		174,182		(148)			(148)		816	816			
100065006	TELFORD	PA		07/14/2021		135,777		(109)			(109)		598	598			
100065009	LOS BANOS	CA		07/14/2021		201,814		(168)			(168)		946	946			
100065010	LOS BANOS	CA		07/14/2021		201,814		(168)			(168)		946	946			
100065011	LOS BANOS	CA		07/14/2021		201,356		(169)			(169)		950	950			
100065012	MIAMI	FL		07/14/2021		205,014		(233)			(233)		1,795	1,795			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065013	DEARBORN	MI		07/14/2021		83,767		(71)			(71)		403	403			
100065014	IRVINE	CA		07/14/2021		241,496		(198)			(198)		1,127	1,127			
100065015	ABERDEEN	WA		07/14/2021		164,181		(128)			(128)		708	708			
100065016	GLEN BURNIE	MD		07/14/2021		196,634		(232)			(232)		2,138	2,138			
100065017	SARTELL	MN		07/14/2021		215,363		(180)			(180)		1,037	1,037			
100065018	FORT WORTH	TX		07/14/2021		170,635		(142)			(142)		817	817			
100065019	CLARKSVILLE	TN		07/14/2021		122,206		(124)			(124)		835	835			
100065020	PHILADELPHIA	PA		07/14/2021		624,164		(504)			(504)		2,870	2,870			
100065021	HANAHAN	SC		07/14/2021		201,818		(160)			(160)		920	920			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		241,857		(201)			(201)		1,158	1,158			
100065023	SOMERSWORTH	NH		07/14/2021		309,679		(249)			(249)		1,432	1,432			
100065024	CEDAR CITY	UT		07/14/2021		181,375		(144)			(144)		821	821			
100065025	CITRUS HEIGHTS	CA		07/14/2021		291,042		(243)			(243)		1,473	1,473			
100065027	MODESTO	CA		07/14/2021		221,558		(178)			(178)		1,025	1,025			
100065028	PHOENIX	AZ		07/14/2021		234,177		(180)			(180)		1,033	1,033			
100065029	CANDLER	NC		07/14/2021		213,989		(165)			(165)		944	944			
100065030	PHOENIX	AZ		07/14/2021		274,552		(211)			(211)		1,211	1,211			
100065031	CONYERS	GA		07/14/2021		205,834		(145)			(145)		582	582			
100065032	HERCULES	CA		07/14/2021		359,939		(301)			(301)		1,791	1,791			
100065034	ORLANDO	FL		07/14/2021		197,554		(161)			(161)		951	951			
100065035	FORT WORTH	TX		07/14/2021		191,030		(146)			(146)		847	847			
100065036	SILVER SPRING	MD		07/14/2021		222,377		(159)			(159)		902	902			
100065037	GILBERT	AZ		07/14/2021		262,629		(206)			(206)		1,214	1,214			
100065039	LOUISVILLE	CO		07/14/2021		235,894		(200)			(200)		1,271	1,271			
100065040	SAN JACINTO	CA		07/14/2021		141,662		106			106		840	840			
100065041	SAN BERNARDINO	CA		07/14/2021		181,160		(144)			(144)		868	868			
100065042	CARY	NC		07/14/2021		299,658		(230)			(230)		1,379	1,379			
100065043	LAKEWOOD	NJ		07/14/2021		218,574		(168)			(168)		1,006	1,006			
100065045	SUNRISE	FL		07/14/2021		204,923		(553)			(553)		5,351	5,351			
100065046	BATON ROUGE	LA		07/14/2021		128,391		(113)			(113)		791	791			
100065047	PHILADELPHIA	PA		07/14/2021		201,584		(146)			(146)		872	872			
100065048	MCCLOUD	CA		07/14/2021		135,791		(106)			(106)		651	651			
100065049	JACKSONVILLE	FL		07/14/2021		158,737		(121)			(121)		742	742			
100065050	LANCASTER	PA		07/14/2021		127,915		(98)			(98)		590	590			
100065051	HIALEAH	FL		07/14/2021		149,383		(125)			(125)		966	966			
100065052	KATY	TX		07/14/2021		193,953		(165)			(165)		1,029	1,029			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		156,017		(122)			(122)		507	507			
100065054	RICHARDSON	TX		07/14/2021		222,480		(172)			(172)		1,067	1,067			
100065055	CLARKSVILLE	TN		07/14/2021		133,805		(102)			(102)		629	629			
100065056	BALTIMORE	MD		07/14/2021		173,878		(135)			(135)		838	838			
100065057	DURHAM	NC		07/14/2021		140,737		(108)			(108)		675	675			
100065058	LOS ANGELES	CA		07/14/2021		409,549		(292)			(292)		1,782	1,782			
100065059	GLENDALE	AZ		07/14/2021		132,201		(98)			(98)		608	608			
100065060	ASBURY PARK	NJ		07/14/2021		339,104		(255)			(255)		1,572	1,572			
100065061	SAINT LOUIS	MO		07/14/2021		100,497		(76)			(76)		482	482			
100065062	PHILADELPHIA	PA		07/14/2021		160,847		(123)			(123)		804	804			
100065063	MOUNTAIN HOME	ID		07/14/2021		225,814		(157)			(157)		957	957			
100065064	ELGIN	IL		07/14/2021		219,032		(157)			(157)		968	968			
100065066	ATLANTA	GA		07/14/2021		213,716		(178)			(178)		1,170	1,170			
100065067	NORTH WALES	PA		07/14/2021		158,079		(118)			(118)		747	747			
100065069	IRVING	TX		07/14/2021		228,697		(180)			(180)		1,137	1,137			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065071	MAPLETON	MN		07/14/2021		116,298		(88)			(88)		565	565			
100065072	NORTH CHARLESTON	SC		07/14/2021		112,994		(84)			(84)		543	543			
100065073	BRIGHTON	CO		07/14/2021		237,265		(172)			(172)		1,094	1,094			
100065074	MELBOURNE	FL		07/14/2021		216,775		(164)			(164)		1,052	1,052			
100065075	WATERLOO	IA		07/14/2021		66,552		(49)			(49)		320	320			
100065076	TOMS RIVER	NJ		07/14/2021		392,317		(265)			(265)		1,692	1,692			
100065078	OXON HILL	MD		07/14/2021		188,791		(136)			(136)		889	889			
100065079	TAMPA	FL		07/14/2021		914,764		(656)			(656)		4,312	4,312			
100065080	STOCKTON	CA		07/14/2021		177,004		(154)			(154)		1,223	1,223			
100065081	FRUITLAND	ID		07/14/2021		375,716		(268)			(268)		1,770	1,770			
100065082	HIXSON	TN		07/14/2021		111,736		(80)			(80)		526	526			
100065083	YUCAIPA	CA		07/14/2021		392,035		(304)			(304)		2,229	2,229			
100065084	LAS VEGAS	NV		07/14/2021		226,322		(160)			(160)		1,168	1,168			
100065085	PHILADELPHIA	PA		07/14/2021		451,656		(315)			(315)		2,075	2,075			
100065086	SURPRISE	AZ		07/14/2021		247,470		(173)			(173)		1,142	1,142			
100065087	MILWAUKEE	WI		07/14/2021		109,038		(79)			(79)		535	535			
100065088	NEWPORT NEWS	VA		07/14/2021		213,121		(150)			(150)		992	992			
100065089	NORTH PALM BEACH	FL		07/14/2021		372,511		(264)			(264)		1,794	1,794			
100065090	STATESVILLE	NC		07/14/2021		140,146		(100)			(100)		669	669			
100065091	GRANTS PASS	OR		07/14/2021		255,046		(179)			(179)		1,178	1,178			
100065092	BLUE ISLAND	IL		07/14/2021		137,725		(101)			(101)		683	683			
100065094	MESA	AZ		07/14/2021		295,314		(201)			(201)		1,396	1,396			
100065095	SACRAMENTO	CA		07/14/2021		245,593		(171)			(171)		1,141	1,141			
100065097	MCKINNEY	TX		07/14/2021		300,884		(207)			(207)		1,419	1,419			
100065098	MAPLEWOOD	NJ		07/14/2021		401,295		(259)			(259)		1,705	1,705			
100065099	PITTSBORO	NC		07/14/2021		229,379		(157)			(157)		1,082	1,082			
100065100	WILTON	NH		07/14/2021		251,964		(173)			(173)		1,188	1,188			
100065101	FAIRFAX	VA		07/14/2021		421,155		(288)			(288)		1,986	1,986			
100065102	PITTSBURG	CA		07/14/2021		278,263		(191)			(191)		1,312	1,312			
100065103	ERIE	CO		07/14/2021		250,688		(172)			(172)		1,182	1,182			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		326,430		(217)			(217)		1,504	1,504			
100065106	CLEVELAND	OH		07/14/2021		55,910		(43)			(43)		343	343			
100065107	BENTONVILLE	AR		07/14/2021		203,340		(134)			(134)		960	960			
100065108	CENTRAL FALLS	RI		07/14/2021		209,389		(141)			(141)		1,032	1,032			
100065109	TEMECULA	CA		07/14/2021		550,046		(361)			(361)		2,584	2,584			
100065110	MEDINA	MN		07/14/2021		263,360		(173)			(173)		1,237	1,237			
100065111	BOULDER CITY	NV		07/14/2021		163,101		(122)			(122)		981	981			
100065112	SPANAWAY	WA		07/14/2021		202,320		(133)			(133)		955	955			
100065113	WINCHESTER	CA		07/14/2021		344,933		(243)			(243)		1,137	1,137			
100065114	LOVELAND	CO		07/14/2021		213,882		(313)			(313)		2,675	2,675			
100065115	MILILANI	HI		07/14/2021		360,129		(251)			(251)		1,761	1,761			
100065117	PHOENIX	AZ		07/14/2021		155,970		(110)			(110)		770	770			
100065118	HUNTERSVILLE	NC		07/14/2021		179,965		(127)			(127)		888	888			
100065119	WELLINGTON	FL		07/14/2021		428,130		(485)			(485)		5,511	5,511			
100065120	NASHVILLE	TN		07/14/2021		216,679		(152)			(152)		1,070	1,070			
100065121	FOUNTAIN INN	SC		07/14/2021		173,265		(118)			(118)		858	858			
100065122	YUCAIPA	CA		07/14/2021		321,333		(205)			(205)		1,489	1,489			
100065123	WIMBERLEY	TX		07/14/2021		340,565		(218)			(218)		1,579	1,579			
100065124	HAZEL CREST	IL		07/14/2021		142,684		(93)			(93)		674	674			
100065126	KALAMAZOO	MI		07/14/2021		175,494		(133)			(133)		1,182	1,182			
100065127	WESTMINSTER	CA		07/14/2021		449,527		(306)			(306)		2,222	2,222			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065128	SAN JOSE	CA		07/14/2021		449,390		(303)			(303)		2,221	2,221			
100065129	ROCKVILLE	MD		07/14/2021		246,077		(165)			(165)		1,211	1,211			
100065131	SUGARLOAF	CA		07/14/2021		154,548		(104)			(104)		760	760			
100065132	SAN DIEGO	CA		07/14/2021		320,100		(218)			(218)		1,675	1,675			
100065133	SUN VALLEY	CA		07/14/2021		386,784		(474)			(474)		3,614	3,614			
100065134	PLANO	TX		07/14/2021		362,546		(395)			(395)		5,043	5,043			
100065135	SAN DIEGO	CA		07/14/2021		199,963		(134)			(134)		984	984			
100065136	CROSBY	TX		07/14/2021		158,957		(101)			(101)		767	767			
100065137	STERLING	VA		07/14/2021		347,888		(236)			(236)		1,742	1,742			
100065138	ALBANY	OR		07/14/2021		266,617		(178)			(178)		1,312	1,312			
100065139	BATON ROUGE	LA		07/14/2021		148,424		(226)			(226)		2,109	2,109			
100065140	RIVERSIDE	CA		07/14/2021		223,987		(153)			(153)		1,203	1,203			
100065141	WILLIAMSBURG	VA		07/14/2021		95,658		(61)			(61)		490	490			
100065142	COLORADO SPRINGS	CO		07/14/2021		278,330		(228)			(228)		1,835	1,835			
100065143	NORFOLK	VA		07/14/2021		209,012		(128)			(128)		1,019	1,019			
100065144	WARNER ROBINS	GA		07/14/2021		105,212		(65)			(65)		521	521			
100065145	WEST HARTFORD	CT		07/14/2021		335,518		(204)			(204)		1,621	1,621			
100065146	OAKLAND	CA		07/14/2021		399,600		(256)			(256)		1,968	1,968			
100065147	COLUMBUS	OH		07/14/2021		288,222		(296)			(296)		2,680	2,680			
100065148	SAN DIEGO	CA		07/14/2021		284,711		(182)			(182)		1,403	1,403			
100065149	WALDORF	MD		07/14/2021		206,022		(118)			(118)		939	939			
100065150	LAKE VILLA	IL		07/14/2021		134,647		(81)			(81)		654	654			
100065153	TEMPE	AZ		07/14/2021		354,869		(210)			(210)		1,800	1,800			
100065154	PALMETTO	FL		07/14/2021		126,574		(76)			(76)		615	615			
100065155	EAST WENATCHEE	WA		07/14/2021		266,601		(150)			(150)		1,238	1,238			
100065156	CLERMONT	FL		07/14/2021		223,749		(139)			(139)		1,128	1,128			
100065157	GRESHAM	OR		07/14/2021		193,664		(121)			(121)		1,086	1,086			
100065158	SANTA CLARITA	CA		07/14/2021		406,243		(215)			(215)		1,969	1,969			
100065159	WEST NEW YORK	NJ		07/14/2021		173,526		(97)			(97)		815	815			
100065160	BATON ROUGE	LA		07/14/2021		66,914		(113)			(113)		1,553	1,553			
100065161	RIVERSIDE	CA		07/14/2021		359,915		(194)			(194)		1,638	1,638			
100065162	LAKEWOOD	OH		07/14/2021		201,210		(111)			(111)		939	939			
100065163	RIVERSIDE	CA		07/14/2021		352,904		(190)			(190)		1,606	1,606			
100065165	SAINT PAUL	MN		07/14/2021		125,763		(74)			(74)		624	624			
100065166	ALPHARETTA	GA		07/14/2021		280,754		(153)			(153)		1,327	1,327			
100065167	INDEPENDENCE	MO		07/14/2021		85,341		(48)			(48)		426	426			
100065168	FRESNO	CA		07/14/2021		306,012		(180)			(180)		1,518	1,518			
100065169	DALLAS	TX		07/14/2021		194,317		(114)			(114)		960	960			
100065170	UNIVERSITY PLACE	WA		07/14/2021		404,857		(215)			(215)		1,882	1,882			
100065171	WEST WILDWOOD	NJ		07/14/2021		196,879		(147)			(147)		1,596	1,596			
100065172	KENILWORTH	NJ		07/14/2021		335,511		(198)			(198)		2,222	2,222			
100065173	TACOMA	WA		07/14/2021		288,330		(145)			(145)		1,287	1,287			
100065174	MCKINNEY	TX		07/14/2021		231,037		(128)			(128)		1,127	1,127			
100065175	MISSION VIEJO	CA		07/14/2021		402,245		(224)			(224)		1,988	1,988			
100065176	DEPTFORD	NJ		07/14/2021		139,634		(78)			(78)		728	728			
100065177	MISSION VIEJO	CA		07/14/2021		303,675		(169)			(169)		1,501	1,501			
100065178	COLORADO SPGS	CO		07/14/2021		190,736		(106)			(106)		938	938			
100065179	COLORADO SPRINGS	CO		07/14/2021		213,175		(119)			(119)		1,049	1,049			
100065180	PHOENIX	AZ		07/14/2021		303,675		(169)			(169)		1,501	1,501			
100065181	MCKINNEY	TX		07/14/2021		286,749		(160)			(160)		1,417	1,417			
100065182	NEW MARKET	MD		07/14/2021		362,170		(202)			(202)		1,790	1,790			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065183	TEMPE	AZ		07/14/2021		282,268		(158)			(158)		1,395	1,395			
100065184	GERMANTOWN	MD		07/14/2021		218,329		(201)			(201)		2,069	2,069			
100065186	PRINEVILLE	OR		07/14/2021		236,162		(128)			(128)		1,202	1,202			
100065187	SAN LEANDRO	CA		07/14/2021		544,981		(289)			(289)		2,697	2,697			
100065188	LUBBOCK	TX		07/14/2021		223,686		(118)			(118)		1,107	1,107			
100065190	WEST SACRAMENTO	CA		07/14/2021		178,155		(101)			(101)		1,034	1,034			
100065191	GILROY	CA		07/14/2021		521,545		(225)			(225)		2,475	2,475			
100065193	COLLEGE PLACE	WA		07/14/2021		283,952		(145)			(145)		1,442	1,442			
100065194	SAN JOSE	CA		07/14/2021		625,479		(292)			(292)		3,039	3,039			
100065195	HAMPTON	NH		07/14/2021		344,159		(178)			(178)		2,225	2,225			
100065196	ORLANDO	FL		07/14/2021		146,164		(104)			(104)		1,121	1,121			
100065197	HARRISBURG	NC		07/14/2021		346,483		(200)			(200)		2,106	2,106			
100065198	COMMERCE CITY	CO		07/14/2021		380,044		(182)			(182)		1,924	1,924			
100065199	FORT WORTH	TX		07/14/2021		271,852		(128)			(128)		1,348	1,348			
100065200	OAKLAND	CA		07/14/2021		393,455		(205)			(205)		2,427	2,427			
100065201	AMBLER	PA		07/14/2021		198,432		(94)			(94)		984	984			
100065202	MINNEAPOLIS	MN		07/14/2021		170,183		(84)			(84)		889	889			
100065204	SANTA CLARA	CA		07/14/2021		798,168		(81)			(81)		14,192	14,192			
100065205	MINNEAPOLIS	MN		07/14/2021		158,771		(78)			(78)		830	830			
100065206	MINNEAPOLIS	MN		07/14/2021		156,568		(77)			(77)		818	818			
100065207	EUGENE	OR		07/14/2021		338,927		(159)			(159)		1,708	1,708			
100065208	PHILADELPHIA	PA		07/14/2021		71,282		(32)			(32)		365	365			
100065209	SAN ANTONIO	TX		07/14/2021		85,486		(36)			(36)		434	434			
100065210	BEACH HAVEN	NJ		07/14/2021		800,892		(148)			(148)		4,019	4,019			
100065211	LOS ANGELES	CA		07/14/2021		791,910		(146)			(146)		3,956	3,956			
100065212	PHILADELPHIA	PA		07/14/2021		183,789		(83)			(83)		927	927			
100065213	PHILADELPHIA	PA		07/14/2021		186,773		(84)			(84)		942	942			
100065214	FRESNO	CA		07/14/2021		158,475		(71)			(71)		803	803			
100065215	CARY	NC		07/14/2021		155,593		(125)			(125)		1,487	1,487			
100065216	SALT LAKE CTY	UT		07/14/2021		282,185		(125)			(125)		1,430	1,430			
100065217	RALEIGH	NC		07/14/2021		160,400		(71)			(71)		813	813			
100065218	HOUSTON	TX		07/14/2021		148,771		(66)			(66)		751	751			
100065219	GLENN HEIGHTS	TX		07/14/2021		172,503		(77)			(77)		869	869			
100065220	INDIANAPOLIS	IN		07/14/2021		124,967		(55)			(55)		631	631			
100065222	LAFAYETTE	LA		07/14/2021		140,853		(62)			(62)		717	717			
100065224	MOBILE	AL		07/14/2021		50,377		(20)			(20)		256	256			
100065225	COLORADO SPRINGS	CO		07/14/2021		332,407		(140)			(140)		1,687	1,687			
100065226	RANDALLSTOWN	MD		07/14/2021		201,740		(92)			(92)		1,246	1,246			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		249,168		(170)			(170)		2,681	2,681			
100065228	LOS ANGELES	CA		07/14/2021		332,201		(147)			(147)		1,881	1,881			
100065229	SAN ANTONIO	TX		07/14/2021		170,359		(72)			(72)		884	884			
100065230	MORENO VALLEY	CA		07/14/2021		269,941		(92)			(92)		1,265	1,265			
100065232	OAKLAND	CA		07/14/2021		802,682		(4)			(4)		3,877	3,877			
100065233	HOUSTON	TX		07/14/2021		174,003		(63)			(63)		881	881			
100065235	LUBBOCK	TX		07/14/2021		142,217		(50)			(50)		720	720			
100065237	HUMBLE	TX		07/14/2021		152,746		(51)			(51)		837	837			
100065238	PHILADELPHIA	PA		07/14/2021		246,263		(87)			(87)		1,253	1,253			
100065239	GUNNISON	CO		07/14/2021		230,848		(97)			(97)		1,035	1,035			
100065240	LAS VEGAS	NV		07/14/2021		305,750		(102)			(102)		1,720	1,720			
100065241	CARY	NC		07/14/2021		240,759		(77)			(77)		1,258	1,258			
100065242	WINDER	GA		07/14/2021		148,443		(49)			(49)		741	741			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065243	FARMINGTON	UT		07/14/2021		217,056		(71)			(71)		1,141	1,141			
100065244	LOS ANGELES	CA		07/14/2021		624,261		(298)			(298)		5,976	5,976			
100065246	FORT WORTH	TX		07/14/2021		188,546		(77)			(77)		1,831	1,831			
100065247	COSTA MESA	CA		07/14/2021		622,976		1			1		3,205	3,205			
100065248	WILMINGTON	NC		07/14/2021		279,591		(66)			(66)		1,431	1,431			
100065249	MIDLAND	GA		07/14/2021		170,023		(44)			(44)		870	870			
100065250	LA MESA	CA		07/14/2021		360,019		(94)			(94)		1,872	1,872			
100065251	RAPID CITY	SD		07/14/2021		349,945		(108)			(108)		4,297	4,297			
100065252	BALTIMORE	MD		07/14/2021		165,945		(36)			(36)		861	861			
100065253	WARRENTON	VA		07/14/2021		230,990		(43)			(43)		1,188	1,188			
100065254	LAFAYETTE	LA		07/14/2021		145,042		(28)			(28)		1,045	1,045			
100065255	SPRING	TX		07/14/2021		143,736		(13)			(13)		770	770			
100065256	WASHINGTON	DC		07/14/2021		694,783		84			84		3,592	3,592			
100065257	FAIRBURN	GA		07/14/2021		207,718		72			72		2,075	2,075			
100065258	OAKLAND	CA		07/14/2021		511,229		(58)			(58)		5,516	5,516			
100065259	SPRINGFIELD	OR		07/14/2021		283,131		(50)			(50)		1,474	1,474			
100065260	PORT ORANGE	FL		07/14/2021		157,674		(28)			(28)		815	815			
100065261	PEORIA	AZ		07/28/2021		173,089		(82)			(82)		1,596	1,596			
100065262	CEDAR CITY	UT		07/28/2021		229,210		(294)			(294)		4,186	4,186			
100065263	SANDY HOOK	CT		07/28/2021		276,022		(213)			(213)		1,111	1,111			
100065264	PORTLAND	OR		07/28/2021		489,089		(355)			(355)		2,362	2,362			
100065265	PHILADELPHIA	PA		07/28/2021		402,495		(216)			(216)		1,173	1,173			
100065266	JEFFERSON	GA		07/28/2021		226,570		(184)			(184)		961	961			
100065267	GEORGETOWN	TX		07/28/2021		244,881		(227)			(227)		1,119	1,119			
100065268	PRESCOTT VALLEY	AZ		07/28/2021		238,967		(2,167)			(2,167)		15,125	15,125			
100065269	BASTROP	TX		07/28/2021		271,845		(265)			(265)		1,157	1,157			
100065271	HENDERSONVILLE	TN		07/28/2021		272,661		(213)			(213)		1,202	1,202			
100065273	TACOMA	WA		07/28/2021		292,876		(155)			(155)		2,408	2,408			
100065275	RIVERSIDE	CA		07/28/2021		341,796		(268)			(268)		2,223	2,223			
100065276	LOS ANGELES	CA		07/28/2021		247,656		(148)			(148)		1,629	1,629			
100065278	EUGENE	OR		07/28/2021		325,330		(243)			(243)		1,407	1,407			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		327,293		(117)			(117)		1,565	1,565			
100065283	BROOKLYN PARK	MN		07/28/2021		262,421		(179)			(179)		1,113	1,113			
100065284	APEX	NC		07/28/2021		231,175		(318)			(318)		1,174	1,174			
100065286	LAFAYETTE	LA		07/28/2021		137,477		(61)			(61)		1,309	1,309			
100065287	LOS ANGELES	CA		07/28/2021		606,631		(285)			(285)		2,818	2,818			
100065288	LOS ANGELES	CA		07/28/2021		606,631		(285)			(285)		2,818	2,818			
100065289	LOS ANGELES	CA		07/28/2021		924,889		(108)			(108)		4,265	4,265			
100065291	CAPE CORAL	FL		07/28/2021		296,395		(187)			(187)		1,401	1,401			
100065292	THOUSAND OAKS	CA		07/28/2021		399,253		(198)			(198)		1,978	1,978			
100065294	LAGUNA HILLS	CA		07/28/2021		481,573		(244)			(244)		2,424	2,424			
100065295	YUBA CITY	CA		07/28/2021		252,623		(203)			(203)		1,155	1,155			
100065296	AVON LAKE	OH		07/28/2021		242,251		(122)			(122)		1,122	1,122			
100065297	JURUPA VALLEY	CA		07/28/2021		469,356		(372)			(372)		1,952	1,952			
100065298	EAST BOSTON	MA		07/28/2021		291,021		(168)			(168)		1,393	1,393			
100065300	LEANDER	TX		07/28/2021		303,841		(267)			(267)		1,871	1,871			
100065302	JEFFERSON	OR		07/28/2021		314,714		38			38		1,699	1,699			
100065303	APPLE VALLEY	CA		07/28/2021		195,681		(286)			(286)		2,715	2,715			
100065304	MONTGOMERY	AL		07/28/2021		55,550		(14)			(14)		447	447			
100065305	SEBASTIAN	FL		07/28/2021		279,186		(207)			(207)		1,566	1,566			
100065306	MIAMI	FL		07/28/2021		347,821		(270)			(270)		1,559	1,559			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065307	SAN DIEGO	CA		07/28/2021		646,457		(208)			(208)		2,799	2,799			
100065309	PORT ARANSAS	TX		07/28/2021		270,946		(226)			(226)		1,193	1,193			
100065310	MARICOPA	AZ		07/28/2021		217,116		(146)			(146)		962	962			
100065312	REDMOND	OR		07/28/2021		263,415		(208)			(208)		1,448	1,448			
100065314	ATLANTA	GA		07/28/2021		204,096		(61)			(61)		862	862			
100065315	RICHLAND	WA		07/28/2021		228,754		(426)			(426)		1,940	1,940			
100065316	WINTER GARDEN	FL		07/28/2021		269,601		(201)			(201)		1,296	1,296			
100065317	BOISE	ID		07/28/2021		367,449		(288)			(288)		1,454	1,454			
100065319	WOODSTOCK	GA		07/28/2021		222,736		(150)			(150)		987	987			
100065324	LITTLE ROCK	AR		07/28/2021		71,853		(63)			(63)		277	277			
100065325	SEVIERVILLE	TN		07/28/2021		209,883		(195)			(195)		613	613			
100065327	MODESTO	CA		07/28/2021		523,800		(443)			(443)		2,199	2,199			
100065328	HUNTERSVILLE	NC		07/28/2021		281,755		(95)			(95)		1,449	1,449			
100065333	CLIFTON	VA		07/28/2021		192,512		(441)			(441)		1,749	1,749			
100065334	PORTLAND	OR		07/28/2021		489,069		(353)			(353)		2,336	2,336			
100065335	COVINGTON	WA		07/28/2021		279,146		(287)			(287)		1,194	1,194			
100065336	MISSION HILLS	CA		07/28/2021		544,329		(380)			(380)		2,397	2,397			
100065337	SWANNANOA	NC		07/28/2021		339,735		(140)			(140)		1,655	1,655			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		258,019		(194)			(194)		1,121	1,121			
100065339	BRAINTREE	MA		07/28/2021		385,393		(210)			(210)		1,790	1,790			
100065341	AUSTELL	GA		07/28/2021		237,220		(160)			(160)		1,051	1,051			
100065342	JERSEY CITY	NJ		07/28/2021		354,303		(305)			(305)		1,590	1,590			
100065343	ENGLEWOOD	NJ		07/28/2021		326,180		(134)			(134)		1,622	1,622			
100065344	BATON ROUGE	LA		07/28/2021		226,935		(169)			(169)		976	976			
100065346	SCOTTSDALE	AZ		07/28/2021		387,762		(268)			(268)		1,793	1,793			
100065350	RENO	NV		07/28/2021		265,909		(93)			(93)		1,305	1,305			
100065351	LAVEEN	AZ		07/28/2021		227,795		(169)			(169)		1,184	1,184			
100065352	BEAVERTON	OR		07/28/2021		410,254		(281)			(281)		1,895	1,895			
100065354	EVANSTON	IL		07/28/2021		378,311		(295)			(295)		1,704	1,704			
100065355	LAWRENCE	MA		07/28/2021		465,796		(364)			(364)		2,053	2,053			
100065357	ARLINGTON	TX		07/28/2021		179,514		(173)			(173)		1,676	1,676			
100065359	ROUND ROCK	TX		07/28/2021		325,999		(103)			(103)		1,406	1,406			
100065362	ROUND LAKE BEACH	IL		07/28/2021		104,213		(113)			(113)		1,253	1,253			
100065363	SURFSIDE BEACH	SC		07/28/2021		363,351		(266)			(266)		1,828	1,828			
100065364	FRESNO	CA		07/28/2021		106,225		(76)			(76)		422	422			
100065367	KEYPORT	NJ		07/28/2021		282,285		(193)			(193)		1,304	1,304			
100065368	WINDERMERE	FL		07/28/2021		340,788		(86)			(86)		584	584			
100065369	PORTLAND	OR		07/28/2021		306,818		(231)			(231)		1,383	1,383			
100065371	ATLANTA	GA		07/28/2021		283,964		(241)			(241)		1,330	1,330			
100065372	HOUSTON	TX		07/28/2021		130,187		(118)			(118)		512	512			
100065373	HOUSTON	TX		07/28/2021		311,502		(368)			(368)		2,845	2,845			
100065374	THOMPSONS STATION	TN		07/28/2021		250,702		(207)			(207)		1,080	1,080			
100065375	OAKLAND	CA		07/28/2021		347,243		(173)			(173)		1,619	1,619			
100065376	LAKE WORTH	FL		07/28/2021		241,557		(382)			(382)		4,136	4,136			
100065377	PHILADELPHIA	PA		07/28/2021		242,015		(170)			(170)		1,474	1,474			
100065378	RALEIGH	NC		07/28/2021		229,189		(213)			(213)		1,050	1,050			
100065379	CAPE CORAL	FL		07/28/2021		295,139		(214)			(214)		1,298	1,298			
100065380	CAMAS	WA		07/28/2021		364,068		(289)			(289)		1,709	1,709			
100065382	COLTON	CA		07/28/2021		91,897		(226)			(226)		830	830			
100065384	NASHVILLE	TN		07/28/2021		213,987		(160)			(160)		925	925			
100065385	DENVER	CO		07/28/2021		425,406		(294)			(294)		1,967	1,967			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065387	LUBBOCK	TX		07/28/2021		61,673		(66)			(66)		246	246			
100065388	ELKTON	MD		07/28/2021		230,881		(215)			(215)		1,052	1,052			
100065390	SPOKANE	WA		07/28/2021		252,515		(181)			(181)		1,167	1,167			
100065391	NEPTUNE	NJ		07/28/2021		232,450		(75)			(75)		1,068	1,068			
100065393	CHANDLER	AZ		07/28/2021		305,262		(225)			(225)		1,437	1,437			
100065394	ZEPHYRHILLS	FL		07/28/2021		208,605		(136)			(136)		881	881			
100065395	CHARLOTTE	NC		07/28/2021		244,243		(156)			(156)		1,203	1,203			
100065396	MINNEAPOLIS	MN		07/28/2021		229,164		(94)			(94)		1,163	1,163			
100065397	SAN DIEGO	CA		07/28/2021		872,265		(636)			(636)		8,252	8,252			
100065399	LAKEWOOD	NJ		07/28/2021		237,482		(97)			(97)		1,183	1,183			
100065401	CARY	NC		07/28/2021		206,996		(54)			(54)		1,079	1,079			
100065402	EL PASO	TX		07/28/2021		221,244		(64)			(64)		1,152	1,152			
100065404	LOS ANGELES	CA		07/28/2021		606,631		(285)			(285)		2,818	2,818			
100065409	LAKEWOOD	WA		07/28/2021		493,794		(113)			(113)		2,565	2,565			
100065410	ATLANTA	GA		07/28/2021		267,947		(190)			(190)		1,230	1,230			
100065411	DOWNEY	CA		07/28/2021		1,265,870		170			170		7,347	7,347			
100065412	LAKEWOOD	WA		07/28/2021		475,369		(114)			(114)		2,473	2,473			
100065413	LAKEWOOD	WA		07/28/2021		467,999		(115)			(115)		2,438	2,438			
100065414	OLYMPIA	WA		07/28/2021		215,970		(103)			(103)		1,117	1,117			
100065415	WEST NEW YORK	NJ		07/28/2021		326,624		(127)			(127)		1,652	1,652			
100065416	SAN JOSE	CA		07/28/2021		248,189		(126)			(126)		1,255	1,255			
100065418	CLIFTON	NJ		07/28/2021		296,096		(126)			(126)		1,512	1,512			
100065419	LOS GATOS	CA		07/28/2021		738,232		(164)			(164)		3,764	3,764			
100065421	FRISCO	TX		07/28/2021		255,244		(154)			(154)		1,202	1,202			
100065422	LEADVILLE	CO		07/28/2021		257,329		(133)			(133)		1,216	1,216			
100065423	PLANO	TX		07/28/2021		245,485		(148)			(148)		1,156	1,156			
100065424	HOLLISTER	CA		07/28/2021		594,007		(152)			(152)		2,958	2,958			
100065425	GEORGETOWN	TX		07/28/2021		265,650		(69)			(69)		1,378	1,378			
100065428	MODESTO	CA		07/28/2021		227,169		(83)			(83)		2,173	2,173			
100065433	EDEN PRAIRIE	MN		07/28/2021		194,569		(42)			(42)		2,354	2,354			
100065434	CHESTER SPRINGS	PA		07/28/2021		211,563		(83)			(83)		1,070	1,070			
100065435	FRANKLIN CENTER	PA		07/28/2021		237,545		(93)			(93)		1,201	1,201			
100065436	MANASSAS	VA		07/28/2021		400,897		(245)			(245)		1,848	1,848			
100065439	CORDOVA	TN		07/28/2021		206,655		(55)			(55)		1,072	1,072			
100065440	BURLINGAME	CA		07/28/2021		670,061		(157)			(157)		3,534	3,534			
100065441	HANFORD	CA		07/28/2021		142,564		(82)			(82)		2,023	2,023			
100065442	VALRICO	FL		07/28/2021		263,829		(8)			(8)		1,416	1,416			
100065443	DARRINGTON	WA		07/28/2021		323,549		(7)			(7)		1,695	1,695			
100065444	TACOMA	WA		07/28/2021		244,082		(85)			(85)		1,236	1,236			
100065445	WORCESTER	MA		07/28/2021		225,590		(97)			(97)		1,093	1,093			
100065446	MEMPHIS	TN		07/28/2021		62,933		(60)			(60)		251	251			
100065447	FONTANA	CA		07/28/2021		466,042		(196)			(196)		2,468	2,468			
100065449	BALTIMORE	MD		07/28/2021		82,009		(166)			(166)		1,117	1,117			
100065450	RIDGECREST	CA		07/28/2021		208,505		(50)			(50)		1,144	1,144			
100065451	SACRAMENTO	CA		07/28/2021		523,099		(200)			(200)		2,655	2,655			
100065452	ARLINGTON	TN		07/28/2021		253,836		(31)			(31)		1,231	1,231			
100065455	BERWYN	PA		07/28/2021		201,588		(140)			(140)		986	986			
100065456	PORTLAND	OR		07/28/2021		295,347		(262)			(262)		1,460	1,460			
100065458	POCONO LAKE	PA		07/28/2021		292,655		(179)			(179)		1,349	1,349			
100065459	LOS ANGELES	CA		07/28/2021		252,583		(96)			(96)		1,252	1,252			
100065460	MEMPHIS	TN		07/28/2021		63,697		(61)			(61)		259	259			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065462	MANCHESTER	NH		07/28/2021		331,077		(101)			(101)		1,781	1,781			
100065463	ATHENS	GA		07/28/2021		117,978		(35)			(35)		326	326			
100065464	HEMET	CA		07/28/2021		256,746		(232)			(232)		1,102	1,102			
100065465	AUSTIN	TX		07/28/2021		227,863		(86)			(86)		1,089	1,089			
100065467	DENVER	CO		07/28/2021		227,507		(165)			(165)		1,608	1,608			
100065468	TIGARD	OR		07/28/2021		423,481		(176)			(176)		2,062	2,062			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		241,854		(206)			(206)		1,040	1,040			
100065470	MCKINNEY	TX		07/28/2021		296,934		(106)			(106)		1,391	1,391			
100065472	SAINT ROBERT	MO		07/28/2021		83,800		(70)			(70)		329	329			
100065473	LOVELAND	CO		07/28/2021		221,486		(254)			(254)		1,571	1,571			
100065474	COLUMBIA	MO		07/28/2021		63,244		(85)			(85)		651	651			
100065476	CLARKSVILLE	TN		07/28/2021		332,837		(236)			(236)		1,410	1,410			
100065478	SCOTTSDALE	AZ		07/28/2021		238,607		(409)			(409)		2,642	2,642			
100065480	ROCKWALL	TX		07/28/2021		247,508		(229)			(229)		1,127	1,127			
100065481	GILBERT	AZ		07/28/2021		294,228		(176)			(176)		1,386	1,386			
100065482	SANTA MARIA	CA		07/28/2021		372,615		(301)			(301)		1,563	1,563			
100065483	SIGNAL HILL	CA		07/28/2021		330,704		(174)			(174)		1,673	1,673			
100065484	LAS VEGAS	NV		07/28/2021		283,723		(230)			(230)		1,197	1,197			
100065485	JOSHUA TREE	CA		07/28/2021		262,144		(189)			(189)		1,134	1,134			
100065487	EUGENE	OR		07/28/2021		460,810		(279)			(279)		2,128	2,128			
100065489	BELLA VISTA	AR		07/28/2021		233,199		(113)			(113)		1,020	1,020			
100065490	TAMPA	FL		07/28/2021		340,356		(297)			(297)		1,363	1,363			
100065492	COPPERAS COVE	TX		07/28/2021		106,996		(68)			(68)		467	467			
100065493	CARROLLTON	TX		07/28/2021		240,239		(111)			(111)		1,149	1,149			
100065495	CHOWCHILLA	CA		07/28/2021		229,925		(81)			(81)		1,141	1,141			
100065496	HOUSTON	TX		07/28/2021		194,071		(1,893)			(1,893)		41,507	41,507			
100065497	GRAND JUNCTION	CO		07/28/2021		261,429		(212)			(212)		1,103	1,103			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		315,405		(219)			(219)		1,550	1,550			
100065499	GALVESTON	TX		07/28/2021		247,601		(220)			(220)		1,126	1,126			
100065500	SALT LAKE CITY	UT		07/28/2021		429,759		(130)			(130)		1,845	1,845			
100065501	CARY	NC		07/28/2021		267,674		(214)			(214)		2,159	2,159			
100065502	CUMBERLAND	MD		07/28/2021		84,453		(79)			(79)		220	220			
100065503	FREDERICKSBURG	VA		07/28/2021		279,973		(137)			(137)		1,353	1,353			
100065506	WINCHESTER	CA		07/28/2021		315,797		(147)			(147)		1,821	1,821			
100065507	LAS VEGAS	NV		07/28/2021		306,251		(160)			(160)		1,509	1,509			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		260,211		(150)			(150)		2,373	2,373			
100065510	NAPA	CA		07/28/2021		511,246		(347)			(347)		2,158	2,158			
100065511	WASHINGTON	DC		07/28/2021		226,912		(202)			(202)		1,134	1,134			
100065512	SPARKS	NV		07/28/2021		366,972		(150)			(150)		1,857	1,857			
100065513	NORTH LAS VEGAS	NV		07/28/2021		225,638		(144)			(144)		1,106	1,106			
100065516	ROUND ROCK	TX		07/28/2021		254,870		(155)			(155)		1,251	1,251			
100065518	PORTLAND	OR		07/28/2021		410,239		(339)			(339)		1,767	1,767			
100065519	NEWARK	NJ		07/28/2021		314,936		(111)			(111)		1,601	1,601			
100065522	MARIETTA	GA		07/28/2021		254,517		(187)			(187)		1,813	1,813			
100065523	MEMPHIS	TN		07/28/2021		65,613		(71)			(71)		263	263			
100065524	AUSTIN	TX		07/28/2021		351,787		(471)			(471)		3,173	3,173			
100065525	BETTENDORF	IA		07/28/2021		311,684		(147)			(147)		1,586	1,586			
100065529	SKOKIE	IL		07/28/2021		142,427		31			31		1,437	1,437			
100065530	PORTLAND	OR		07/28/2021		148,679		(321)			(321)		2,731	2,731			
100065532	CENTREVILLE	VA		07/28/2021		255,518		(104)			(104)		1,245	1,245			
100065534	WESTERN SPRINGS	IL		07/28/2021		271,975		(216)			(216)		1,277	1,277			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065535	HENRICO	VA		07/28/2021		220,774		(166)			(166)		974	974			
100065541	WASILLA	AK		07/28/2021		274,655		(226)			(226)		1,177	1,177			
100065542	FREDERICKSBURG	VA		07/28/2021		261,009		(603)			(603)		6,549	6,549			
100065543	PFLUGERVILLE	TX		07/28/2021		259,436		(159)			(159)		1,279	1,279			
100065544	MIAMI	FL		07/28/2021		288,801		(246)			(246)		1,359	1,359			
100065546	RICHMOND	CA		07/28/2021		363,777		(292)			(292)		1,663	1,663			
100065548	LOS ANGELES	CA		07/28/2021		1,022,660		47			47		4,950	4,950			
100065552	SALT LAKE CITY	UT		07/28/2021		290,713		(126)			(126)		1,451	1,451			
100065556	ELIZABETHTOWN	KY		07/28/2021		235,072		(179)			(179)		1,160	1,160			
100065557	ANTIOCH	TN		07/28/2021		243,879		(168)			(168)		1,137	1,137			
100065558	ELIZABETH CITY	NC		07/28/2021		206,697		(55)			(55)		1,091	1,091			
100065559	SAVANNAH	GA		07/28/2021		217,202		(291)			(291)		2,089	2,089			
100065560	PFLUGERVILLE	TX		07/28/2021		228,552		(195)			(195)		1,076	1,076			
100065561	UNION CITY	CA		07/28/2021		321,428		(116)			(116)		1,544	1,544			
100065562	MIAMI	FL		07/28/2021		210,931		(161)			(161)		895	895			
100065563	SPARKS	NV		07/28/2021		270,718		(202)			(202)		1,307	1,307			
100065564	NASHVILLE	TN		07/28/2021		436,017		(303)			(303)		2,026	2,026			
100065565	RED BLUFF	CA		07/28/2021		240,181		(376)			(376)		2,660	2,660			
100065567	ANACORTES	WA		07/28/2021		352,637		(147)			(147)		1,690	1,690			
100065569	NILES	OH		07/28/2021		71,501		(177)			(177)		1,921	1,921			
100065571	FRESNO	CA		07/28/2021		205,259		(414)			(414)		2,842	2,842			
100065575	EVERETT	WA		07/28/2021		323,040		(304)			(304)		1,445	1,445			
100065578	FATE	TX		07/28/2021		244,460		(87)			(87)		1,145	1,145			
100065579	THORNTON	CO		07/28/2021		327,623		(242)			(242)		1,542	1,542			
100065581	ELK GROVE	CA		07/28/2021		224,332		(264)			(264)		939	939			
100065582	FULLERTON	CA		07/28/2021		447,534		(356)			(356)		2,111	2,111			
100065583	SAN TAN VALLEY	AZ		07/28/2021		273,090		(227)			(227)		1,182	1,182			
100065584	HOUSTON	TX		07/28/2021		142,990		(320)			(320)		3,677	3,677			
100065586	BIRMINGHAM	AL		07/28/2021		70,917		47			47		273	273			
100065587	KYLE	TX		07/28/2021		295,316		(250)			(250)		1,383	1,383			
100065588	AUSTIN	TX		07/28/2021		206,958		(73)			(73)		989	989			
100065589	RIPON	CA		07/28/2021		279,308		(269)			(269)		1,309	1,309			
100065590	LEHI	UT		07/28/2021		276,642		(175)			(175)		1,335	1,335			
100065591	ALBUQUERQUE	NM		07/28/2021		96,569		(188)			(188)		1,328	1,328			
100065592	PHILADELPHIA	PA		07/28/2021		184,909		(353)			(353)		1,896	1,896			
100065593	SANTA FE	NM		07/28/2021		317,535		(269)			(269)		1,487	1,487			
100065595	LOS ANGELES	CA		07/28/2021		442,207		(293)			(293)		2,044	2,044			
100065596	WATSONVILLE	CA		07/28/2021		399,677		(188)			(188)		2,054	2,054			
100065597	SEGUIN	TX		07/28/2021		285,011		(179)			(179)		1,347	1,347			
100065598	MEMPHIS	TN		07/28/2021		208,442		(66)			(66)		918	918			
100065599	MALIN	OR		07/28/2021		449,441		(414)			(414)		2,901	2,901			
100065601	CHICAGO	IL		07/28/2021		106,081		(116)			(116)		509	509			
100065602	SALINAS	CA		07/28/2021		492,189		(205)			(205)		2,505	2,505			
100065605	COLUMBIA	MO		07/28/2021		63,249		(85)			(85)		647	647			
100065606	MILWAUKEE	WI		07/28/2021		54,511		(51)			(51)		213	213			
100065607	MORENO VALLEY	CA		07/28/2021		138,216		(140)			(140)		545	545			
100065608	LAS VEGAS	NV		07/28/2021		296,339		(250)			(250)		1,476	1,476			
100065609	HILLSBORO	OR		07/28/2021		231,879		(311)			(311)		2,054	2,054			
100065610	LONG BEACH	CA		07/28/2021		273,873		(206)			(206)		1,330	1,330			
100065611	CARPINTERIA	CA		07/28/2021		297,541		(152)			(152)		1,567	1,567			
100065613	CINCINNATI	OH		07/28/2021		256,136		(233)			(233)		1,070	1,070			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065615	LAS VEGAS	NV		07/28/2021		230,464		(228)			(228)		1,023	1,023			
100065616	PHOENIX	AZ		07/28/2021		206,074		(210)			(210)		1,161	1,161			
100065617	CINCINNATI	OH		07/28/2021		253,829		(544)			(544)		3,420	3,420			
100065618	MODESTO	CA		07/28/2021		291,596		(228)			(228)		1,285	1,285			
100065620	PORT SAINT LUCIE	FL		07/28/2021		317,781		(313)			(313)		1,294	1,294			
100065623	LAWRENCE	MA		07/28/2021		280,727		(198)			(198)		1,376	1,376			
100065626	GRAND JUNCTION	CO		07/28/2021		284,448		(221)			(221)		1,248	1,248			
100065628	WARWICK	RI		07/28/2021		254,135		(269)			(269)		1,515	1,515			
100065630	OAKLAND	CA		07/28/2021		483,094		(163)			(163)		2,160	2,160			
100065631	MEMPHIS	TN		07/28/2021		104,143		(81)			(81)		401	401			
100065633	GREEN BAY	WI		07/28/2021		119,265		(117)			(117)		465	465			
100065634	HOFFMAN ESTATES	IL		07/28/2021		101,901		(140)			(140)		429	429			
100065635	MAPLE SHADE	NJ		07/28/2021		198,588		(64)			(64)		870	870			
100065637	MONTGOMERY	TX		07/28/2021		109,819		(92)			(92)		433	433			
100065638	MOSCOW	ID		07/28/2021		380,412		(219)			(219)		1,757	1,757			
100065639	WEEHAWKEN	NJ		07/28/2021		651,267		(95)			(95)		3,326	3,326			
100065641	WASHINGTON	DC		07/28/2021		491,257		(330)			(330)		2,165	2,165			
100065643	BROWNSVILLE	TX		07/28/2021		56,924		(1,842)			(1,842)		41,186	41,186			
100065644	TUCSON	AZ		07/28/2021		206,942		(170)			(170)		887	887			
100065645	ASHLAND	VA		07/28/2021		232,871		(117)			(117)		1,759	1,759			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		218,445		(181)			(181)		858	858			
100065649	DORCHESTER	MA		07/28/2021		229,638		(209)			(209)		938	938			
100065650	JACKSONVILLE	FL		07/28/2021		126,972		(93)			(93)		516	516			
100065651	ANCHORAGE	AK		07/28/2021		277,273		(166)			(166)		1,312	1,312			
100065653	BELCAMP	MD		07/28/2021		209,578		(51)			(51)		1,094	1,094			
100065654	COLUMBUS	GA		07/28/2021		56,850		(44)			(44)		229	229			
100065655	BIRDSBORO	PA		07/28/2021		101,518		(79)			(79)		408	408			
100065657	FORT LAUDERDALE	FL		07/28/2021		244,689		(146)			(146)		1,153	1,153			
100065658	MATTHEWS	NC		07/28/2021		239,156		(202)			(202)		1,491	1,491			
100065659	TAMPA	FL		07/28/2021		135,148		(225)			(225)		1,084	1,084			
100065660	LEANDER	TX		07/28/2021		233,951		(216)			(216)		1,064	1,064			
100065661	ALBUQUERQUE	NM		07/28/2021		243,359		(228)			(228)		1,285	1,285			
100065662	SILVER CITY	NM		07/28/2021		103,808		(110)			(110)		708	708			
100065663	TAUNTON	MA		07/28/2021		470,879		(363)			(363)		2,077	2,077			
100065668	ALBUQUERQUE	NM		07/28/2021		120,106		(130)			(130)		564	564			
100065669	CICERO	IL		07/28/2021		227,452		(174)			(174)		998	998			
100065670	MAITLAND	FL		07/28/2021		222,997		(98)			(98)		653	653			
100065672	SAINT LOUIS	MO		07/28/2021		210,235		(181)			(181)		842	842			
100065674	JOPLIN	MO		07/28/2021		146,357		(161)			(161)		772	772			
100065675	COLORADO SPRINGS	CO		07/28/2021		267,158		(245)			(245)		1,146	1,146			
100065677	CEDARPINES PK	CA		07/28/2021		339,847		(307)			(307)		1,563	1,563			
100065678	RICHFIELD	UT		07/28/2021		215,428		(171)			(171)		951	951			
100065680	HYATTSVILLE	MD		07/28/2021		257,969		(260)			(260)		1,860	1,860			
100065681	AUSTIN	TX		07/28/2021		235,244		(136)			(136)		1,144	1,144			
100065684	PHOENIX	AZ		07/28/2021		209,446		(81)			(81)		1,277	1,277			
100065686	SAN BERNARDINO	CA		07/28/2021		301,975		(237)			(237)		1,368	1,368			
100065688	JACKSON	CA		07/28/2021		275,680		(299)			(299)		1,884	1,884			
100065690	FORT COLLINS	CO		07/28/2021		209,813		(154)			(154)		907	907			
100065691	HAWTHORNE	CA		07/28/2021		780,521		(595)			(595)		3,299	3,299			
100065692	OVIEDO	FL		07/28/2021		325,853		(257)			(257)		1,383	1,383			
100065693	BRISTOL	CT		07/28/2021		114,217		(43)			(43)		783	783			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065696	LODI	CA		07/28/2021		390,980		(144)			(144)		1,831	1,831			
100065697	VAIL	AZ		07/28/2021		290,510		(213)			(213)		1,256	1,256			
100065698	CHICOPEE	MA		07/28/2021		214,579		(169)			(169)		906	906			
100065703	METAIRIE	LA		07/28/2021		146,642		(254)			(254)		2,798	2,798			
100065707	TARPON SPRINGS	FL		07/28/2021		207,820		(66)			(66)		935	935			
100065709	INDIALANTIC	FL		07/28/2021		229,314		(224)			(224)		1,372	1,372			
100065711	FERGUSON	NC		07/28/2021		381,184		(247)			(247)		1,726	1,726			
100065714	JACKSONVILLE	FL		07/28/2021		87,326		(110)			(110)		336	336			
100065715	MODESTO	CA		07/28/2021		155,193		(185)			(185)		602	602			
100065716	CITRUS HEIGHTS	CA		07/28/2021		246,518		(349)			(349)		1,773	1,773			
100065717	WEST MILTON	OH		07/28/2021		203,741		(169)			(169)		978	978			
100065720	CINCINNATI	OH		07/28/2021		229,092		(209)			(209)		896	896			
100065722	LONGWOOD	FL		07/28/2021		292,910		(190)			(190)		1,327	1,327			
100065724	NEWARK	NJ		07/28/2021		303,631		(156)			(156)		1,385	1,385			
100065725	PORTLAND	OR		07/28/2021		436,385		(206)			(206)		2,223	2,223			
100065729	PORTLAND	OR		07/28/2021		216,614		(144)			(144)		1,071	1,071			
100065731	NEW ORLEANS	LA		07/28/2021		180,318		(63)			(63)		2,803	2,803			
100065733	NEWARK	NJ		07/28/2021		257,525		(171)			(171)		1,042	1,042			
100065734	WASHINGTON	DC		07/28/2021		693,364		385			385		3,791	3,791			
100065735	MURFREESBORO	TN		07/28/2021		149,997		(110)			(110)		1,455	1,455			
100065738	IRVINE	CA		07/28/2021		284,392		(228)			(228)		1,418	1,418			
100065739	CHARLESTON	SC		07/28/2021		663,148		(340)			(340)		3,021	3,021			
100065741	DENVER	CO		07/28/2021		236,663		(77)			(77)		1,140	1,140			
100065742	ALBUQUERQUE	NM		07/28/2021		240,148		(61)			(61)		1,223	1,223			
100065746	FULLERTON	CA		07/28/2021		332,618		(286)			(286)		954	954			
100065747	ANAHEIM	CA		07/28/2021		460,623		(91)			(91)		2,418	2,418			
100065753	FRANKLINTON	NC		07/28/2021		212,052		(167)			(167)		935	935			
100065754	MEMPHIS	TN		07/28/2021		40,664		(69)			(69)		313	313			
100065756	SAN FRANCISCO	CA		07/28/2021		615,456		(118)			(118)		3,878	3,878			
100065757	WILKES BARRE	PA		07/28/2021		65,894		(77)			(77)		419	419			
100065760	KISSIMMEE	FL		07/28/2021		361,988		(149)			(149)		1,701	1,701			
100065761	KENNER	LA		07/28/2021		128,658		(314)			(314)		2,140	2,140			
100065762	ANN ARBOR	MI		07/28/2021		315,751		(190)			(190)		1,550	1,550			
100065764	BEAUMONT	CA		07/28/2021		322,772		(84)			(84)		1,643	1,643			
100065765	GLENDORA	CA		07/28/2021		627,423		(158)			(158)		3,116	3,116			
100065766	REDONDO BEACH	CA		07/28/2021		342,655		(148)			(148)		1,694	1,694			
100065767	BOTHELL	WA		07/28/2021		330,781		(223)			(223)		1,594	1,594			
100065768	KAHULUI	HI		07/28/2021		420,314		(171)			(171)		2,203	2,203			
100065770	MIRAMAR	FL		07/28/2021		322,757		(204)			(204)		1,677	1,677			
100065771	LEXINGTON PARK	MD		07/28/2021		264,527		(38)			(38)		1,327	1,327			
100065772	POPLAR BLUFF	MO		07/28/2021		28,533		(170)			(170)		1,042	1,042			
100065773	CHARLESTON	SC		07/28/2021		315,776		(207)			(207)		1,460	1,460			
100065776	SAN DIEGO	CA		07/28/2021		350,431		(205)			(205)		1,558	1,558			
100065777	BELLE CHASSE	LA		07/28/2021		241,219		(153)			(153)		1,065	1,065			
100065779	ANAHEIM	CA		07/28/2021		477,648		(94)			(94)		2,508	2,508			
100065781	BRIDGEPORT	CT		07/28/2021		161,335		(212)			(212)		2,289	2,289			
100065782	OXNARD	CA		07/28/2021		253,071		(204)			(204)		1,338	1,338			
100065783	BAKERSFIELD	CA		07/28/2021		259,194		(199)			(199)		1,412	1,412			
100065784	BURBANK	CA		07/28/2021		307,766		(217)			(217)		1,326	1,326			
100065785	PEORIA	AZ		07/28/2021		199,430		(166)			(166)		787	787			
100065788	GILBERT	AZ		07/28/2021		255,109		(253)			(253)		1,091	1,091			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065790	BONITA SPRINGS	FL		07/28/2021		240,307		(254)			(254)		1,054	1,054			
100065793	SANFORD	FL		07/28/2021		122,540		(33)			(33)		507	507			
100065794	FORT COLLINS	CO		07/28/2021		263,348		(242)			(242)		1,185	1,185			
100065797	KYLE	TX		07/28/2021		267,203		(210)			(210)		1,128	1,128			
100065798	ALLENTOWN	PA		07/28/2021		209,673		(98)			(98)		913	913			
100065799	LEICESTER	MA		07/28/2021		253,874		(218)			(218)		1,732	1,732			
100065806	TUCSON	AZ		07/28/2021		207,402		(124)			(124)		897	897			
100065807	PACE	FL		07/28/2021		211,735		(158)			(158)		935	935			
100065808	TAVARES	FL		07/28/2021		278,643		(243)			(243)		1,629	1,629			
100065810	GEARHART	OR		07/23/2021		674,545		(613)			(613)		2,771	2,771			
100065811	SAG HARBOR	NY		07/23/2021		1,708,925		(1,079)			(1,079)		(11)	(11)			
100065813	WAYNE	NJ		07/23/2021		624,922		(561)			(561)		2,532	2,532			
100065814	MAKAWAO	HI		07/23/2021		642,971		(633)			(633)		3,149	3,149			
100065815	OAKLAND	CA		07/23/2021		927,279		(833)			(833)		3,757	3,757			
100065816	NEWPORT BEACH	CA		07/23/2021		1,338,014		(1,342)			(1,342)		6,415	6,415			
100065817	JACKSONVILLE	FL		07/23/2021		84,426		(190)			(190)		1,027	1,027			
100065818	WALDORF	MD		07/23/2021		191,169		(650)			(650)		6,242	6,242			
100065819	WEST HOLLYWOOD	CA		07/23/2021		1,211,366		(1,225)			(1,225)		5,879	5,879			
100065820	GREENBELT	MD		07/23/2021		102,582		(83)			(83)		351	351			
100065821	SAN DIMAS	CA		07/23/2021		993,618		(1,548)			(1,548)		10,952	10,952			
100065823	HACKENSACK	NJ		07/23/2021		308,515		(274)			(274)		1,335	1,335			
100065825	ARCADIA	CA		07/23/2021		1,632,583		(1,553)			(1,553)		7,205	7,205			
100065826	EL CAJON	CA		07/23/2021		1,158,179		(1,249)			(1,249)		7,485	7,485			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		1,863,161		(2,008)			(2,008)		11,349	11,349			
100065829	HAPPY VALLEY	OR		07/23/2021		400,891		3,254			3,254		1,252	1,252			
100065830	AGOURA HILLS	CA		07/23/2021		508,582		(504)			(504)		2,398	2,398			
100065831	MIAMI BEACH	FL		07/23/2021		955,246		(1,086)			(1,086)		7,049	7,049			
100065832	WARREN	NJ		07/23/2021		1,120,673		(1,004)			(1,004)		4,506	4,506			
100065833	ENCINO	CA		07/23/2021		1,458,539		(1,445)			(1,445)		7,545	7,545			
100065834	RICHMOND	TX		07/23/2021		213,319		(181)			(181)		789	789			
100065835	RANCHO MIRAGE	CA		07/23/2021		572,370		(546)			(546)		2,536	2,536			
100065836	PARKLAND	FL		07/23/2021		725,848		(2,382)			(2,382)		11,951	11,951			
100065837	CHATSWORTH	CA		07/23/2021		1,175,420		(996)			(996)		4,337	4,337			
100065838	NEWPORT BEACH	CA		07/23/2021		916,646		(881)			(881)		4,114	4,114			
100065839	SANTA ROSA	CA		07/23/2021		468,150		(428)			(428)		1,449	1,449			
100065840	LA CANADA FLINTRIDGE	CA		07/23/2021		1,984,717		(1,961)			(1,961)		9,191	9,191			
100065841	RICHMOND	TX		07/23/2021		875,160		(854)			(854)		(22,460)	(22,460)			
100065842	OLYMPIC VALLEY	CA		07/23/2021		333,061		(278)			(278)		1,197	1,197			
100065843	EASTON	PA		07/23/2021		341,444		(306)			(306)		1,473	1,473			
100065844	SAN ANTONIO	TX		07/23/2021		304,607		(262)			(262)		1,148	1,148			
100065845	OCALA	FL		07/23/2021		304,473		(265)			(265)		1,173	1,173			
100065846	BOCA RATON	FL		07/23/2021		623,369		(577)			(577)		2,638	2,638			
100065847	WEST LONG BRANCH	NJ		07/23/2021		458,211		(407)			(407)		1,819	1,819			
100065848	KINNELON	NJ		07/23/2021		1,800,745		(1,584)			(1,584)		7,032	7,032			
100065849	PHOENIX	AZ		07/23/2021		610,762		(593)			(593)		2,855	2,855			
100065851	LOS ANGELES	CA		07/27/2021		263,857		19			19		1,417	1,417			
100065854	LAHAINA	HI		07/27/2021		325,352		(227)			(227)		1,051	1,051			
100065855	WOODLAND HILLS	CA		07/27/2021		1,676,940		(580)			(580)		7,817	7,817			
100065856	MIAMI	FL		07/27/2021		219,901		(118)			(118)		1,311	1,311			
100065858	LITTLE ELM	TX		07/27/2021		312,284		(71)			(71)		850	850			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		1,414,768		9,443			9,443		16,078	16,078			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065860	ENCINO	CA		07/27/2021		782,139		(166)			(166)		1,000	1,000			
100065861	LOS ANGELES	CA		07/27/2021		1,318,566		(579)			(579)		5,869	5,869			
100065862	MENLO PARK	CA		07/27/2021		1,940,372		(299)			(299)		1,500	1,500			
100065863	WEST HOLLYWOOD	CA		07/27/2021		1,102,396		251			251		3,879	3,879			
100065864	MIAMI	FL		07/27/2021		267,878		(173)			(173)		970	970			
100065876	Amsterdam	NLD		07/30/2021		15,089							365	365			
100065882	Amsterdam	NLD		07/30/2021		97,883							872	872			
100065888	Amsterdam	NLD		07/30/2021		9,431							228	228			
100065900	Amsterdam	NLD		07/30/2021		7,167							173	173			
100065903	Amsterdam	NLD		07/30/2021		6,192							123	123			
100065906	Amsterdam	NLD		07/30/2021		12,771							254	254			
100065924	Amsterdam	NLD		07/30/2021		38,643							778	778			
100065930	Amsterdam	NLD		07/30/2021		39,122							381	381			
100065933	Amsterdam	NLD		07/30/2021		12,637							306	306			
100065939	Amsterdam	NLD		07/30/2021		55,546							1,343	1,343			
100065942	Amsterdam	NLD		07/30/2021		13,549							268	268			
100065960	Amsterdam	NLD		07/30/2021		14,688							293	293			
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		448,552		(97)			(97)		3,689	3,689			
100065969	PHILLIPSBURG	NJ		08/02/2021		183,389		(204)			(204)		1,460	1,460			
100065970	WILLINGBORO	NJ		08/02/2021		134,271		(75)			(75)		1,098	1,098			
100065974	GREEN BAY	WI		08/02/2021		62,104		(35)			(35)		396	396			
100065989	MACEDONIA	OH		08/02/2021		116,126		1			1		712	712			
100065990	FORT WORTH	TX		08/02/2021		159,796		(42)			(42)		1,438	1,438			
100065999	SAINT LEONARD	MD		08/02/2021		220,045		(54)			(54)		1,878	1,878			
100066001	HEBRON	IN		08/02/2021		141,089		(1)			(1)		851	851			
100066003	PORT SAINT LUCIE	FL		08/02/2021		68,396		(11)			(11)		475	475			
100066010	BROOKLYN	CT		08/02/2021		195,647		(65)			(65)		1,028	1,028			
100066017	EAST MEADOW	NY		08/02/2021		254,296		(15)			(15)		2,110	2,110			
100066024	BAY SHORE	NY		08/02/2021		107,223		(26)			(26)		806	806			
100066026	CARLYLE	IL		08/02/2021		88,355		(20)			(20)		1,034	1,034			
100066027	CENTENNIAL	CO		08/02/2021		200,961		(74)			(74)		3,016	3,016			
100066029	SAINT FRANCIS	MN		08/02/2021		121,881		(40)			(40)		5,243	5,243			
100066031	SPENCER	MA		08/02/2021		80,847		(28)			(28)		426	426			
100066038	ROSELLE	NJ		08/02/2021		96,169		(52)			(52)		534	534			
100066045	QUINCY	PA		08/02/2021		96,689		(4)			(4)		1,067	1,067			
100066047	HOUSTON	TX		08/02/2021		227,508		(68)			(68)		(12)	(12)			
100066052	SEAGOVILLE	TX		08/02/2021		108,609		(179)			(179)		1,557	1,557			
100066054	BROOMFIELD	CO		08/02/2021		255,813		(44)			(44)		1,367	1,367			
100066058	RUTHER GLEN	VA		08/02/2021		106,425		(29)			(29)		480	480			
100066065	RACINE	WI		08/02/2021		75,254		(2,483)			(2,483)		72,770	72,770			
100066068	OGDENSBURG	WI		08/02/2021		133,088		(46)			(46)		811	811			
100066073	WINDSOR	CT		08/02/2021		169,617		(3)			(3)		1,101	1,101			
100066074	MIDDLETOWN	DE		08/02/2021		103,013		(31)			(31)		1,506	1,506			
100066087	JACKSONVILLE	FL		08/02/2021		164,874		(53)			(53)		1,103	1,103			
100066089	BORDENTOWN	NJ		08/02/2021		191,345							1,291	1,291			
100066090	BROCKTON	MA		08/02/2021		130,579		(23)			(23)		929	929			
100066095	PLANTATION	FL		08/02/2021		313,455		(11)			(11)		1,987	1,987			
100066099	WICHITA	KS		08/02/2021		60,730		(15)			(15)		574	574			
100066106	ORLANDO	FL		08/02/2021		103,522		(51)			(51)		964	964			
100066107	MYSTIC	CT		08/02/2021		166,268		(46)			(46)		1,242	1,242			
100066115	BEMENT	IL		08/02/2021		133,488		(36)			(36)		653	653			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066117	KOKOMO	IN		08/02/2021		83,489		(5)			(5)		779	779			
100066119	MORRISTOWN	NJ		08/02/2021		471,808		9			9		3,265	3,265			
100066120	ACME	PA		08/02/2021		90,835		2			2		635	635			
100066132	SIOUX FALLS	SD		08/02/2021		122,562		(10)			(10)		917	917			
100066136	ELK GROVE	CA		08/02/2021		274,657		(10)			(10)		1,901	1,901			
100066137	SAINT LOUIS	MO		08/02/2021		72,439		(21)			(21)		1,620	1,620			
100066143	NEWARK	OH		08/02/2021		94,951		(21)			(21)		839	839			
100066148	WEST CHESTER	OH		08/02/2021		69,791		(11)			(11)		171	171			
100066159	PISCATAWAY	NJ		08/02/2021		333,675		4			4		2,349	2,349			
100066161	TOLLAND	CT		08/02/2021		141,164		(51)			(51)		1,307	1,307			
100066166	DENVER	CO		08/02/2021		245,088		(87)			(87)		1,578	1,578			
100066171	BANDERA	TX		08/02/2021		197,806		(78)			(78)		874	874			
100066176	ALTUS	OK		08/02/2021		182,674		(55)			(55)		463	463			
100066177	GRANDVIEW	MO		08/02/2021		124,753		(41)			(41)		408	408			
100066178	BEDFORD	OH		08/02/2021		90,843		(23)			(23)		636	636			
100066180	BUENA VISTA	VA		08/02/2021		73,111		(31)			(31)		303	303			
100066183	HOUSTON	TX		08/02/2021		132,191		(36)			(36)		936	936			
100066185	THEODORE	AL		08/02/2021		137,981		(13)			(13)		508	508			
100066187	WAUCHULA	FL		08/02/2021		155,823		(5)			(5)		369	369			
100066190	LA VERNIA	TX		08/02/2021		275,952		(111)			(111)		1,753	1,753			
100066191	ZACHARY	LA		08/02/2021		91,142		(13)			(13)		473	473			
100066199	WEST SACRAMENTO	CA		08/02/2021		320,710		(93)			(93)		4,161	4,161			
100066203	ELKRIDGE	MD		08/02/2021		306,810							2,194	2,194			
100066207	ANDOVER	KS		08/02/2021		114,509		(7)			(7)		567	567			
100066211	BLAIRSVILLE	PA		08/02/2021		58,348		(16)			(16)		273	273			
100066212	PALATINE	IL		08/02/2021		283,782		1			1		2,043	2,043			
100066214	BESSEMER	AL		08/02/2021		123,569		(5)			(5)		194	194			
100066239	LEVITOWN	NY		08/02/2021		275,127		(29)			(29)		1,913	1,913			
100066257	TRENTON	NJ		08/02/2021		133,963		(23)			(23)		946	946			
100066264	HAINES CITY	FL		08/02/2021		169,452		(27)			(27)		274	274			
100066269	KISSIMMEE	FL		08/02/2021		155,954		(61)			(61)		1,365	1,365			
100066270	OCALA	FL		08/02/2021		89,577		(23)			(23)		512	512			
100066271	MARGATE	FL		08/02/2021		265,260		(12)			(12)		1,429	1,429			
100066272	ELK GROVE	CA		08/02/2021		546,024		70			70		3,218	3,218			
100066276	CALERA	AL		08/02/2021		166,058		(56)			(56)		906	906			
100066278	LAKE ARIEL	PA		08/02/2021		91,582		(6)			(6)		665	665			
100066283	CORDOVA	TN		08/02/2021		125,350		(29)			(29)		959	959			
100066286	EUSTIS	FL		08/02/2021		110,351		(10)			(10)		191	191			
100066287	E WAREHAM	MA		08/02/2021		216,440		5			5		(15,662)	(15,662)			
100066289	JACKSONVILLE	FL		08/02/2021		198,233		(61)			(61)		1,178	1,178			
100066292	ROCHESTER	IN		08/02/2021		51,795		(32)			(32)		414	414			
100066300	BLACKWOOD	NJ		08/02/2021		128,598		(48)			(48)		682	682			
100066310	COLORADO SPRINGS	CO		08/02/2021		213,368		1			1		12	12			
100066313	INDIANAPOLIS	IN		08/02/2021		85,940		(30)			(30)		411	411			
100066317	BOWIE	MD		08/02/2021		333,470		8			8		1,923	1,923			
100066320	RIVER FALLS	WI		08/02/2021		198,068		10			10		1,078	1,078			
100066327	REISTERSTOWN	MD		08/02/2021		208,611		13			13		2,648	2,648			
100066330	DAVENPORT	IA		08/02/2021		71,300		(23)			(23)		464	464			
100066332	STATEN ISLAND	NY		08/02/2021		377,090		(153)			(153)		2,010	2,010			
100066336	MISSION	TX		08/02/2021		79,471		(18)			(18)		692	692			
100066341	NORTHVALE	NJ		08/02/2021		304,974		(15)			(15)		2,590	2,590			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066344	PEARLAND	TX		08/02/2021		212,194		(25)			(25)		1,217	1,217			
100066352	PARSONS	KS		08/02/2021		99,049		(74)			(74)		475	475			
100066353	COUNCIL BLUFFS	IA		08/02/2021		61,942		(20)			(20)		1,214	1,214			
100066369	LEHIGH ACRES	FL		08/02/2021		119,105		(11)			(11)		423	423			
100066374	EUGENE	OR		08/02/2021		149,644		(32)			(32)		739	739			
100066376	SHASTA LAKE	CA		08/02/2021		155,336		(262)			(262)		27,295	27,295			
100066382	BALTIMORE	MD		08/02/2021		133,478		(60)			(60)		906	906			
100066385	SPRINGVILLE	UT		08/02/2021		227,324		(86)			(86)		1,183	1,183			
100066386	CUYAHOGA FALLS	OH		08/02/2021		74,196		(3)			(3)		251	251			
100066387	CORONA	CA		08/02/2021		377,059							(9)	(9)			
100066400	CROWLEY	TX		08/02/2021		75,099		(42)			(42)		683	683			
100066404	FAYETTEVILLE	NY		08/02/2021		121,003		(18)			(18)		272	272			
100066406	SAINT ROBERT	MO		08/02/2021		193,677		(25)			(25)		964	964			
100066412	NEW IBERIA	LA		08/02/2021		85,553		(27)			(27)		495	495			
100066415	BATON ROUGE	LA		08/02/2021		150,825		(1)			(1)		2,230	2,230			
100066418	ROCKLEDGE	FL		08/02/2021		105,150		(9)			(9)		5	5			
100066421	SYLACAUGA	AL		08/02/2021		60,589		(17)			(17)		379	379			
100066423	PALMYRA	NY		08/02/2021		139,854		(12)			(12)		1,641	1,641			
100066429	COLUMBIA	KY		08/02/2021		111,905		(5)			(5)		1,104	1,104			
100066436	SPRINGFIELD	MA		08/02/2021		107,050		(34)			(34)		571	571			
100066448	CLARKSBURG	MD		08/02/2021		152,469		(62)			(62)		1,331	1,331			
100066452	NEW ULM	MN		08/02/2021		145,994		(57)			(57)		961	961			
100066453	DREXEL HILL	PA		08/02/2021		156,171		(29)			(29)		2,331	2,331			
100066455	EAST HARTFORD	CT		08/02/2021		147,481		(37)			(37)		257	257			
100066457	HAMPTON	VA		08/02/2021		73,408		(37)			(37)		480	480			
100066459	GREENVILLE	SC		08/02/2021		144,414		(62)			(62)		947	947			
100066463	BROCKTON	MA		08/02/2021		189,518		(38)			(38)		424	424			
100066470	KINNELON	NJ		08/02/2021		238,805		26			26		1,726	1,726			
100066471	PEORIA	IL		08/02/2021		77,972		(19)			(19)		508	508			
100066472	SAINT CHARLES	MO		08/02/2021		143,030		(347)			(347)		31,047	31,047			
100066475	YAKIMA	WA		08/02/2021		245,717		(43)			(43)		1,299	1,299			
100066483	BALTIMORE	MD		08/02/2021		137,747		(17)			(17)		1,185	1,185			
100066485	VINE GROVE	KY		08/02/2021		127,157		(1)			(1)		888	888			
100066488	CAPE CORAL	FL		08/02/2021		145,459		(41)			(41)		832	832			
100066491	FREDERICK	MD		08/02/2021		164,779		22			22		865	865			
100066497	BATH	ME		08/02/2021		120,004		(6)			(6)		864	864			
100066498	LITTLE ELM	TX		08/02/2021		189,014		(10)			(10)		1,605	1,605			
100066500	GRIMES	IA		08/02/2021		75,910		(6)			(6)		1,857	1,857			
100066503	LOUISVILLE	KY		08/02/2021		157,434		(15)			(15)		241	241			
100066509	GODFREY	IL		08/02/2021		75,497		(14)			(14)		499	499			
100066511	SUMMERVILLE	SC		08/02/2021		213,429		(10)			(10)		1,853	1,853			
100066512	PERRYVILLE	KY		08/02/2021		155,520		(52)			(52)		980	980			
100066517	TUSCALOOSA	AL		08/02/2021		66,872		(593)			(593)		66,278	66,278			
100066518	SUNRISE	FL		08/02/2021		233,877		(37)			(37)		465	465			
100066519	RIVERVIEW	FL		08/02/2021		173,730		(48)			(48)		1,214	1,214			
100066521	NEW KENSINGTON	PA		08/02/2021		202,472		(3)			(3)		1,379	1,379			
100066526	KAPOLEI	HI		08/02/2021		443,213		(13)			(13)		2,802	2,802			
100066532	SOUTH AMBOY	NJ		08/02/2021		212,165		(5)			(5)		364	364			
100066533	INGLEWOOD	CA		08/02/2021		214,351		(65)			(65)		1,008	1,008			
100066537	BATON ROUGE	LA		08/02/2021		144,487		(42)			(42)		587	587			
100066556	KEANSBURG	NJ		08/02/2021		181,697		9			9		1,145	1,145			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066561	BALTIMORE	MD		08/02/2021		190,998		(34)			(34)		971	971			
100066562	YORK	PA		08/02/2021		83,561		(21)			(21)		875	875			
100066568	VICTORIA	TX		08/02/2021		132,075		(49)			(49)		761	761			
100066572	WARR ACRES	OK		08/02/2021		105,738		(28)			(28)		538	538			
100066575	SCHENECTADY	NY		08/02/2021		111,262		(31)			(31)		915	915			
100066586	PESHTIGO	WI		08/02/2021		63,467		(13)			(13)		1,391	1,391			
100066587	WARREN	MI		08/02/2021		83,376		(28)			(28)		991	991			
100066588	MARCO ISLAND	FL		08/02/2021		328,655		(101)			(101)		1,764	1,764			
100066594	WANTAGE	NJ		08/02/2021		154,038		(48)			(48)		872	872			
100066595	ANNAPOLIS	MD		08/02/2021		304,384		5			5		1,961	1,961			
100066597	WHITE PLAINS	MD		08/02/2021		280,667		(75)			(75)		3,732	3,732			
100066608	LINDEN	NJ		08/02/2021		116,436							508	508			
100066609	PHILADELPHIA	PA		08/02/2021		102,045		(3)			(3)		524	524			
100066610	MECHANICSVILLE	VA		08/02/2021		155,639		(9)			(9)		946	946			
100066611	BRAIDWOOD	IL		08/02/2021		150,911		2			2		1,126	1,126			
100066613	XENIA	OH		08/02/2021		58,719		(15)			(15)		439	439			
100066617	MORRISTOWN	TN		08/02/2021		123,173		(61)			(61)		721	721			
100066623	SUMMERVILLE	SC		08/02/2021		232,477		(3,603)			(3,603)		228,874	228,874			
100066624	JARRELL	TX		08/02/2021		146,769		(69)			(69)		2,416	2,416			
100066626	ALPENA	MI		08/02/2021		172,149		(28)			(28)		2,054	2,054			
100066632	HAVELOCK	NC		08/02/2021		107,066							(2)	(2)			
100066639	CORTEZ	CO		08/02/2021		186,116							(2)	(2)			
100066668	GREECE	NY		08/02/2021		110,772		(7)			(7)		643	643			
100066673	WICHITA	KS		08/02/2021		121,581		(45)			(45)		855	855			
100066675	WATERMAN	IL		08/02/2021		157,002		(9)			(9)		697	697			
100066677	ALTON	IL		08/02/2021		66,822		(40)			(40)		331	331			
100066682	KNOXVILLE	TN		08/02/2021		238,142		(102)			(102)		856	856			
100066685	YOUNGSTOWN	OH		08/02/2021		66,852		(12)			(12)		2,814	2,814			
100066691	DERBY	KS		08/02/2021		189,768		(35)			(35)		587	587			
100066694	VINELAND	NJ		08/02/2021		111,505		(43)			(43)		344	344			
100066695	SARASOTA	FL		08/02/2021		126,732		(72)			(72)		454	454			
100066700	MOUNTAIN TOP	PA		08/02/2021		126,374		(103)			(103)		655	655			
100066714	LEBANON	PA		08/02/2021		141,192		(5)			(5)		232	232			
100066717	JACKSON	NJ		08/02/2021		363,257		(93)			(93)		2,122	2,122			
100066720	SEWELL	NJ		08/02/2021		110,115		(35)			(35)		706	706			
100066721	STUYVESANT	NY		08/02/2021		156,048		(3)			(3)		1,413	1,413			
100066722	BEVERLY	NJ		08/02/2021		107,242		(29)			(29)		956	956			
100066724	KIMBERLY	AL		08/02/2021		169,435		(16)			(16)		592	592			
100066727	LITTLE EGG HARBOR TWP	NJ		08/02/2021		204,535		1			1		356	356			
100066730	MARGATE	FL		08/02/2021		172,714		(38)			(38)		909	909			
100066743	EATON RAPIDS	MI		08/02/2021		356,247		(116)			(116)		1,822	1,822			
100066744	CLIMAX	MI		08/02/2021		144,682		(22)			(22)		514	514			
100066745	SPRING	TX		08/02/2021		176,221		(56)			(56)		857	857			
100066748	MIDDLETOWN	PA		08/02/2021		139,232		(58)			(58)		806	806			
100066761	HENRIETTA	NY		08/02/2021		192,895		(85)			(85)		854	854			
100066762	RIALTO	CA		08/02/2021		432,702		(70)			(70)		610	610			
100066766	MOUNT LAUREL	NJ		08/02/2021		140,415		(44)			(44)		642	642			
100066767	NEW PHILADELPHIA	OH		08/02/2021		144,954		(6)			(6)		797	797			
100066768	NORFOLK	VA		08/02/2021		216,502		4			4		3,030	3,030			
100066771	POWELL	OH		08/02/2021		133,915		(33)			(33)		1,417	1,417			
100066776	ROCKVILLE	MD		08/02/2021		458,037		(17)			(17)		2,827	2,827			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066787	HUNTINGTON	NY		08/02/2021		439,054		17			17		1,528	1,528			
100066788	LUSBY	MD		08/02/2021		237,650		4			4		1,812	1,812			
100066791	BALDWIN	MI		08/02/2021		153,009		(53)			(53)		569	569			
100066797	LOUISVILLE	KY		08/02/2021		177,853		(51)			(51)		1,540	1,540			
100066798	WICHITA	KS		08/02/2021		129,050							458	458			
100066801	FORT MYERS	FL		08/02/2021		229,913		(3)			(3)		759	759			
100066802	JACKSONVILLE	NC		08/02/2021		134,791		122			122		617	617			
100066805	PHILADELPHIA	PA		08/02/2021		138,474		(4)			(4)		799	799			
100066808	LAWNSIDE	NJ		08/02/2021		142,032		4			4		761	761			
100066809	SUNSET	UT		08/02/2021		181,890		(1)			(1)		3,095	3,095			
100066813	AMHERST	VA		08/02/2021		116,100		(31)			(31)		551	551			
100066815	AMHERST	NY		08/02/2021		285,335		25			25		2,156	2,156			
100066816	ABERDEEN	MD		08/02/2021		216,737		(5)			(5)		1,155	1,155			
100066817	RUSKIN	FL		08/02/2021		196,159		19			19		1,132	1,132			
100066818	NORTH HAVEN	CT		08/02/2021		128,776		1			1		961	961			
100066819	FORT MYERS	FL		08/02/2021		302,423		(48)			(48)		999	999			
100066820	ABINGDON	MD		08/02/2021		144,709		(10)			(10)		771	771			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		223,358		(4)			(4)		1,183	1,183			
100066827	CUMBERLAND	MD		08/02/2021		90,676		1			1		508	508			
100066831	PLANTATION	FL		08/02/2021		325,185		36			36		1,860	1,860			
100066832	HARDYSTON	NJ		08/02/2021		183,014		(10)			(10)		1,258	1,258			
100066833	MOUNT WASHINGTON	KY		08/02/2021		137,044		(11)			(11)		1,231	1,231			
100066835	FLORIDA CITY	FL		08/02/2021		156,240		6			6		893	893			
100066836	ABINGDON	MD		08/02/2021		366,669		1			1		1,358	1,358			
100066837	DAYTON	OH		08/02/2021		114,812		(4)			(4)		9	9			
100066840	PENSACOLA	FL		08/02/2021		137,416		(8)			(8)		939	939			
100066845	MEDFORD	NY		08/02/2021		296,457		11			11		1,982	1,982			
100066846	TURNERSVILLE	NJ		08/02/2021		216,992							(11)	(11)			
100066850	MINNEOLA	FL		08/02/2021		282,295		(29)			(29)		1,520	1,520			
100066852	FLORENCE	AL		08/02/2021		66,033		(14)			(14)		446	446			
100066854	NORTH ADAMS	MA		08/02/2021		123,192		(2)			(2)		436	436			
100066855	MIDDLEPOINT	NY		08/02/2021		79,796		5			5		293	293			
100066859	PORT DEPOSIT	MD		08/02/2021		205,498		(68)			(68)		913	913			
100066861	MARION	IN		08/02/2021		92,959		(4)			(4)		510	510			
100066865	SAN ANTONIO	TX		08/02/2021		164,812		(7)			(7)		942	942			
100066867	KINGWOOD	TX		08/02/2021		212,666		(10)			(10)		1,202	1,202			
100066868	HURST	TX		08/02/2021		193,560		8			8		1,132	1,132			
100066873	ROSHARON	TX		08/02/2021		209,249		18			18		1,529	1,529			
100066874	RURAL HALL	NC		08/02/2021		207,135		(1)			(1)		1,187	1,187			
100066876	NEW RICHMOND	WI		08/02/2021		325,055							1,194	1,194			
100066877	LEXINGTON	SC		08/02/2021		183,611		2			2		1,356	1,356			
100066879	SHELTON	WA		08/02/2021		231,879		12			12		1,363	1,363			
100066882	WASHINGTON	DC		08/02/2021		303,558		(22)			(22)		1,674	1,674			
100066889	NEW PORT RICHEY	FL		08/02/2021		229,662		(2)			(2)		1,205	1,205			
100066890	STERLING	VA		08/02/2021		650,000		18			18		3,674	3,674			
100066894	GOODYEAR	AZ		08/02/2021		298,750		12			12		1,689	1,689			
100066898	MILFORD	MA		08/02/2021		325,855		1			1		1,825	1,825			
100066902	SAINT PAUL	MN		08/02/2021		164,318		7			7		1,693	1,693			
100066904	GRANGER	IN		08/02/2021		297,095		3			3		(22)	(22)			
100066905	BROOKSVILLE	FL		08/02/2021		233,780		12			12		2,120	2,120			
100066910	STATESBORO	GA		08/02/2021		158,077		(1)			(1)		832	832			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066913	CAMDEN	NJ		08/02/2021		140,527		6			6		788	788			
100066914	YUKON	OK		08/02/2021		243,101		8			8		3,287	3,287			
100066915	PAW PAW	MI		08/02/2021		136,863		(4)			(4)		1,905	1,905			
100066918	MAYS LANDING	NJ		08/02/2021		129,522							7	7			
100066922	FLORISSANT	MO		08/02/2021		103,204							177	177			
100066923	YUCCA VALLEY	CA		08/02/2021		286,286		(15)			(15)		1,541	1,541			
100066930	RAHWAY	NJ		08/02/2021		244,222							2,306	2,306			
100066937	LAKE ELSINORE	CA		08/02/2021		384,654		(2)			(2)		2,171	2,171			
100066941	FORT WORTH	TX		08/02/2021		248,212							1,444	1,444			
100066944	SAN BERNARDINO	CA		08/02/2021		275,740		16			16		1,306	1,306			
100066947	CRANDALL	TX		08/02/2021		167,659		12			12		616	616			
100066954	YOUNGSTOWN	OH		08/02/2021		184,586		126			126		1,446	1,446			
100066955	JONESBORO	AR		08/02/2021		42,555		34			34		449	449			
100066958	ALBANY	GA		08/02/2021		53,017		20			20		363	363			
100066965	SUMTER	SC		08/02/2021		111,730		58			58		783	783			
100066975	SAUGUS	MA		08/02/2021		292,482		250			250		2,622	2,622			
100066981	SYLVESTER	GA		08/02/2021		98,030		51			51		691	691			
100066982	BALTIMORE	MD		08/02/2021		199,019		209			209		1,752	1,752			
100066986	ROME	NY		08/02/2021		82,649		78			78		820	820			
100066987	ROCKDALE	TX		08/02/2021		78,100		5			5		454	454			
100066988	OSCEOLA	IN		08/02/2021		97,193		41			41		538	538			
100066992	KATY	TX		08/02/2021		79,509		62			62		669	669			
100066999	SIMPSONVILLE	SC		08/02/2021		118,129		8			8		(8)	(8)			
100067000	HARLINGEN	TX		08/02/2021		140,444		26			26		750	750			
100067002	CLINTON	WI		08/02/2021		160,139		115			115		1,398	1,398			
100067007	CINCINNATI	OH		08/02/2021		87,668		58			58		477	477			
100067014	MIAMI GARDENS	FL		08/02/2021		200,921		147			147		1,243	1,243			
100067015	GRAND JUNCTION	CO		08/02/2021		180,414		131			131		2,001	2,001			
100067023	CARLTON	PA		08/02/2021		46,887		43			43		135	135			
100067024	GLENS FALLS	NY		08/02/2021		115,065		26			26		437	437			
100067027	LOUISVILLE	KY		08/02/2021		76,462		37			37		559	559			
100067029	CHALFONT	PA		08/02/2021		230,518		205			205		1,261	1,261			
100067035	FORT WORTH	TX		08/02/2021		133,038		1			1		1,417	1,417			
100067039	MEMPHIS	TN		08/02/2021		81,280		30			30		472	472			
100067040	ELIZABETH	PA		08/02/2021		82,064		62			62		743	743			
100067041	FLINT	MI		08/02/2021		66,706							1	1			
100067045	BELLMAWR	NJ		08/02/2021		126,278		110			110		578	578			
100067053	BUTLER	PA		08/02/2021		88,399		78			78		2,163	2,163			
100067056	BEAUMONT	TX		08/02/2021		132,857		65			65		1,193	1,193			
100067057	CHEEKTOWAGA	NY		08/02/2021		87,594		84			84		870	870			
100067060	NEW PORT RICHEY	FL		08/02/2021		70,480		45			45		480	480			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		220,721		141			141		1,178	1,178			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		151,005		71			71		847	847			
100067076	RIALTO	CA		08/02/2021		246,915		186			186		1,586	1,586			
100067081	GARDEN VALLEY	CA		08/02/2021		174,308		53			53		630	630			
100067087	YACOLT	WA		08/02/2021		199,340		84			84		1,002	1,002			
100067094	WEST BOYLSTON	MA		08/02/2021		229,137		114			114		1,188	1,188			
100067102	LAMPETER	PA		08/02/2021		201,199		38			38		1,091	1,091			
100067104	WASHINGTON	DC		08/02/2021		303,130		250			250		1,542	1,542			
100067106	JOLIET	IL		08/02/2021		205,883		238			238		1,034	1,034			
100067108	AURORA	CO		08/02/2021		222,780		210			210		1,595	1,595			

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100067109	LANSDALE	PA		08/02/2021		262,408		166			166		1,950	1,950			
100067110	MOUNTAIN VIEW	HI		08/02/2021		123,470		137			137		1,441	1,441			
100067114	FRIDAY HARBOR	WA		08/02/2021		120,606		114			114		947	947			
100067116	KAPOLEI	HI		08/02/2021		201,307		162			162		1,078	1,078			
100067120	MILFORD	PA		08/02/2021		207,850		190			190		1,514	1,514			
100067122	KISSIMMEE	FL		08/02/2021		75,925		63			63		549	549			
100067123	VANCOUVER	WA		08/02/2021		94,876		79			79		882	882			
100067126	HIGH POINT	NC		08/02/2021		80,268		8			8		432	432			
100067128	WASHINGTON	DC		08/02/2021		465,592		290			290		3,259	3,259			
100067135	MENIFEE	CA		08/02/2021		185,248		34			34		992	992			
100067142	KENT	WA		08/02/2021		260,750		284			284		4,447	4,447			
100067144	STOCKTON	CA		08/02/2021		147,715		65			65		803	803			
100067145	OCEANSIDE	CA		08/02/2021		186,167		91			91		1,740	1,740			
100067147	NORTH MIAMI	FL		08/02/2021		144,555		111			111		1,357	1,357			
100067148	DESOTO	TX		08/02/2021		187,534		4			4		1,810	1,810			
100067150	TAYLORSVILLE	UT		08/02/2021		145,026		55			55		752	752			
100067152	WEST PALM BEACH	FL		08/02/2021		199,585		124			124		1,217	1,217			
100067154	DALLAS	TX		08/02/2021		141,134		80			80		1,234	1,234			
100067155	GALT	CA		08/02/2021		231,320		218			218		3,008	3,008			
100067157	ORLANDO	FL		08/02/2021		172,730		192			192		1,958	1,958			
100067158	VENICE	FL		08/02/2021		127,446		91			91		461	461			
100067160	SAGINAW	TX		08/02/2021		117,853		55			55		596	596			
100067168	CALIFORNIA CITY	CA		08/02/2021		72,000		30			30		834	834			
100067169	SACRAMENTO	CA		08/02/2021		202,898		136			136		1,871	1,871			
100067170	SPANAWAY	WA		08/02/2021		144,869		78			78		685	685			
100067172	LOS ANGELES	CA		08/02/2021		161,574		94			94		2,234	2,234			
100067178	PALM BAY	FL		08/02/2021		103,882		73			73		562	562			
100067183	PHILADELPHIA	PA		08/02/2021		56,925		44			44		565	565			
100067184	ORLANDO	FL		08/02/2021		106,467		91			91		611	611			
100067188	HUNTSVILLE	AL		08/02/2021		108,222		25			25		610	610			
100067192	SAVANNAH	TN		08/02/2021		51,833		36			36		1,170	1,170			
100067195	RIVERDALE	GA		08/02/2021		88,493		1			1		314	314			
100067199	SAN ANTONIO	TX		08/02/2021		157,323		59			59		1,029	1,029			
100067202	ABINGTON	PA		08/02/2021		177,583		254			254		431	431			
100067203	HUMBLE	TX		08/02/2021		137,711		43			43		783	783			
100067207	BLANCHESTER	OH		08/02/2021		57,288		40			40		313	313			
100067209	MODESTO	CA		08/02/2021		149,008		52			52		1,067	1,067			
100067213	EDWARDSVILLE	IL		08/02/2021		145,042		75			75		554	554			
100067214	BAYTOWN	TX		08/02/2021		90,709		5			5		1,036	1,036			
100067217	FORT WASHINGTON	MD		08/02/2021		80,510		60			60		499	499			
100067227	SPRINGFIELD	MA		08/02/2021		148,798		102			102		565	565			
100067228	LEHIGH ACRES	FL		08/02/2021		145,900		139			139		1,066	1,066			
100067230	ORLANDO	FL		08/02/2021		87,623		78			78		607	607			
100067231	TROY	VA		08/02/2021		181,390		57			57		1,514	1,514			
100067238	FORT SMITH	AR		08/02/2021		66,671		42			42		367	367			
100067247	LOS BANOS	CA		08/02/2021		204,038		125			125		1,106	1,106			
100067248	ALLENTOWN	PA		08/02/2021		107,554		85			85		547	547			
100067249	RIVERVIEW	FL		08/02/2021		137,619		119			119		973	973			
100067253	COLLEGE PARK	GA		08/02/2021		67,511		58			58		354	354			
100067259	LEESBURG	FL		08/02/2021		237,897		179			179		1,627	1,627			
100067260	HANOVER	PA		08/02/2021		119,331		79			79		711	711			

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100067262	BAY MINETTE	AL		08/02/2021		148,133		33			33		1,313	1,313			
100067263	MONAHANS	TX		08/02/2021		74,901		40			40		342	342			
100067266	MERRITT ISLAND	FL		08/02/2021		181,552		134			134		1,212	1,212			
100067267	CLINTON	MD		08/02/2021		363,059		167			167		1,987	1,987			
100067269	EAST ALTON	IL		08/02/2021		96,837		87			87		867	867			
100067271	ORLANDO	FL		08/02/2021		184,134		170			170		1,564	1,564			
100067279	TAMARAC	FL		08/02/2021		152,186		87			87		808	808			
100067282	CRANE	TX		08/02/2021		122,587		84			84		813	813			
100067301	MUSKEGO	WI		08/02/2021		108,375		47			47		597	597			
100067307	CANTONMENT	FL		08/02/2021		202,623		105			105		2,065	2,065			
100067309	ODESSA	TX		08/02/2021		176,435		138			138		859	859			
100067312	DUNDEE	FL		08/02/2021		150,096		91			91		1,089	1,089			
100067314	NORTH PORT	FL		08/02/2021		202,526		156			156		1,112	1,112			
100067318	JACKSONVILLE	FL		08/02/2021		273,124		226			226		1,642	1,642			
100067321	LUTZ	FL		08/02/2021		136,790		117			117		1,053	1,053			
100067327	IJAMSVILLE	MD		08/02/2021		309,057		159			159		1,559	1,559			
100067332	PEABODY	MA		08/02/2021		316,747		292			292		1,615	1,615			
100067336	MIAMI	FL		08/02/2021		235,629		138			138		1,297	1,297			
100067345	MOBILE	AL		08/02/2021		107,298		87			87		543	543			
100067348	CASTALIA	NC		08/02/2021		142,816		41			41		(15)	(15)			
100067350	CRUM LYNNE	PA		08/02/2021		97,088		61			61		709	709			
100067351	FRISCO	TX		08/02/2021		216,367		46			46		793	793			
100067353	PINE HILL	NJ		08/02/2021		102,401		116			116		1,498	1,498			
100067355	LEHIGH ACRES	FL		08/02/2021		186,608		115			115		949	949			
100067361	EDNA	TX		08/02/2021		83,166		7			7		395	395			
100067398	ORLANDO	FL		09/23/2021		232,817		(237)			(237)		3,891	3,891			
100067401	ANNA	TX		09/23/2021		199,692		(141)			(141)		1,879	1,879			
100067404	LA VERNE	CA		09/23/2021		700,172		(438)			(438)		3,266	3,266			
100067405	TAUNTON	MA		09/23/2021		287,644		(340)			(340)		3,646	3,646			
100067406	ANAHEIM	CA		09/23/2021		791,596		(330)			(330)		7,648	7,648			
100067408	WESTMINSTER	CA		09/23/2021		341,164		(309)			(309)		1,538	1,538			
100067409	CHATSWORTH	CA		09/23/2021		760,050		253			253		4,287	4,287			
100067411	SANTA MONICA	CA		09/23/2021		782,988		414			414		4,449	4,449			
100067413	LOS ANGELES	CA		09/23/2021		784,422		413			413		4,438	4,438			
100067416	SHORELINE	WA		09/23/2021		364,076		(271)			(271)		1,652	1,652			
100067417	ORLANDO	FL		09/23/2021		291,895		(234)			(234)		1,328	1,328			
100067418	DENVER	CO		09/23/2021		415,986		(314)			(314)		1,857	1,857			
100067419	LONG BEACH	CA		09/23/2021		331,624		(244)			(244)		1,561	1,561			
100067420	PATERSON	NJ		09/23/2021		238,889		(177)			(177)		1,072	1,072			
100067421	STERLING	VA		09/23/2021		295,950		(235)			(235)		1,349	1,349			
100067422	TEMECULA	CA		09/23/2021		346,698		(255)			(255)		1,632	1,632			
100067424	TEMPE	AZ		09/23/2021		398,261		(321)			(321)		2,677	2,677			
100067425	NORTH ARLINGTON	NJ		09/23/2021		265,151		(217)			(217)		1,237	1,237			
100067426	BURBANK	CA		09/23/2021		553,613		(395)			(395)		2,775	2,775			
100067427	DEERFIELD BEACH	FL		09/23/2021		250,219		(217)			(217)		1,159	1,159			
100067432	BELLFLOWER	CA		09/23/2021		277,233		(216)			(216)		1,297	1,297			
100067433	UNIVERSITY PL	WA		09/23/2021		465,230		(335)			(335)		2,124	2,124			
100067434	EUREKA	CA		09/23/2021		523,939		(269)			(269)		2,506	2,506			
100067435	STOCKTON	CA		09/23/2021		210,896		(144)			(144)		1,027	1,027			
100067436	TAMPA	FL		09/23/2021		224,805		(135)			(135)		1,104	1,104			
100067437	TEMPE	AZ		09/23/2021		398,651		(275)			(275)		2,015	2,015			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067438	PHOENIX	AZ		09/23/2021		397,442		(326)			(326)		2,833	2,833			
100067439	ASHEVILLE	NC		09/23/2021		222,435		(127)			(127)		1,405	1,405			
100067440	FERNLEY	NV		09/23/2021		250,380		(200)			(200)		1,134	1,134			
100067444	CAPE CORAL	FL		09/23/2021		189,148		(199)			(199)		798	798			
100067446	CLINTON	MA		09/23/2021		322,740		(161)			(161)		1,480	1,480			
100067447	WALNUT CREEK	CA		09/23/2021		685,595		(368)			(368)		3,376	3,376			
100067448	GARDINER	ME		09/23/2021		137,943		(181)			(181)		588	588			
100067453	FORT WORTH	TX		09/23/2021		165,275		(61)			(61)		1,155	1,155			
100067454	EPHRATA	PA		09/23/2021		178,723		(265)			(265)		1,074	1,074			
100067457	WALLINGTON	NJ		09/23/2021		354,015		(301)			(301)		1,507	1,507			
100067458	AUSTIN	TX		09/23/2021		261,433		(277)			(277)		1,108	1,108			
100067459	POCATELLO	ID		09/23/2021		162,612		(196)			(196)		696	696			
100067463	CLIFTON	NJ		09/23/2021		308,614		(282)			(282)		1,310	1,310			
100067465	ELIZABETH	NJ		09/23/2021		187,297		(267)			(267)		945	945			
100067466	SAINT CLOUD	FL		09/23/2021		112,730		(40)			(40)		702	702			
100067468	ALBUQUERQUE	NM		09/23/2021		205,670		(219)			(219)		848	848			
100067470	PORTSMOUTH	VA		09/23/2021		214,168		(194)			(194)		914	914			
100067472	ATLANTIC CITY	NJ		09/23/2021		220,050		(188)			(188)		723	723			
100067474	BOWLING GREEN	KY		09/23/2021		94,203		(267)			(267)		1,019	1,019			
100067476	TALLAHASSEE	FL		09/23/2021		124,135		(202)			(202)		635	635			
100067477	ROCKVILLE	MD		09/23/2021		144,323		(52)			(52)		648	648			
100067480	GREENCASTLE	PA		09/23/2021		127,886		(210)			(210)		1,187	1,187			
100067481	LINTHICUM	MD		09/23/2021		216,153		(198)			(198)		1,097	1,097			
100067482	FORT MYERS	FL		09/23/2021		215,070		(229)			(229)		915	915			
100067485	WHITE HOUSE	TN		09/23/2021		118,867		(393)			(393)		4,062	4,062			
100067486	TERRELL HILLS	TX		09/23/2021		354,887		(283)			(283)		1,547	1,547			
100067487	WICHITA FALLS	TX		09/23/2021		72,423		(114)			(114)		305	305			
100067488	GREENSBORO	NC		09/23/2021		138,923		(166)			(166)		631	631			
100067491	PUNTA GORDA	FL		09/23/2021		221,696		(200)			(200)		942	942			
100067492	WILMINGTON	DE		09/23/2021		229,086		(207)			(207)		978	978			
100067493	COLUMBIA	SC		09/23/2021		95,058		(134)			(134)		386	386			
100067495	AMARILLO	TX		09/23/2021		210,947		(200)			(200)		875	875			
100067496	CANAAN	NH		09/23/2021		121,642		(176)			(176)		493	493			
100067497	SAINT CLOUD	FL		09/23/2021		112,754		(40)			(40)		697	697			
100067498	HOPE	ME		09/23/2021		179,628		(189)			(189)		758	758			
100067499	LAS VEGAS	NV		09/23/2021		166,221		(200)			(200)		720	720			
100067503	LEES SUMMIT	MO		09/23/2021		122,615		(142)			(142)		526	526			
100067504	ATLANTA	GA		09/23/2021		126,904		(117)			(117)		996	996			
100067510	SAINT CLOUD	FL		09/23/2021		112,919		(44)			(44)		690	690			
100067511	ANOKA	MN		09/23/2021		207,112		(196)			(196)		859	859			
100067516	OCALA	FL		09/23/2021		215,403		(221)			(221)		1,070	1,070			
100067517	FREDERICKSBURG	VA		09/23/2021		190,491		(204)			(204)		769	769			
100067518	MIAMI	FL		09/23/2021		213,139		(209)			(209)		902	902			
100067519	ROSELLE PARK	NJ		09/23/2021		378,616		(231)			(231)		1,655	1,655			
100067521	DECATUR	TX		09/23/2021		126,072		(260)			(260)		1,276	1,276			
100067522	HOMESTEAD	FL		09/23/2021		168,470		(170)			(170)		761	761			
100067524	GARNER	NC		09/23/2021		270,490		(208)			(208)		1,181	1,181			
100067525	MCKENNA	WA		09/23/2021		320,278		(288)			(288)		1,303	1,303			
100067528	LOCKHART	TX		09/23/2021		203,846		(198)			(198)		852	852			
100067529	BLUE SPRINGS	MO		09/23/2021		179,527		(170)			(170)		811	811			
100067530	CYPRESS	TX		09/23/2021		179,834		(116)			(116)		886	886			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067531	MARIETTA	GA		09/23/2021		198,043		(126)			(126)		962	962			
100067533	LYNCHBURG	VA		09/23/2021		133,081		(164)			(164)		560	560			
100067534	COLUMBIA	MD		09/23/2021		216,539		(141)			(141)		1,178	1,178			
100067535	POWHATAN	VA		09/23/2021		211,066		(190)			(190)		896	896			
100067539	LUBBOCK	TX		09/23/2021		128,641		(181)			(181)		540	540			
100067541	COUNCIL BLUFFS	IA		09/23/2021		108,118		(183)			(183)		698	698			
100067545	FORT MYERS	FL		09/23/2021		121,389		(123)			(123)		532	532			
100067546	HOUSTON	TX		09/23/2021		136,667		(121)			(121)		182	182			
100067547	OKLAHOMA CITY	OK		09/23/2021		183,948		(170)			(170)		779	779			
100067556	WOONSOCKET	RI		09/23/2021		229,796		(218)			(218)		958	958			
100067557	YUMA	AZ		09/23/2021		213,664		(246)			(246)		1,213	1,213			
100067558	PRESCOTT	AZ		09/23/2021		221,918		(189)			(189)		971	971			
100067561	GLASTONBURY	CT		09/23/2021		244,097		(221)			(221)		1,065	1,065			
100067564	REDMOND	OR		09/23/2021		259,417		(153)			(153)		1,167	1,167			
100067565	FREDERICKSBURG	VA		09/23/2021		162,530		(186)			(186)		668	668			
100067566	ALBUQUERQUE	NM		09/23/2021		270,550		(223)			(223)		1,153	1,153			
100067568	INDIAN HEAD	MD		09/23/2021		232,330		(168)			(168)		999	999			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		135,737		(146)			(146)		613	613			
100067576	ORLANDO	FL		09/23/2021		186,882		(245)			(245)		1,174	1,174			
100067578	SAN BERNARDINO	CA		09/23/2021		165,598		(172)			(172)		819	819			
100067580	KISSIMMEE	FL		09/23/2021		156,693		(155)			(155)		722	722			
100067585	DALTON	GA		09/23/2021		134,536		(191)			(191)		747	747			
100067586	ALAMO	TX		09/23/2021		86,373		(128)			(128)		350	350			
100067587	MARIETTA	GA		09/23/2021		163,945		(105)			(105)		1,065	1,065			
100067591	WILMINGTON	DE		09/23/2021		158,625		(179)			(179)		667	667			
100067598	ALLIANCE	OH		09/23/2021		138,763		(277)			(277)		1,234	1,234			
100067600	COLUMBUS	GA		09/23/2021		138,653		(172)			(172)		567	567			
100067601	BALTIMORE	MD		09/23/2021		255,165		(190)			(190)		1,091	1,091			
100067602	WYOMING	PA		09/23/2021		92,184		(142)			(142)		372	372			
100067603	WEST WARWICK	RI		09/23/2021		119,548		(140)			(140)		536	536			
100067611	TALLAHASSEE	FL		09/23/2021		132,681		(133)			(133)		612	612			
100067616	ROSHARON	TX		09/23/2021		191,334		(189)			(189)		868	868			
100067618	RICHMOND	VA		09/23/2021		168,004		(224)			(224)		700	700			
100067619	ORLANDO	FL		09/23/2021		215,410		(68)			(68)		919	919			
100067622	CONCORD	NC		09/23/2021		145,772		(183)			(183)		602	602			
100067623	DENVER	CO		09/23/2021		263,959		(152)			(152)		1,291	1,291			
100067624	SAINT PETERSBURG	FL		09/23/2021		189,889		(155)			(155)		865	865			
100067625	YORK	PA		09/23/2021		68,036		(144)			(144)		473	473			
100067628	AUSTIN	TX		09/23/2021		190,524		(175)			(175)		881	881			
100067629	FALL RIVER	MA		09/23/2021		199,529		(175)			(175)		905	905			
100067630	NORCROSS	GA		09/23/2021		155,190		(178)			(178)		610	610			
100067631	MADISON	AL		09/23/2021		179,167		(162)			(162)		812	812			
100067632	TWENTYNINE PALMS	CA		09/23/2021		179,282		(175)			(175)		987	987			
100067633	NORWICH	CT		09/23/2021		130,601		(156)			(156)		362	362			
100067634	LAFAYETTE	CA		09/23/2021		589,909		(315)			(315)		2,891	2,891			
100067635	OAKLAND	CA		09/23/2021		644,237		(494)			(494)		11,302	11,302			
100067636	CLOVIS	CA		09/23/2021		265,459		(153)			(153)		1,299	1,299			
100067638	CHARLOTTE	NC		09/23/2021		289,295		(180)			(180)		1,552	1,552			
100067640	WEST SACRAMENTO	CA		09/23/2021		297,791		(174)			(174)		993	993			
100067642	LANCASTER	CA		09/23/2021		288,706		(166)			(166)		1,412	1,412			
100067644	ATLANTA	GA		09/23/2021		195,131		(175)			(175)		989	989			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067646	OXNARD	CA		09/23/2021		409,788		(209)			(209)		2,237	2,237			
100067647	HAMILTON	GA		09/23/2021		147,367		(146)			(146)		599	599			
100067651	TAMPA	FL		09/23/2021		288,418		(171)			(171)		1,417	1,417			
100067652	LOVELL	WY		09/23/2021		303,810		(103)			(103)		1,665	1,665			
100067653	FERNLEY	NV		09/23/2021		298,425		(87)			(87)		1,539	1,539			
100067654	SAINT CLOUD	FL		09/23/2021		251,190		(232)			(232)		684	684			
100067655	DENVER	CO		09/23/2021		275,735		(135)			(135)		1,383	1,383			
100067658	SACRAMENTO	CA		09/23/2021		247,549		(143)			(143)		1,217	1,217			
100067659	ALEXANDRIA	VA		09/23/2021		149,268		(65)			(65)		746	746			
100067660	COLUMBUS	OH		09/23/2021		222,340		(164)			(164)		1,005	1,005			
100067661	MENIFEE	CA		09/23/2021		219,158		(193)			(193)		1,015	1,015			
100067662	NEWARK	NJ		09/23/2021		227,663		(181)			(181)		1,036	1,036			
100067663	DAVIS	CA		09/23/2021		593,322		(253)			(253)		3,934	3,934			
100067664	SUGAR LAND	TX		09/23/2021		308,345		(150)			(150)		1,546	1,546			
100067665	LOS ANGELES	CA		09/23/2021		452,981		(222)			(222)		2,270	2,270			
100067666	HOUSTON	TX		09/23/2021		283,707		(138)			(138)		1,422	1,422			
100067668	SAN DIEGO	CA		09/23/2021		523,579		(154)			(154)		2,700	2,700			
100067669	WOODSTOCK	GA		09/23/2021		229,952		(112)			(112)		770	770			
100067671	EL MONTE	CA		09/23/2021		416,557		(56)			(56)		2,598	2,598			
100067676	AZUSA	CA		09/23/2021		641,218		(81)			(81)		3,494	3,494			
100067678	ALOHA	OR		09/23/2021		306,984		(148)			(148)		1,548	1,548			
100067680	NEW HAVEN	CT		09/23/2021		454,716		(76)			(76)		2,299	2,299			
100067681	WINTER GARDEN	FL		09/23/2021		251,377		(149)			(149)		1,229	1,229			
100067682	MARLTON	NJ		09/23/2021		224,701		(201)			(201)		1,002	1,002			
100067683	OAKLAND	CA		09/23/2021		446,593		(165)			(165)		2,239	2,239			
100067684	CHICAGO	IL		09/23/2021		502,524		(147)			(147)		2,580	2,580			
100067688	VALLEJO	CA		09/23/2021		564,911		(163)			(163)		2,901	2,901			
100067689	SAN LEANDRO	CA		09/23/2021		567,926		(144)			(144)		2,861	2,861			
100067691	DENVER	CO		09/23/2021		654,466		(101)			(101)		4,133	4,133			
100067693	EAST RUTHERFORD	NJ		09/23/2021		651,637		(151)			(151)		3,354	3,354			
100067694	WINSTED	CT		09/23/2021		148,828		(103)			(103)		725	725			
100067697	BLOOMFIELD	NJ		09/23/2021		329,638		(144)			(144)		1,104	1,104			
100067699	EDINBURG	TX		09/23/2021		118,704		(110)			(110)		560	560			
100067700	AUSTIN	TX		09/23/2021		367,484		(48)			(48)		1,947	1,947			
100067703	BALTIMORE	MD		09/23/2021		111,193		(69)			(69)		543	543			
100067707	OAKLAND	CA		09/23/2021		692,982		(166)			(166)		3,493	3,493			
100067710	SAN RAMON	CA		09/23/2021		566,231		67			67		3,077	3,077			
100067712	STONINGTON	CT		09/23/2021		625,974		(24)			(24)		3,313	3,313			
100067713	KILLEEN	TX		09/23/2021		123,959		(82)			(82)		778	778			
100067715	MADEIRA BEACH	FL		09/23/2021		578,523		176			176		3,231	3,231			
100067717	JACKSONVILLE	FL		09/23/2021		144,297		(202)			(202)		783	783			
100067718	HALLANDALE BEACH	FL		09/23/2021		329,717		(236)			(236)		1,508	1,508			
100067719	MODESTO	CA		09/23/2021		364,801		(241)			(241)		1,661	1,661			
100067721	WILDWOOD	NJ		09/23/2021		233,507		(233)			(233)		1,200	1,200			
100067722	DALLAS	TX		09/23/2021		250,407		(210)			(210)		1,568	1,568			
100067723	ST LOUIS PARK	MN		09/23/2021		257,888		(207)			(207)		1,173	1,173			
100067726	SAN CLEMENTE	CA		09/23/2021		460,009		(221)			(221)		3,159	3,159			
100067730	JERSEY CITY	NJ		09/23/2021		651,600		(504)			(504)		2,920	2,920			
100067731	PALMDALE	CA		09/23/2021		224,119		(108)			(108)		1,101	1,101			
100067732	MCKINNEY	TX		09/23/2021		262,090		(241)			(241)		1,385	1,385			
100067737	OLYMPIA	WA		09/23/2021		331,986		(184)			(184)		1,526	1,526			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067738	CHARLOTTE	NC		09/23/2021		234,390		(171)			(171)		1,092	1,092			
100067739	CHESTER	VA		09/23/2021		249,413		(120)			(120)		1,170	1,170			
100067741	LOS BANOS	CA		09/23/2021		353,523		(282)			(282)		1,601	1,601			
100067744	CINCINNATI	OH		09/23/2021		312,276		(274)			(274)		1,328	1,328			
100067745	NORFOLK	VA		09/23/2021		244,653		(160)			(160)		1,175	1,175			
100067747	ROUND ROCK	TX		09/23/2021		228,181		(224)			(224)		966	966			
100067752	TUCSON	AZ		09/23/2021		181,493		(191)			(191)		782	782			
100067754	LAKE WORTH BEACH	FL		09/23/2021		157,758		(209)			(209)		1,038	1,038			
100067756	BOILING SPRINGS	SC		09/23/2021		175,932		(175)			(175)		777	777			
100067763	NEWPORT	OR		09/23/2021		317,690		(446)			(446)		3,303	3,303			
100067764	NORTH FORT MYERS	FL		09/23/2021		152,647		(213)			(213)		620	620			
100067766	SANFORD	FL		09/23/2021		125,283		(186)			(186)		680	680			
100067769	WEST HARTFORD	CT		09/23/2021		437,018		(383)			(383)		1,858	1,858			
100067770	ERLANGER	KY		09/23/2021		126,474		(130)			(130)		570	570			
100067773	LAS CRUCES	NM		09/23/2021		173,520		(201)			(201)		745	745			
100067777	HOUSTON	TX		09/23/2021		442,033		(363)			(363)		1,925	1,925			
100067778	LITTLE ELM	TX		09/23/2021		251,761		(219)			(219)		1,048	1,048			
100067782	TUCSON	AZ		09/23/2021		243,210		(199)			(199)		1,054	1,054			
100067783	JACKSONVILLE	FL		09/23/2021		127,436		(118)			(118)		573	573			
100067784	FT LAUDERDALE	FL		09/23/2021		725,689		(636)			(636)		3,085	3,085			
100067785	COLUMBUS	OH		09/23/2021		280,091		(231)			(231)		1,143	1,143			
100067786	TAMPA	FL		09/23/2021		162,459		(89)			(89)		792	792			
100067791	MANTECA	CA		09/23/2021		365,261		(170)			(170)		1,226	1,226			
100067794	RICHMOND	VA		09/23/2021		158,836		(157)			(157)		736	736			
100067799	DALLAS	TX		09/23/2021		265,721		(253)			(253)		1,126	1,126			
100067803	BOZRAH	CT		09/23/2021		154,834		(190)			(190)		677	677			
100067804	SPRINGFIELD	MA		09/23/2021		128,482		(168)			(168)		536	536			
100067805	NAPLES	FL		09/23/2021		170,896		(67)			(67)		741	741			
100067808	DAYTON	OH		09/23/2021		93,873		(134)			(134)		377	377			
100067812	BRIDGEPORT	CT		09/23/2021		205,383		(164)			(164)		862	862			
100067815	DURHAM	NC		09/23/2021		225,137		(135)			(135)		1,100	1,100			
100067821	FRESNO	CA		09/23/2021		180,087		(178)			(178)		791	791			
100067822	LEES SUMMIT	MO		09/23/2021		205,087		(147)			(147)		897	897			
100067823	REDLANDS	CA		09/23/2021		353,824		(275)			(275)		1,568	1,568			
100067827	SPRING HILL	FL		09/23/2021		105,916		(139)			(139)		578	578			
100067828	SACRAMENTO	CA		09/23/2021		318,437		(292)			(292)		1,315	1,315			
100067830	GREENVILLE	NC		09/23/2021		103,302		(143)			(143)		420	420			
100067836	WATERTOWN	CT		09/23/2021		179,486		(231)			(231)		729	729			
100067837	FORT WAYNE	IN		09/23/2021		102,071		(140)			(140)		424	424			
100067838	OCALA	FL		09/23/2021		153,261		(176)			(176)		435	435			
100067839	BALTIMORE	MD		09/23/2021		184,597		(60)			(60)		818	818			
100067844	SAFETY HARBOR	FL		09/23/2021		239,354		(152)			(152)		1,079	1,079			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		167,739		(188)			(188)		733	733			
100067846	FT LAUDERDALE	FL		09/23/2021		275,347		(255)			(255)		1,145	1,145			
100067850	MEMPHIS	TN		09/23/2021		139,026		(194)			(194)		565	565			
100067851	MIDLAND	TX		09/23/2021		94,894		(182)			(182)		708	708			
100067855	SPARTANBURG	SC		09/23/2021		131,034		(160)			(160)		570	570			
100067857	ORLANDO	FL		09/23/2021		281,297		(224)			(224)		1,274	1,274			
100067859	NORFOLK	VA		09/23/2021		178,092		(201)			(201)		749	749			
100067860	LEAGUE CITY	TX		09/23/2021		293,455		(90)			(90)		1,712	1,712			
100067863	NEWHALL	CA		09/23/2021		301,365		(208)			(208)		1,467	1,467			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067865	SOPHIA	NC		09/23/2021		111,484		(155)			(155)		454	454			
100067869	HONOLULU	HI		09/23/2021		489,018		(270)			(270)		2,323	2,323			
100067871	KANNAPOLIS	NC		09/23/2021		121,551		(177)			(177)		890	890			
100067872	GARLAND	TX		09/23/2021		119,159		(150)			(150)		498	498			
100067875	BUCKLEY	WA		09/23/2021		202,604		(163)			(163)		937	937			
100067881	GRAND RAPIDS	MI		09/23/2021		117,763		(122)			(122)		529	529			
100067883	MIAMI	FL		09/23/2021		249,382		(251)			(251)		1,468	1,468			
100067884	HONOLULU	HI		09/23/2021		524,553		(261)			(261)		2,509	2,509			
100067886	SIERRA MADRE	CA		09/23/2021		475,418		(416)			(416)		2,076	2,076			
100067887	OAKLAND	CA		09/23/2021		326,200		(188)			(188)		1,596	1,596			
100067892	CHATTANOOGA	TN		09/23/2021		225,596		(203)			(203)		958	958			
100067894	PASSAIC	NJ		09/23/2021		267,868		(235)			(235)		1,139	1,139			
100067896	(CHATSWORTH AREA)	CA		09/23/2021		375,560		(215)			(215)		1,829	1,829			
100067898	NEW YORK MILLS	NY		09/23/2021		125,190		(165)			(165)		518	518			
100067901	LITTLE ROCK	AR		09/23/2021		108,031		(123)			(123)		482	482			
100067905	PASSAIC	NJ		09/23/2021		350,999		(313)			(313)		1,367	1,367			
100067906	CLIFTON	NJ		09/23/2021		298,070		(148)			(148)		1,475	1,475			
100067911	BRENHAM	TX		09/23/2021		164,824		(205)			(205)		674	674			
100067912	VERO BEACH	FL		09/23/2021		205,078		(228)			(228)		859	859			
100067913	ESTES PARK	CO		09/23/2021		629,909		(272)			(272)		3,100	3,100			
100067915	PALMDALE	CA		09/23/2021		202,826		(202)			(202)		901	901			
100067917	ALBANY	OR		09/23/2021		271,132		(148)			(148)		1,328	1,328			
100067922	TUSTIN	CA		09/23/2021		249,936		(133)			(133)		814	814			
100067924	ALBUQUERQUE	NM		09/23/2021		202,198		(362)			(362)		2,701	2,701			
100067925	REHOBOTH BEACH	DE		09/23/2021		223,833		(230)			(230)		1,009	1,009			
100067926	RAYTOWN	MO		09/23/2021		213,133		(171)			(171)		944	944			
100067929	STANLEY	VA		09/23/2021		114,683		(164)			(164)		486	486			
100067931	DALLAS	GA		09/23/2021		206,283		(204)			(204)		1,301	1,301			
100067934	FAYETTEVILLE	NC		09/23/2021		140,594		(245)			(245)		1,029	1,029			
100067942	EVANS	GA		09/23/2021		226,304		(203)			(203)		1,018	1,018			
100067943	WEST POINT	VA		09/23/2021		213,822		(189)			(189)		944	944			
100067944	CHARLOTTE	NC		09/23/2021		202,923		(119)			(119)		988	988			
100067949	TWIN LAKE	MI		09/23/2021		52,517		(64)			(64)		206	206			
100067950	MEMPHIS	TN		09/23/2021		212,854		(106)			(106)		1,057	1,057			
100067951	OAKDALE	MN		09/23/2021		228,993		(129)			(129)		1,116	1,116			
100067953	BRENTWOOD	CA		09/23/2021		520,277		(247)			(247)		2,598	2,598			
100067955	GAITHERSBURG	MD		09/23/2021		209,037		(177)			(177)		996	996			
100067956	PORTLAND	OR		09/23/2021		255,249		(133)			(133)		828	828			
100067959	LIVERMORE	CA		09/23/2021		719,722		(120)			(120)		3,639	3,639			
100067962	HOUSTON	TX		09/23/2021		122,615		(181)			(181)		584	584			
100067964	CRANSTON	RI		09/23/2021		205,787		(187)			(187)		1,255	1,255			
100067970	SEATTLE	WA		09/23/2021		395,953		(164)			(164)		1,941	1,941			
100067971	HARKER HEIGHTS	TX		09/23/2021		205,390		(152)			(152)		938	938			
100067972	BREMERTON	WA		09/23/2021		260,309		(228)			(228)		1,119	1,119			
100067973	SAN DIEGO	CA		09/23/2021		205,928		(168)			(168)		933	933			
100067976	VERO BEACH	FL		09/23/2021		181,477		(204)			(204)		1,101	1,101			
100067977	SILVER SPRING	MD		09/23/2021		236,424		(110)			(110)		1,181	1,181			
100067978	PINON HILLS	CA		09/23/2021		254,387		(119)			(119)		1,276	1,276			
100067986	GLOBE	AZ		09/23/2021		169,419		(164)			(164)		749	749			
100067989	LOS ANGELES	CA		09/23/2021		441,496		(46)			(46)		2,341	2,341			
100067992	SACRAMENTO	CA		09/23/2021		336,070		(234)			(234)		1,585	1,585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067993	JACKSONVILLE	FL		09/23/2021		195,337		(186)			(186)		883	883			
100067996	SPRINGFIELD	MA		09/23/2021		194,468		(171)			(171)		859	859			
100067997	HOLLY HILL	FL		09/23/2021		132,163		(146)			(146)		558	558			
100067998	TAMPA	FL		09/23/2021		314,853		(85)			(85)		1,618	1,618			
100068002	DENVER	CO		09/23/2021		301,422		(135)			(135)		1,499	1,499			
100068004	PORTLAND	OR		09/23/2021		309,537		(105)			(105)		1,586	1,586			
100068006	OCALA	FL		09/23/2021		116,387		(144)			(144)		339	339			
100068007	CHESAPEAKE	VA		09/23/2021		225,760		(196)			(196)		1,042	1,042			
100068011	SPRINGFIELD	MA		09/23/2021		160,168		(152)			(152)		722	722			
100068013	DALLAS	TX		09/23/2021		124,710		(158)			(158)		541	541			
100068014	SUN CITY WEST	AZ		09/23/2021		204,939		(109)			(109)		1,000	1,000			
100068017	WINTER HAVEN	FL		09/23/2021		151,829		(586)			(586)		2,344	2,344			
100068024	SCOTTSDALE	AZ		09/23/2021		178,874		(69)			(69)		878	878			
100068025	LA HABRA	CA		09/23/2021		274,344		(150)			(150)		1,310	1,310			
100068026	MURFREESBORO	TN		09/23/2021		170,546		(137)			(137)		789	789			
100068028	BRIGHTON	CO		09/23/2021		299,413		(181)			(181)		1,367	1,367			
100068029	HERMITAGE	PA		09/23/2021		89,962		(71)			(71)		429	429			
100068031	WILLIAMSBURG	VA		09/23/2021		193,335		(112)			(112)		941	941			
100068038	PLAINVILLE	CT		09/23/2021		249,679		(181)			(181)		1,140	1,140			
100068041	SPOKANE	WA		09/23/2021		444,533		(123)			(123)		2,284	2,284			
100068044	BELL	CA		09/23/2021		299,096		(81)			(81)		2,053	2,053			
100068045	BREMERTON	WA		09/23/2021		347,252		(95)			(95)		1,784	1,784			
100068046	BREMERTON	WA		09/23/2021		310,208		(85)			(85)		1,594	1,594			
100068049	BREMERTON	WA		09/23/2021		310,208		(85)			(85)		1,594	1,594			
100068050	BREMERTON	WA		09/23/2021		310,208		(85)			(85)		1,594	1,594			
100068052	ELOY	AZ		09/23/2021		202,271		(315)			(315)		2,746	2,746			
100068053	SUNNYVALE	CA		09/23/2021		775,604		389			389		4,124	4,124			
100068055	OCALA	FL		09/23/2021		110,695		(150)			(150)		446	446			
100068060	ENNIS	TX		09/23/2021		109,565		(105)			(105)		665	665			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		223,576		(68)			(68)		1,124	1,124			
100068062	CORPUS CHRISTI	TX		09/23/2021		113,802		(56)			(56)		556	556			
100068065	OAKLAND	TN		09/23/2021		131,321		(72)			(72)		1,201	1,201			
100068066	STOCKBRIDGE	GA		09/23/2021		85,988		(95)			(95)		2,123	2,123			
100068068	NAPLES	FL		09/23/2021		228,108		(274)			(274)		3,154	3,154			
100068069	ARLINGTON	TX		09/23/2021		190,817		(46)			(46)		921	921			
100068070	LEWISVILLE	TX		09/23/2021		171,166		(36)			(36)		2,028	2,028			
100068072	SIOUX FALLS	SD		09/23/2021		151,288		19			19		758	758			
100068075	NEW ORLEANS	LA		09/23/2021		258,462		(47)			(47)		1,674	1,674			
100068077	NORTH YARMOUTH	ME		09/23/2021		257,556		23			23		1,398	1,398			
100068078	SANTA CLARA	CA		09/23/2021		428,742		153			153		2,348	2,348			
100068080	CANTON	GA		09/23/2021		171,086		118			118		1,755	1,755			
100068086	SIOUX FALLS	SD		09/23/2021		99,447		(62)			(62)		435	435			
100068088	SIOUX FALLS	SD		09/23/2021		106,872		(49)			(49)		491	491			
100068089	BALTIMORE	MD		09/23/2021		75,010		(35)			(35)		337	337			
100068092	KERNERSVILLE	NC		09/23/2021		84,741		140			140		491	491			
100068216	WASHINGTON	DC		08/25/2021		350,197		(143)			(143)		1,825	1,825			
100068233	GALVESTON	TX		08/25/2021		497,155		(219)			(219)		2,446	2,446			
100068239	SAINT PAUL	MN		08/25/2021		176,589		(52)			(52)		779	779			
100068263	PHILADELPHIA	PA		08/25/2021		117,561		(45)			(45)		841	841			
100068270	TAMPA	FL		08/25/2021		330,865		(87)			(87)		1,363	1,363			
100068274	SHERMAN	TX		08/25/2021		244,843		(85)			(85)		1,126	1,126			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068289	GUTHRIE	OK		08/25/2021		230,964		(142)			(142)		2,718	2,718			
100068309	LAS VEGAS	NV		08/25/2021		259,624		(75)			(75)		1,145	1,145			
100068310	LAFAYETTE	IN		08/25/2021		104,039		(28)			(28)		422	422			
100068311	LAFAYETTE	IN		08/25/2021		111,481		(30)			(30)		452	452			
100068316	LAFAYETTE	IN		08/25/2021		81,364		(27)			(27)		467	467			
100068328	STOCKTON	CA		08/25/2021		277,374		(85)			(85)		1,242	1,242			
100068331	NEW BRITAIN	CT		08/25/2021		124,595		(32)			(32)		503	503			
100068348	VENICE	FL		08/25/2021		265,784		(94)			(94)		1,188	1,188			
100068352	BOISE	ID		08/25/2021		249,337		(82)			(82)		1,270	1,270			
100068370	CARTERSVILLE	GA		08/25/2021		200,136		(60)			(60)		841	841			
100068374	RIO RANCHO	NM		08/25/2021		178,864		(62)			(62)		817	817			
100068383	PHILADELPHIA	PA		08/25/2021		111,579		(35)			(35)		479	479			
100068403	GALLUP	NM		08/25/2021		160,500		(64)			(64)		774	774			
100068410	CRUM LYNNE	PA		08/25/2021		116,675		(42)			(42)		532	532			
100068417	ALDIE	VA		08/25/2021		321,465		(124)			(124)		1,496	1,496			
100068450	SUN VALLEY	CA		08/25/2021		521,133		(240)			(240)		2,627	2,627			
100068459	BOISE	ID		08/25/2021		267,656		(120)			(120)		1,485	1,485			
100068501	COTTAGE GROVE	OR		08/25/2021		288,559		(105)			(105)		1,344	1,344			
100068523	MACON	GA		08/25/2021		55,441		(29)			(29)		565	565			
100068529	Amsterdam	NLD		08/30/2021		124,901							2,997	2,997			
100068541	Amsterdam	NLD		08/30/2021		11,952							233	233			
100068547	Amsterdam	NLD		08/30/2021		25,124							504	504			
100068553	Amsterdam	NLD		08/30/2021		4,061							81	81			
100068565	Amsterdam	NLD		08/30/2021		34,250							679	679			
100068592	Amsterdam	NLD		08/30/2021		17,108							342	342			
100068601	Amsterdam	NLD		08/30/2021		8,555							205	205			
100068610	Amsterdam	NLD		08/30/2021		72,259							2,138	2,138			
100068616	Amsterdam	NLD		08/30/2021		10,762							213	213			
100068619	Amsterdam	NLD		08/30/2021		12,927							310	310			
100068634	Amsterdam	NLD		08/30/2021		16,540							397	397			
100068655	Amsterdam	NLD		08/30/2021		17,619							347	347			
100068661	Amsterdam	NLD		08/30/2021		9,337							186	186			
100068670	Amsterdam	NLD		08/30/2021		10,116							201	201			
100068673	Amsterdam	NLD		08/30/2021		48,134							953	953			
100068709	Amsterdam	NLD		08/30/2021		33,840							672	672			
100068737	Amsterdam	NLD		08/30/2021		31,216							749	749			
100068741	RANGER	GA		09/01/2021		64,685		(141)			(141)		435	435			
100068747	LAWRENCEVILLE	GA		09/01/2021		57,794		(35)			(35)		497	497			
100068753	OSAWATOMIE	KS		09/01/2021		43,144		(170)			(170)		440	440			
100068760	DECATUR	GA		09/01/2021		65,052							3	3			
100068767	MUSKEGON	MI		09/01/2021		51,949		(21)			(21)		455	455			
100068785	WHITE PINE	TN		09/01/2021		126,007		(79)			(79)		1,457	1,457			
100068814	GRAND BLANC	MI		09/01/2021		38,220		2			2		231	231			
100068831	CLEVELAND	TX		09/01/2021		32,871		(23)			(23)		259	259			
100068844	WEST VALLEY CITY	UT		09/01/2021		122,127		(26)			(26)		203	203			
100068848	ELGIN	IL		09/01/2021		176,423		(87)			(87)		1,137	1,137			
100068859	MILLPORT	NY		09/01/2021		79,538		(22)			(22)		335	335			
100068886	PARADISE	CA		09/01/2021		477,585							12	12			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		287,350		2			2		1,968	1,968			
100068930	ALBUQUERQUE	NM		09/01/2021		158,781		(57)			(57)		765	765			
100068940	BETHALTO	IL		09/01/2021		190,507		(6)			(6)		770	770			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068942	FARMVILLE	NC		09/01/2021		107,577		(46)			(46)		715	715			
100068960	NEW ORLEANS	LA		09/01/2021		81,570		(37)			(37)		668	668			
100068962	HOFFMAN ESTATES	IL		09/01/2021		118,460		4			4		876	876			
100068964	THE PLAINS	OH		09/01/2021		57,686							(2)	(2)			
100068966	EDMOND	OK		09/01/2021		184,432		(69)			(69)		1,257	1,257			
100068989	THE DALLES	OR		09/01/2021		102,615		(31)			(31)		670	670			
100068990	ROY	UT		09/01/2021		216,018		(31)			(31)		950	950			
100068995	NAMPA	ID		09/01/2021		128,511		(21)			(21)		1,735	1,735			
100069004	KAPOLEI	HI		09/01/2021		167,463		(5)			(5)		1,487	1,487			
100069008	STAFFORD	TX		09/01/2021		84,707		(44)			(44)		586	586			
100069016	BAKERSFIELD	CA		09/01/2021		296,220		1			1		564	564			
100069017	MOHEGAN LAKE	NY		09/01/2021		356,138		(81)			(81)		2,428	2,428			
100069041	THE COLONY	TX		09/01/2021		108,489		(35)			(35)		479	479			
100069046	ANCHORAGE	AK		09/01/2021		243,079		(91)			(91)		1,569	1,569			
100069058	TUSCOLA	TX		09/01/2021		229,757		(52)			(52)		1,158	1,158			
100069072	BOTHELL	WA		09/01/2021		382,687		(185)			(185)		4,897	4,897			
100069081	MIDVALE	UT		09/01/2021		185,258		(40)			(40)		5,602	5,602			
100069082	STOCKBRIDGE	GA		09/01/2021		73,983		(39)			(39)		633	633			
100069091	AMHERST	VA		09/01/2021		184,432		(34)			(34)		3,013	3,013			
100069097	MONROE	NY		09/01/2021		227,042		(89)			(89)		975	975			
100069118	ALBUQUERQUE	NM		09/01/2021		65,835		(42)			(42)		621	621			
100069146	GAITHERSBURG	MD		09/01/2021		402,645		(13)			(13)		752	752			
100069161	OCALA	FL		09/01/2021		66,281		(14)			(14)		442	442			
100069165	LAKE CHARLES	LA		09/01/2021		153,922		61			61		736	736			
100069194	SULPHUR SPRINGS	TX		09/01/2021		183,779		(48)			(48)		1,001	1,001			
100069224	HOMER	NY		09/01/2021		60,505							1,095	1,095			
100069231	LOCKPORT	IL		09/01/2021		251,964		(75)			(75)		1,637	1,637			
100069243	VAN BUREN	AR		09/01/2021		144,093		(50)			(50)		1,311	1,311			
100069256	AURORA	CO		09/01/2021		156,151		(64)			(64)		1,133	1,133			
100069308	WESTWEGO	LA		09/01/2021		115,838		231			231		434	434			
100069315	TULSA	OK		09/01/2021		60,231		(2)			(2)		380	380			
100069316	LAKELAND	FL		09/01/2021		150,649		(45)			(45)		2,499	2,499			
100069343	EAST MEADOW	NY		09/01/2021		369,927		(18)			(18)		1,046	1,046			
100069360	BERLIN HEIGHTS	OH		09/01/2021		99,006		(1)			(1)		196	196			
100069375	PALMYRA	NJ		09/01/2021		93,490		(16)			(16)		669	669			
100069434	COLUMBUS	OH		09/01/2021		86,641		6			6		1,086	1,086			
100069438	SPRINGVILLE	PA		09/01/2021		111,282		(35)			(35)		871	871			
100069444	GOOSE CREEK	SC		09/01/2021		114,137		1			1		1,675	1,675			
100069445	PEMBROKE PINES	FL		09/01/2021		262,298		(22)			(22)		(12)	(12)			
100069447	HILLSVILLE	VA		09/01/2021		84,852		(34)			(34)		446	446			
100069451	ROTHVILLE	MO		09/01/2021		65,258		(32)			(32)		318	318			
100069466	SHIRLEY	MA		09/01/2021		230,373		(55)			(55)		1,250	1,250			
100069484	CEDARVILLE	OH		09/01/2021		142,149		(39)			(39)		753	753			
100069486	GASTON	SC		09/01/2021		202,761		9			9		2	2			
100069517	SELDEN	NY		09/01/2021		219,515		(11)			(11)		1,270	1,270			
100069522	WIMAUMA	FL		09/01/2021		167,487		(44)			(44)		562	562			
100069523	ELKHORN	WI		09/01/2021		198,234		(11)			(11)		1,051	1,051			
100069535	MEDINA	OH		09/01/2021		174,069		(62)			(62)		790	790			
100069537	SAINT CLOUD	FL		09/01/2021		249,285		30			30		1,505	1,505			
100069540	ROSELLE	NJ		09/01/2021		292,317		(56)			(56)		474	474			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		125,565		(6)			(6)		697	697			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069550	SALISBURY	MD		09/01/2021		143,102		(40)			(40)		746	746			
100069557	AUBURN	NY		09/01/2021		123,463		(1)			(1)		647	647			
100069560	LENOIR CITY	TN		09/01/2021		238,762		(41)			(41)		1,285	1,285			
100069562	COLUMBIA CITY	OR		09/01/2021		225,598							(2)	(2)			
100069572	STUART	FL		09/01/2021		289,790		(2)			(2)		1,674	1,674			
100069573	EXPORT	PA		09/01/2021		228,952		88			88		1,344	1,344			
100069586	MANOR	TX		09/01/2021		208,897		(16)			(16)		1,241	1,241			
100069587	ACWORTH	GA		09/01/2021		162,218		68			68		1,161	1,161			
100069607	SALEM	OR		09/01/2021		332,553		44			44		1,910	1,910			
100069614	CAPE CORAL	FL		09/01/2021		234,163		31			31		1,426	1,426			
100069615	FLUSHING	MI		09/01/2021		182,655		(38)			(38)		946	946			
100069620	PORT HURON	MI		09/01/2021		109,652							198	198			
100069628	LEXINGTON	TN		09/01/2021		123,495		(17)			(17)		382	382			
100069634	BROCKTON	MA		09/01/2021		374,599		345			345		4,099	4,099			
100069638	SAN BENITO	TX		09/01/2021		119,578		(33)			(33)		618	618			
100069649	TWENTYNINE PALMS	CA		09/01/2021		141,972		(12)			(12)		835	835			
100069654	SICKLERVILLE	NJ		09/01/2021		251,412		164			164		1,538	1,538			
100069669	LAKELAND	FL		09/01/2021		322,566		(4)			(4)		1,736	1,736			
100069670	HEMET	CA		09/01/2021		140,664		40			40		789	789			
100069735	MORENO VALLEY	CA		09/01/2021		348,426		(13)			(13)		3,876	3,876			
100069766	PHILADELPHIA	PA		09/01/2021		50,272		48			48		270	270			
100069773	ASHTABULA	OH		09/01/2021		86,397		89			89		634	634			
100069774	WYOMING	MI		09/01/2021		60,408		60			60		367	367			
100069792	MACON	GA		09/01/2021		81,566		45			45		676	676			
100069803	EAST ORANGE	NJ		09/01/2021		202,494		128			128		3,829	3,829			
100069804	ITASCA	IL		09/01/2021		268,304		125			125		813	813			
100069806	BALDWIN	NY		09/01/2021		322,178		398			398		2,268	2,268			
100069833	MERRILL	OR		09/01/2021		155,700		110			110		868	868			
100069836	WASHINGTON	DC		09/01/2021		211,369		178			178		1,320	1,320			
100069851	OWINGS MILLS	MD		09/01/2021		242,158		259			259		1,246	1,246			
100069871	MINNEAPOLIS	MN		09/01/2021		103,084		80			80		620	620			
100069875	MCMINNVILLE	OR		09/01/2021		97,416		126			126		786	786			
100069894	SAN ANTONIO	TX		09/01/2021		239,335		(37)			(37)		2,731	2,731			
100069896	BALTIMORE	MD		09/01/2021		328,436		234			234		2,041	2,041			
100069902	DESOTO	TX		09/01/2021		86,392		61			61		831	831			
100069908	NEWCASTLE	WA		09/01/2021		319,899		376			376		2,944	2,944			
100069911	ACTON	CA		09/01/2021		204,568		151			151		1,878	1,878			
100069912	BURIEN	WA		09/01/2021		176,501		155			155		1,013	1,013			
100069972	STATEN ISLAND	NY		09/01/2021		265,088		361			361		985	985			
100070028	HAMILTON	NJ		09/01/2021		236,969		161			161		508	508			
100070031	MT AIRY	MD		09/01/2021		403,501		292			292		2,614	2,614			
100070042	SAN ANTONIO	TX		09/01/2021		73,346		(22)			(22)		432	432			
100070090	MOUNT HOLLY SPRINGS	PA		09/01/2021		156,065		156			156		971	971			
100070095	WEST COLUMBIA	SC		09/01/2021		143,144		(93)			(93)		7,763	7,763			
100070098	SEWELL	NJ		09/01/2021		189,652		148			148		1,124	1,124			
100070108	LANDING	NJ		09/01/2021		226,579		274			274		1,344	1,344			
100070132	ATLANTA	GA		09/01/2021		97,984		32			32		352	352			
100070177	BEL AIR	MD		09/01/2021		296,052		181			181		4,352	4,352			
100070190	WASHINGTON	NJ		09/01/2021		338,186		408			408		2,405	2,405			
100070198	CLEVELAND	OH		09/01/2021		48,969		70			70		467	467			
100070214	AUBURNDALE	FL		09/01/2021		222,728		224			224		1,376	1,376			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070218	Amsterdam	NLD		08/31/2021		14,945							356	356			
100070227	Amsterdam	NLD		08/31/2021		587,785							3,324	3,324			
100070230	Amsterdam	NLD		08/31/2021		19,161							456	456			
100070257	Amsterdam	NLD		08/31/2021		14,084							280	280			
100070266	Amsterdam	NLD		08/31/2021		15,533							367	367			
100070278	Amsterdam	NLD		08/31/2021		9,580							228	228			
100070290	Amsterdam	NLD		08/31/2021		8,611							170	170			
100070296	Amsterdam	NLD		08/31/2021		26,032							503	503			
100070299	Amsterdam	NLD		08/31/2021		221,552							135,296	135,296			
100070302	Amsterdam	NLD		08/31/2021		211,919							135,296	135,296			
100070305	Amsterdam	NLD		08/31/2021		13,607							263	263			
100070314	Amsterdam	NLD		08/31/2021		6,898							164	164			
100070326	Amsterdam	NLD		08/31/2021		9,520							225	225			
100070329	Amsterdam	NLD		08/31/2021		9,019							213	213			
100070338	Amsterdam	NLD		08/31/2021		5,871							116	116			
100070400	BURKE	VA		09/23/2021		341,527		(250)			(250)		1,462	1,462			
100070401	AMERICAN CANYON	CA		09/23/2021		592,932		(132)			(132)		2,810	2,810			
100070403	WOODLAND	CA		09/23/2021		321,655		(282)			(282)		1,331	1,331			
100070405	REXBURG	ID		09/23/2021		196,240		(152)			(152)		879	879			
100070406	JACKSONVILLE	NC		09/23/2021		118,724		(1,412)			(1,412)		16,187	16,187			
100070407	RENO	NV		09/23/2021		415,345		(175)			(175)		2,071	2,071			
100070408	CHARLOTTE	NC		09/23/2021		207,360		(199)			(199)		874	874			
100070410	SAN FRANCISCO	CA		09/23/2021		1,553,812		(166)			(166)		7,714	7,714			
100070412	BERKELEY	CA		09/23/2021		576,641		(168)			(168)		3,155	3,155			
100070414	TUCSON	AZ		09/23/2021		106,544		(106)			(106)		458	458			
100070415	TYBEE ISLAND	GA		09/23/2021		291,549		(138)			(138)		1,527	1,527			
100070417	WESTMINSTER	CO		09/23/2021		299,704		(192)			(192)		1,737	1,737			
100070418	CANYON COUNTRY	CA		09/23/2021		256,543		35			35		1,340	1,340			
100070419	NEW ORLEANS	LA		09/23/2021		212,610		(165)			(165)		1,788	1,788			
100070420	SALEM	OR		09/23/2021		217,518		(244)			(244)		1,338	1,338			
100070421	PORTLAND	OR		09/23/2021		335,481		(340)			(340)		3,190	3,190			
100070422	SCOTTSDALE	AZ		09/23/2021		168,619		(87)			(87)		823	823			
100070424	SAN BERNARDINO	CA		09/23/2021		208,240		(181)			(181)		960	960			
100070425	MIRAMAR	FL		09/23/2021		309,122		(120)			(120)		1,559	1,559			
100070427	SACRAMENTO	CA		09/23/2021		195,632		(104)			(104)		959	959			
100070429	HOUSTON	TX		09/23/2021		115,195		(164)			(164)		1,193	1,193			
100070430	SURFSIDE BEACH	SC		09/23/2021		95,294		(91)			(91)		440	440			
100070431	MILL VALLEY	CA		09/23/2021		382,203		(147)			(147)		1,934	1,934			
100070432	MERCED	CA		09/23/2021		346,211		(215)			(215)		1,682	1,682			
100070436	MIDLAND	TX		09/23/2021		201,366		(183)			(183)		592	592			
100070438	CHARLOTTE	NC		09/23/2021		196,426		(56)			(56)		1,009	1,009			
100070439	GRAVOIS MILLS	MO		09/23/2021		155,958		(113)			(113)		755	755			
100070442	HENRICO	VA		09/23/2021		123,068		(82)			(82)		597	597			
100070443	CONYERS	GA		09/23/2021		162,366		(59)			(59)		733	733			
100070444	FREDERICK	MD		09/23/2021		222,522		(130)			(130)		1,088	1,088			
100070445	FORT PIERCE	FL		09/23/2021		110,258		(58)			(58)		549	549			
100070447	APOPKA	FL		09/23/2021		399,832		(354)			(354)		1,663	1,663			
100070448	PLEASANT HILL	MO		09/23/2021		89,942		(198)			(198)		2,146	2,146			
100070449	LOS ANGELES	CA		09/23/2021		305,040		(245)			(245)		1,294	1,294			
100070450	EWING	NJ		09/23/2021		215,251		(211)			(211)		906	906			
100070452	GARFIELD	NJ		09/23/2021		427,200		(351)			(351)		1,850	1,850			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070453	LOXLEY	AL		09/23/2021		77,777		(67)			(67)		302	302			
100070454	TUCSON	AZ		09/23/2021		233,197		(159)			(159)		1,039	1,039			
100070455	MESA	AZ		09/23/2021		173,495		(179)			(179)		777	777			
100070457	ARKADELPHIA	AR		09/23/2021		122,575		(134)			(134)		557	557			
100070458	TUCSON	AZ		09/23/2021		126,198		(149)			(149)		553	553			
100070459	EXETER	CA		09/23/2021		171,403		(220)			(220)		712	712			
100070460	OCALA	FL		09/23/2021		144,895		(179)			(179)		606	606			
100070461	LEESBURG	FL		09/23/2021		168,414		(184)			(184)		709	709			
100070462	VALPARAISO	FL		09/23/2021		178,719		(216)			(216)		749	749			
100070463	LA QUINTA	CA		09/23/2021		164,109		(202)			(202)		717	717			
100070464	EAST HARTFORD	CT		09/23/2021		122,563		(147)			(147)		663	663			
100070465	BONAIRE	GA		09/23/2021		114,775		(143)			(143)		467	467			
100070466	PALATKA	FL		09/23/2021		77,478		(105)			(105)		315	315			
100070468	ANTIOCH	IL		09/23/2021		153,630		(155)			(155)		674	674			
100070470	SAINT JOSEPH	MI		09/23/2021		127,184		(124)			(124)		502	502			
100070471	WINTERVILLE	GA		09/23/2021		121,619		(243)			(243)		1,168	1,168			
100070472	GOODING	ID		09/23/2021		122,668		(156)			(156)		604	604			
100070473	BALTIMORE	MD		09/23/2021		156,048		(207)			(207)		637	637			
100070474	AURORA	IL		09/23/2021		120,021		56			56		(1,895)	(1,895)			
100070475	CHISAGO CITY	MN		09/23/2021		288,440		(181)			(181)		1,545	1,545			
100070476	INDEPENDENCE	MO		09/23/2021		171,002		(186)			(186)		724	724			
100070477	CHARLOTTE	NC		09/23/2021		167,784		(148)			(148)		471	471			
100070479	GRANTS PASS	OR		09/23/2021		235,365		(226)			(226)		1,026	1,026			
100070481	RUNNEMEDE	NJ		09/23/2021		165,789		(184)			(184)		713	713			
100070482	SOUTH EUCLID	OH		09/23/2021		112,331		(141)			(141)		447	447			
100070483	ELKINS PARK	PA		09/23/2021		226,531		(214)			(214)		936	936			
100070484	SCRANTON	PA		09/23/2021		144,969		(201)			(201)		576	576			
100070485	LAS CRUCES	NM		09/23/2021		119,942		(161)			(161)		511	511			
100070486	COATESVILLE	PA		09/23/2021		126,274		(181)			(181)		524	524			
100070487	WEST READING	PA		09/23/2021		134,951		(190)			(190)		558	558			
100070488	CLOVIS	NM		09/23/2021		65,966		(98)			(98)		278	278			
100070489	ALLENTOWN	PA		09/23/2021		156,207		(205)			(205)		634	634			
100070491	WEST MIFFLIN	PA		09/23/2021		103,015		(157)			(157)		414	414			
100070492	WEST WARWICK	RI		09/23/2021		155,411		(210)			(210)		655	655			
100070494	THE COLONY	TX		09/23/2021		221,763		(297)			(297)		1,413	1,413			
100070495	LUFKIN	TX		09/23/2021		154,542		(197)			(197)		633	633			
100070496	CLOVER	SC		09/23/2021		115,174		(151)			(151)		499	499			
100070499	FRESNO	TX		09/23/2021		209,254		(171)			(171)		947	947			
100070500	SAN ANTONIO	TX		09/23/2021		125,555		(177)			(177)		507	507			
100070504	ROANOKE	VA		09/23/2021		171,473		(200)			(200)		752	752			
100070505	KILLEEN	TX		09/23/2021		144,800		(199)			(199)		587	587			
100070506	NAMPA	ID		09/23/2021		261,719		(129)			(129)		1,215	1,215			
100070507	MECHANICSVILLE	VA		09/23/2021		254,170		(155)			(155)		1,129	1,129			
100070508	PLYMOUTH	WI		09/23/2021		128,171		(156)			(156)		534	534			
100070510	STUART	FL		09/23/2021		262,407		(138)			(138)		1,254	1,254			
100070511	PALMDALE	CA		09/23/2021		400,345		(258)			(258)		2,041	2,041			
100070517	WASHINGTON	DC		09/23/2021		695,851		(297)			(297)		3,514	3,514			
100070519	ONTARIO	CA		09/23/2021		330,226		(1,453)			(1,453)		3,374	3,374			
100070520	ROSWELL	GA		09/23/2021		220,684		(89)			(89)		1,093	1,093			
100070540	MONTGOMERY	AL		10/01/2021		76,043		(33)			(33)		557	557			
100070548	LEVITTOWN	PA		10/01/2021		215,578		(87)			(87)		3,360	3,360			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070552	WILLIAMSPORT	PA		10/01/2021		175,864		(10)			(10)		560	560			
100070585	HOMESTEAD	FL		10/01/2021		227,493		(50)			(50)		1,003	1,003			
100070586	EASTON	PA		10/01/2021		270,303		(12)			(12)		1,433	1,433			
100070611	MIDDLETOWN	NY		10/01/2021		233,027		(32)			(32)		2,029	2,029			
100070612	MILWAUKEE	WI		10/01/2021		83,380		1			1		471	471			
100070613	KINGSTREE	SC		10/01/2021		109,983		(14)			(14)		181	181			
100070617	ADDISON	NY		10/01/2021		58,013		(32)			(32)		355	355			
100070619	UTICA	NY		10/01/2021		231,001		(3)			(3)		1,106	1,106			
100070622	CLINTON	MS		10/01/2021		206,905		(34)			(34)		1,446	1,446			
100070623	RINGGOLD	GA		10/01/2021		165,152		(42)			(42)		1,041	1,041			
100070628	KISSIMMEE	FL		10/01/2021		148,754		(52)			(52)		1,589	1,589			
100070633	TULSA	OK		10/01/2021		112,678		(135)			(135)		1,556	1,556			
100070639	DENVER	CO		10/01/2021		116,375		(49)			(49)		1,020	1,020			
100070651	UNION GROVE	WI		10/01/2021		141,964		(44)			(44)		630	630			
100070658	ALBANY	NY		10/01/2021		118,133		16			16		381	381			
100070659	WEST ORANGE	NJ		10/01/2021		369,369		(128)			(128)		789	789			
100070674	GLASSBORO	NJ		10/01/2021		151,437		(61)			(61)		2,154	2,154			
100070682	SPOKANE	WA		10/01/2021		243,155		(38)			(38)		1,415	1,415			
100070688	HELENA	AL		10/01/2021		202,915		(73)			(73)		460	460			
100070695	PALM COAST	FL		10/01/2021		205,989		(61)			(61)		1,174	1,174			
100070697	COCOA	FL		10/01/2021		185,124		(40)			(40)		2,479	2,479			
100070704	LAS VEGAS	NV		10/01/2021		216,719		19			19		1,243	1,243			
100070711	CLEARWATER	FL		10/01/2021		170,121							805	805			
100070714	PARK RAPIDS	MN		10/01/2021		31,893		(185)			(185)		31,390	31,390			
100070719	FORT WORTH	TX		10/01/2021		168,293		(59)			(59)		1,517	1,517			
100070725	LITHONIA	GA		10/01/2021		133,292		(31)			(31)		1,157	1,157			
100070726	OAK FOREST	IL		10/01/2021		168,068		(9)			(9)		923	923			
100070730	DES MOINES	WA		10/01/2021		424,633		(319)			(319)		90,864	90,864			
100070734	BERRIEN SPRINGS	MI		10/01/2021		136,386		(39)			(39)		940	940			
100070737	BEND	OR		10/01/2021		366,989		84			84		2,153	2,153			
100070739	UPPER MARLBORO	MD		10/01/2021		269,702							8	8			
100070741	CLINTON	MD		10/01/2021		257,221		3			3		1,451	1,451			
100070742	HAMILTON	NJ		10/01/2021		219,834		(7)			(7)		1,102	1,102			
100070751	STONY BROOK	NY		10/01/2021		144,508		(71)			(71)		7,382	7,382			
100070752	REISTERSTOWN	MD		10/01/2021		238,252		1			1		(6)	(6)			
100070756	MESQUITE	TX		10/01/2021		40,046		(2)			(2)		206	206			
100070758	CORNELIA	GA		10/01/2021		232,520		(6)			(6)		2,097	2,097			
100070760	NAMPA	ID		10/01/2021		105,473		(1)			(1)		391	391			
100070768	FORT WAYNE	IN		10/01/2021		131,132		(3)			(3)		240	240			
100070780	ROCKLAND	MA		10/01/2021		216,877		(109)			(109)		2,617	2,617			
100070783	BROOKLYN	NY		10/01/2021		389,191		(4)			(4)		2,134	2,134			
100070785	INDIANA	PA		10/01/2021		134,630		(90)			(90)		621	621			
100070788	MILFORD	PA		10/01/2021		147,070		(2)			(2)		844	844			
100070789	GREER	SC		10/01/2021		71,531		1			1		271	271			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		106,212		(64)			(64)		347	347			
100070801	LEHIGH ACRES	FL		10/01/2021		109,372		(49)			(49)		1,014	1,014			
100070818	TROTWOOD	OH		10/01/2021		86,947		(26)			(26)		293	293			
100070825	PHILADELPHIA	PA		10/01/2021		108,659		(16)			(16)		1,121	1,121			
100070829	CARTERSVILLE	GA		10/01/2021		134,725		(45)			(45)		894	894			
100070831	MIDLOTHIAN	VA		10/01/2021		208,113		(36)			(36)		1,392	1,392			
100070842	CORONA	CA		10/01/2021		272,298		(52)			(52)		1,930	1,930			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070844	JACKSONVILLE	FL		10/01/2021		46,969		(21)			(21)		210	210			
100070849	ALEX CITY	AL		10/01/2021		99,911		(34)			(34)		644	644			
100070854	HAGERSTOWN	MD		10/01/2021		168,674		(4)			(4)		608	608			
100070864	OZARK	AL		10/01/2021		64,400		(6)			(6)		423	423			
100070874	TORRINGTON	CT		10/01/2021		194,120		(37)			(37)		1,369	1,369			
100070884	BARTO	PA		10/01/2021		123,940		(31)			(31)		1,626	1,626			
100070890	BALTIMORE	MD		10/01/2021		121,408		(43)			(43)		609	609			
100070895	INMAN	SC		10/01/2021		161,661		(85)			(85)		1,041	1,041			
100070896	STEPHENS CITY	VA		10/01/2021		386,900		(65)			(65)		2,529	2,529			
100070902	WINTER HAVEN	FL		10/01/2021		186,583		(63)			(63)		1,099	1,099			
100070906	WETUMPKA	AL		10/01/2021		147,278		(51)			(51)		663	663			
100070914	HENDERSON	NV		10/01/2021		185,235		(33)			(33)		1,157	1,157			
100070916	MARSHFIELD	WI		10/01/2021		94,682		(3)			(3)		1,019	1,019			
100070926	COLLINSVILLE	IL		10/01/2021		80,614		(31)			(31)		464	464			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		218,975		(80)			(80)		1,299	1,299			
100070934	GLENDORA	NJ		10/01/2021		159,150		(63)			(63)		910	910			
100070944	MILWAUKEE	WI		10/01/2021		112,569		(1)			(1)		(1)	(1)			
100070948	BATON ROUGE	LA		10/01/2021		143,538		(51)			(51)		817	817			
100070960	NORTH BEACH	MD		10/01/2021		204,560		(88)			(88)		8,550	8,550			
100070971	PLATTEVILLE	WI		10/01/2021		124,928		(42)			(42)		460	460			
100070982	MARICOPA	AZ		10/01/2021		223,012		(7)			(7)		805	805			
100070999	CLARKSVILLE	TN		10/01/2021		199,502		(4)			(4)		349	349			
100071003	HANOVER	PA		10/01/2021		222,576		(1)			(1)		387	387			
100071005	MAYS LANDING	NJ		10/01/2021		164,643		(80)			(80)		521	521			
100071008	WEST MILFORD	NJ		10/01/2021		218,380		(5)			(5)		685	685			
100071010	MARRERO	LA		10/01/2021		186,143		(128)			(128)		914	914			
100071014	SOUTH OZONE PARK	NY		10/01/2021		340,985		(7)			(7)		2,365	2,365			
100071015	CADIZ	OH		10/01/2021		12,423		(96)			(96)		12,327	12,327			
100071026	BETHLEHEM	PA		10/01/2021		180,647		(62)			(62)		3,228	3,228			
100071037	DOWNINGTOWN	PA		10/01/2021		248,693		7			7		1,422	1,422			
100071043	EPHRATA	PA		10/01/2021		266,835		(9)			(9)		1,013	1,013			
100071044	VINELAND	NJ		10/01/2021		168,780		6			6		304	304			
100071055	HAZLET	NJ		10/01/2021		382,579		77			77		1,452	1,452			
100071064	SAN ANTONIO	TX		10/01/2021		131,679		(23)			(23)		700	700			
100071065	DARBY	PA		10/01/2021		76,559		11			11		416	416			
100071071	ORLANDO	FL		10/01/2021		156,050		(45)			(45)		510	510			
100071076	BERKELEY SPGS	WV		10/01/2021		129,236		(51)			(51)		4,007	4,007			
100071099	MIAMI	FL		10/01/2021		256,723		64			64		1,889	1,889			
100071101	APPLE VALLEY	CA		10/01/2021		284,561		(12)			(12)		1,582	1,582			
100071105	FLORIDA CITY	FL		10/01/2021		191,460		(7)			(7)		1,019	1,019			
100071109	MIAMI	FL		10/01/2021		268,828		(18)			(18)		10,529	10,529			
100071111	WAYNESBORO	VA		10/01/2021		194,734		2			2		3,023	3,023			
100071118	EL DORADO	AR		10/01/2021		101,902		(20)			(20)		444	444			
100071126	BALTIMORE	MD		10/01/2021		229,817		5			5		1,374	1,374			
100071134	JACKSON	MI		10/01/2021		91,393		(5)			(5)		474	474			
100071139	COCONUT CREEK	FL		10/01/2021		333,106							(16)	(16)			
100071151	TAMPA	FL		10/01/2021		207,864		(10)			(10)		354	354			
100071182	MIDLAND	TX		10/01/2021		264,494		(8)			(8)		2,446	2,446			
100071220	SIMPSONVILLE	SC		10/01/2021		146,123		(1)			(1)		1,030	1,030			
100071222	DARBY	PA		10/01/2021		61,042		8			8		341	341			
100071225	COLORADO SPRINGS	CO		10/01/2021		256,346		(11)			(11)		1,361	1,361			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071235	KISSIMMEE	FL		10/01/2021		270,835		48			48		1,029	1,029			
100071237	POTTSTOWN	PA		10/01/2021		338,834		43			43		1,937	1,937			
100071239	BAYTOWN	TX		10/01/2021		236,040							853	853			
100071248	PLAINFIELD	NJ		10/01/2021		306,411		28			28		8,181	8,181			
100071250	HOMESTEAD	FL		10/01/2021		285,674		38			38		1,593	1,593			
100071256	MECHANICSBURG	PA		10/01/2021		195,665		18			18		1,018	1,018			
100071259	MIAMI	FL		10/01/2021		306,727		(21)			(21)		2,512	2,512			
100071260	BOYNTON BEACH	FL		10/01/2021		227,145		25			25		1,237	1,237			
100071264	HAINES CITY	FL		10/01/2021		279,272		4			4		990	990			
100071266	ROSWELL	NM		10/01/2021		112,481		(1)			(1)		186	186			
100071267	CONROE	TX		10/01/2021		284,488		(8)			(8)		502	502			
100071279	NORTH ATTLEBORO	MA		10/01/2021		126,252		4			4		859	859			
100071281	ALBANY	NY		10/01/2021		146,470		119			119		638	638			
100071282	JOPLIN	MO		10/01/2021		125,277		(29)			(29)		856	856			
100071290	BUSH	LA		10/01/2021		157,402		(53)			(53)		762	762			
100071292	RINCON	GA		10/01/2021		130,927		(5)			(5)		389	389			
100071293	PHENIX CITY	AL		10/01/2021		98,635		50			50		905	905			
100071300	LAHAINA	HI		10/01/2021		383,729		200			200		2,597	2,597			
100071304	CORPUS CHRISTI	TX		10/01/2021		149,043		(23)			(23)		1,208	1,208			
100071320	THORNTON	CO		10/01/2021		111,869		46			46		567	567			
100071330	TALLAHASSEE	FL		10/01/2021		87,008		(84)			(84)		10,236	10,236			
100071337	FORT WORTH	TX		10/01/2021		175,020		(6)			(6)		1,484	1,484			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		258,791		205			205		1,866	1,866			
100071344	GRANDVIEW	TX		10/01/2021		296,693		55			55		2,575	2,575			
100071350	LEEDS	AL		10/01/2021		77,347		36			36		259	259			
100071355	GIBBON	NE		10/01/2021		121,859		(30)			(30)		192	192			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		156,059		(44)			(44)		751	751			
100071370	PORT SAINT LUCIE	FL		10/01/2021		214,693		(52)			(52)		1,494	1,494			
100071374	LAKE CHARLES	LA		10/01/2021		138,632		(200)			(200)		117,670	117,670			
100071377	LAKELAND	FL		10/01/2021		121,522		32			32		817	817			
100071391	HICKORY	NC		10/01/2021		190,996		(21)			(21)		934	934			
100071396	LIBERTY	MO		10/01/2021		171,144		22			22		669	669			
100071426	TILBURG	NLD		09/30/2021		10,599							265	265			
100071429	DELFT	NLD		09/30/2021		250,727							908	908			
100071430	HEERLEN	NLD		09/30/2021		5,318							104	104			
100071434	ROTTERDAM	NLD		09/30/2021		21,267							417	417			
100071437	TILBURG	NLD		09/30/2021		10,011							291	291			
100071441	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		11,200							265	265			
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		14,483							342	342			
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		26,423							14,404	14,404			
100071449	DEN HAAG	NLD		09/30/2021		39,628							721	721			
100071453	VENLO	NLD		09/30/2021		7,684							150	150			
100071455	KATWIJK	NLD		09/30/2021		7,068							167	167			
100071458	DORDRECHT/DRECHTSTEDEN	NLD		09/30/2021		7,044							139	139			
100071460	TILBURG	NLD		09/30/2021		10,242							200	200			
100071465	SANTA BARBARA	CA		10/26/2021		594,897		(265)			(265)		2,893	2,893			
100071470	CANYON COUNTRY	CA		10/26/2021		664,429		(142)			(142)		2	2			
100071472	ISLE OF PALMS	SC		10/26/2021		2,089,609		(354)			(354)		600	600			
100071480	VALLEJO	CA		10/26/2021		569,492		(140)			(140)		2,164	2,164			
100071482	SAN JOSE	CA		10/26/2021		920,614		(308)			(308)		4,370	4,370			
100071485	LOS ANGELES	CA		10/26/2021		995,695		(262)			(262)		4,037	4,037			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071488	LEHIGH ACRES	FL		10/26/2021		259,575		(75)			(75)		1,176	1,176			
100071491	HOMESTEAD	FL		10/26/2021		345,608		(112)			(112)		1,459	1,459			
100071493	DOUGLASVILLE	GA		10/26/2021		403,648		(88)			(88)		1,437	1,437			
100071503	BELLAIRE	TX		10/19/2021		437,495		(598)			(598)		1,793	1,793			
100071505	CORONA DEL MAR	CA		10/19/2021		2,717,169		(943)			(943)		12,745	12,745			
100071506	DALLAS	TX		10/19/2021		1,422,235		(919)			(919)		5,050	5,050			
100071508	CORPUS CHRISTI	TX		10/19/2021		93,002		(136)			(136)		1,275	1,275			
100071509	LOS ANGELES	CA		10/19/2021		2,554,324		(252)			(252)		1,188	1,188			
100071510	KALISPELL	MT		10/19/2021		289,845		(106)			(106)		1,228	1,228			
100071511	KALISPELL	MT		10/19/2021		233,971		(85)			(85)		991	991			
100071513	CHINO	CA		10/19/2021		489,585		(81)			(81)		2,230	2,230			
100071516	WEST HOLLYWOOD	CA		10/19/2021		1,302,753		(927)			(927)		5,313	5,313			
100071522	VENICE	CA		10/19/2021		1,205,753		(105)			(105)		1,949	1,949			
100071523	ANKENY	IA		10/14/2021		186,961		(188)			(188)		769	769			
100071524	LAKEVILLE	MN		10/14/2021		390,788		(261)			(261)		1,886	1,886			
100071525	EVERETT	WA		10/14/2021		332,973		(221)			(221)		1,608	1,608			
100071526	ROANOKE	VA		10/14/2021		138,293		(115)			(115)		622	622			
100071527	MIRAMAR BEACH	FL		10/14/2021		483,340		(320)			(320)		2,334	2,334			
100071528	LAKEWOOD	NJ		10/14/2021		286,017		(191)			(191)		1,381	1,381			
100071530	CITRUS SPGS	FL		10/14/2021		180,024		(89)			(89)		875	875			
100071533	HUNTSVILLE	TX		10/14/2021		228,816		(191)			(191)		1,034	1,034			
100071534	PITTSBURGH	PA		10/14/2021		219,063		(146)			(146)		1,058	1,058			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		527,407		(353)			(353)		2,551	2,551			
100071540	EUGENE	OR		10/14/2021		224,418		(206)			(206)		1,018	1,018			
100071542	LEESBURG	FL		10/14/2021		230,914		(107)			(107)		1,135	1,135			
100071544	CASTRO VALLEY	CA		10/14/2021		496,986		(257)			(257)		2,461	2,461			
100071545	CHARLOTTE	NC		10/14/2021		196,802		(204)			(204)		840	840			
100071546	WOODBURY	MN		10/14/2021		183,981		(127)			(127)		1,095	1,095			
100071547	PORTLAND	OR		10/14/2021		176,917		(194)			(194)		796	796			
100071548	GREENSBORO	NC		10/14/2021		239,130		(179)			(179)		1,101	1,101			
100071550	SAN FERNANDO	CA		10/14/2021		525,335		(345)			(345)		2,533	2,533			
100071551	RICHMOND	VA		10/14/2021		452,805		(360)			(360)		2,069	2,069			
100071552	LOS ANGELES	CA		10/14/2021		378,142		(216)			(216)		1,927	1,927			
100071553	NORTHRIDGE	CA		10/14/2021		613,106		(219)			(219)		4,805	4,805			
100071554	SEGUIN	TX		10/14/2021		286,876		(224)			(224)		1,347	1,347			
100071556	SAN LEANDRO	CA		10/14/2021		332,623		(172)			(172)		5,026	5,026			
100071557	N FT MYERS	FL		10/14/2021		236,774		(166)			(166)		1,098	1,098			
100071558	WOODSTOCK	GA		10/14/2021		242,627		(65)			(65)		1,244	1,244			
100071561	SEASIDE	CA		10/14/2021		686,264		(500)			(500)		3,169	3,169			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		209,804		(217)			(217)		876	876			
100071564	CHESAPEAKE	VA		10/14/2021		137,867		(245)			(245)		1,248	1,248			
100071565	SEASIDE	CA		10/14/2021		619,403		(452)			(452)		2,860	2,860			
100071567	KNOXVILLE	TN		10/14/2021		204,640		(94)			(94)		1,000	1,000			
100071568	STERLING	VA		10/14/2021		305,708		(174)			(174)		1,472	1,472			
100071569	SPOKANE	WA		10/14/2021		221,491		(192)			(192)		1,017	1,017			
100071570	CHARLOTTESVILLE	VA		10/14/2021		183,450		(183)			(183)		802	802			
100071571	YOUNGSVILLE	LA		10/14/2021		182,449		(70)			(70)		927	927			
100071572	ANNA	TX		10/14/2021		203,583		(95)			(95)		1,015	1,015			
100071573	LAND O LAKES	FL		10/14/2021		247,969		(201)			(201)		2,326	2,326			
100071574	SAN JOSE	CA		10/14/2021		784,104		190			190		5,983	5,983			
100071575	BOISE	ID		10/14/2021		172,428		(186)			(186)		1,101	1,101			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071576	AUSTIN	TX		10/14/2021		216,384		(162)			(162)		997	997			
100071578	WHEAT RIDGE	CO		10/14/2021		221,447		(172)			(172)		1,040	1,040			
100071579	COCOA	FL		10/14/2021		210,995		(159)			(159)		1,333	1,333			
100071580	MIAMI	FL		10/14/2021		266,874		(148)			(148)		2,537	2,537			
100071581	SAN PEDRO	CA		10/14/2021		365,746		(322)			(322)		556	556			
100071582	LEESBURG	VA		10/14/2021		207,390		(162)			(162)		1,058	1,058			
100071584	WINDERMERE	FL		10/14/2021		199,410		(225)			(225)		909	909			
100071585	NEW BEDFORD	MA		10/14/2021		232,828		(158)			(158)		1,004	1,004			
100071586	KISSIMMEE	FL		10/14/2021		240,731		(156)			(156)		1,090	1,090			
100071587	BROOKLYN PARK	MN		10/14/2021		281,924		(243)			(243)		1,646	1,646			
100071588	SAN ANTONIO	TX		10/14/2021		202,750		(87)			(87)		1,007	1,007			
100071590	BOTHELL	WA		10/14/2021		456,926		(187)			(187)		1,940	1,940			
100071591	ALHAMBRA	CA		10/14/2021		538,228		(352)			(352)		2,583	2,583			
100071592	CHARLOTTE	NC		10/14/2021		217,079		(128)			(128)		1,003	1,003			
100071593	MAPLEWOOD	MN		10/14/2021		181,971		(315)			(315)		1,458	1,458			
100071594	NEW ORLEANS	LA		10/14/2021		203,060		(234)			(234)		876	876			
100071595	CLOVIS	CA		10/14/2021		221,866		(95)			(95)		1,102	1,102			
100071598	TUCSON	AZ		10/14/2021		248,053		(220)			(220)		1,243	1,243			
100071599	LOS ANGELES	CA		10/14/2021		340,167		(286)			(286)		1,602	1,602			
100071600	SACRAMENTO	CA		10/14/2021		338,239		(245)			(245)		1,567	1,567			
100071601	CLEVELAND	GA		10/14/2021		210,415		(151)			(151)		867	867			
100071602	PLANO	TX		10/14/2021		297,783		(191)			(191)		1,407	1,407			
100071604	METAIRIE	LA		10/14/2021		259,214		(264)			(264)		1,195	1,195			
100071605	CASHION	OK		10/14/2021		228,731		(215)			(215)		1,001	1,001			
100071606	MARYSVILLE	WA		10/14/2021		310,669		(277)			(277)		1,386	1,386			
100071607	MINNEAPOLIS	MN		10/14/2021		175,461		(129)			(129)		861	861			
100071608	MEMPHIS	TN		10/14/2021		97,501		(76)			(76)		392	392			
100071610	EL PASO	TX		10/14/2021		148,642		(149)			(149)		776	776			
100071611	GEORGETOWN	TX		10/14/2021		228,956		(136)			(136)		991	991			
100071612	OCEAN CITY	NJ		10/14/2021		356,530		(229)			(229)		1,799	1,799			
100071613	BROKEN ARROW	OK		10/14/2021		119,741		(119)			(119)		469	469			
100071615	CLOVIS	CA		10/14/2021		360,014		(290)			(290)		1,649	1,649			
100071616	BIRMINGHAM	AL		10/14/2021		205,432		(182)			(182)		901	901			
100071617	LEWISTON	MI		10/14/2021		65,466		(61)			(61)		261	261			
100071618	HAWTHORNE	CA		10/14/2021		303,185		(256)			(256)		1,391	1,391			
100071619	PETERSBURG	VA		10/14/2021		237,502		(162)			(162)		981	981			
100071620	TACOMA	WA		10/14/2021		358,322		(253)			(253)		1,613	1,613			
100071621	RENO	NV		10/14/2021		223,153		(217)			(217)		991	991			
100071622	JACKSON	TN		10/14/2021		114,482		(97)			(97)		452	452			
100071623	PURCELLVILLE	VA		10/14/2021		255,701		(187)			(187)		1,472	1,472			
100071624	SCOTTSDALE	AZ		10/14/2021		212,015		(20)			(20)		1,085	1,085			
100071625	BASTROP	TX		10/14/2021		206,964		(141)			(141)		992	992			
100071627	CLOVIS	CA		10/14/2021		306,959		(248)			(248)		1,406	1,406			
100071628	LAS VEGAS	NV		10/14/2021		280,884		(216)			(216)		1,277	1,277			
100071629	KEANSBURG	NJ		10/14/2021		265,074		(154)			(154)		1,303	1,303			
100071630	BOTHELL	WA		10/14/2021		662,182		17			17		3,336	3,336			
100071632	ATHENS	GA		10/14/2021		90,382		(88)			(88)		345	345			
100071633	BRAWLEY	CA		10/14/2021		181,349		(265)			(265)		3,166	3,166			
100071634	WASHINGTON	DC		10/14/2021		201,782		(164)			(164)		962	962			
100071635	CLARKSVILLE	TN		10/14/2021		149,446		(53)			(53)		757	757			
100071637	POMONA	CA		10/14/2021		373,326		(483)			(483)		5,649	5,649			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071638	COLLEGE STATION	TX		10/14/2021		135,560		(79)			(79)		669	669			
100071639	NAMPA	ID		10/14/2021		263,482		(171)			(171)		1,215	1,215			
100071640	ALPHARETTA	GA		10/14/2021		198,419		(332)			(332)		3,469	3,469			
100071641	NAMPA	ID		10/14/2021		333,744		(216)			(216)		1,539	1,539			
100071642	WOODBRIDGE	VA		10/14/2021		299,443		(207)			(207)		1,459	1,459			
100071643	ORANGE	CA		10/14/2021		335,488		(339)			(339)		2,233	2,233			
100071644	MONTROSE	CO		10/14/2021		206,662		(41)			(41)		1,058	1,058			
100071645	RENO	NV		10/14/2021		288,295		(262)			(262)		1,312	1,312			
100071646	SARASOTA	FL		10/14/2021		229,029		(157)			(157)		1,075	1,075			
100071647	PANAMA CITY	FL		10/14/2021		194,968		(127)			(127)		921	921			
100071648	LOS ANGELES	CA		10/14/2021		274,135		(2,277)			(2,277)		33,447	33,447			
100071649	MELISSA	TX		10/14/2021		195,786		(3,033)			(3,033)		87,313	87,313			
100071650	SACRAMENTO	CA		10/14/2021		228,200		(103)			(103)		1,151	1,151			
100071651	LAKE WORTH BEACH	FL		10/14/2021		264,656		(251)			(251)		1,128	1,128			
100071652	AUSTIN	TX		10/14/2021		295,608		(252)			(252)		1,349	1,349			
100071653	MIDDLETOWN	RI		10/14/2021		265,155		(261)			(261)		1,376	1,376			
100071654	NAPLES	FL		10/14/2021		272,119		(180)			(180)		1,279	1,279			
100071655	NORTH KINGSTOWN	RI		10/14/2021		285,313		(244)			(244)		764	764			
100071656	PORT HUENEME	CA		10/14/2021		409,744		(265)			(265)		2,023	2,023			
100071657	CASA GRANDE	AZ		10/14/2021		198,867		(70)			(70)		987	987			
100071659	SAN DIEGO	CA		10/14/2021		753,174		(275)			(275)		3,583	3,583			
100071660	REXBURG	ID		10/14/2021		237,159		(150)			(150)		1,047	1,047			
100071661	JURUPA VALLEY	CA		10/14/2021		527,922		(360)			(360)		2,542	2,542			
100071662	SAN DIEGO	CA		10/14/2021		1,032,475		(155)			(155)		5,380	5,380			
100071663	MCKINNEY	TX		10/14/2021		234,835		(178)			(178)		1,069	1,069			
100071664	CONYERS	GA		10/14/2021		98,175		(123)			(123)		431	431			
100071665	OAKLAND	CA		10/14/2021		267,899		(232)			(232)		1,265	1,265			
100071666	N MYRTLE BEACH	SC		10/14/2021		280,059		(144)			(144)		1,246	1,246			
100071667	SACHSE	TX		10/14/2021		129,054		(447)			(447)		5,495	5,495			
100071668	HAMPTON	GA		10/14/2021		228,030		(199)			(199)		1,039	1,039			
100071669	LA MESA	CA		10/14/2021		454,795		(420)			(420)		2,058	2,058			
100071670	COMMERCE CITY	CO		10/14/2021		395,754		(334)			(334)		1,667	1,667			
100071671	COPPERAS COVE	TX		10/14/2021		53,553		(90)			(90)		225	225			
100071673	OREGON CITY	OR		10/14/2021		346,128		(253)			(253)		1,579	1,579			
100071674	WASHINGTON	DC		10/14/2021		366,473		(335)			(335)		1,669	1,669			
100071675	LOS ANGELES	CA		10/14/2021		171,774		(163)			(163)		814	814			
100071676	STOCKTON	CA		10/14/2021		272,029		(217)			(217)		2,537	2,537			
100071677	YORKTOWN	VA		10/14/2021		249,043		(182)			(182)		1,344	1,344			
100071678	HOUSTON	TX		10/14/2021		226,326		(172)			(172)		1,031	1,031			
100071679	BUFFALO	NY		10/14/2021		85,069		(170)			(170)		666	666			
100071680	CONROE	TX		10/14/2021		225,238		(177)			(177)		946	946			
100071681	FRESNO	CA		10/14/2021		337,236		(125)			(125)		1,700	1,700			
100071682	EL CENTRO	CA		10/14/2021		226,534		(291)			(291)		1,002	1,002			
100071684	BURLINGTON	WA		10/14/2021		261,932		(118)			(118)		1,321	1,321			
100071685	VALDOSTA	GA		10/14/2021		207,685		(179)			(179)		948	948			
100071686	FRANKLIN	VA		10/14/2021		87,178		(148)			(148)		357	357			
100071687	TULARE	CA		10/14/2021		305,022		(277)			(277)		1,381	1,381			
100071689	STERLING	AK		10/14/2021		276,620		(177)			(177)		1,255	1,255			
100071690	BIG BEAR LAKE	CA		10/14/2021		215,952		(220)			(220)		1,056	1,056			
100071691	VIRGINIA BEACH	VA		10/14/2021		178,536		(160)			(160)		813	813			
100071692	CEDAR CREEK	TX		10/14/2021		300,420		(208)			(208)		1,423	1,423			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071693	BENBROOK	TX		10/14/2021		167,454		(151)			(151)		803	803			
100071694	HAWTHORNE	CA		10/14/2021		209,206		(203)			(203)		925	925			
100071696	BUFORD	GA		10/14/2021		261,875		(199)			(199)		1,194	1,194			
100071697	JOPLIN	MO		10/14/2021		60,773		(54)			(54)		238	238			
100071698	CHARLOTTE	NC		10/14/2021		214,980		(147)			(147)		921	921			
100071699	CHICAGO	IL		10/14/2021		208,948		(122)			(122)		1,027	1,027			
100071700	AVON	CT		10/14/2021		220,914		(127)			(127)		1,043	1,043			
100071701	SACRAMENTO	CA		10/14/2021		306,915		(264)			(264)		1,402	1,402			
100071702	MOLALLA	OR		10/14/2021		275,489		(202)			(202)		1,257	1,257			
100071703	MYRTLE BEACH	SC		10/14/2021		149,382		(120)			(120)		679	679			
100071704	LOS ANGELES	CA		10/14/2021		415,460		(357)			(357)		1,889	1,889			
100071705	ATHENS	GA		10/14/2021		217,505		(126)			(126)		1,064	1,064			
100071706	EL PASO	TX		10/14/2021		238,247		(313)			(313)		1,382	1,382			
100071707	LAS VEGAS	NV		10/14/2021		215,607		(171)			(171)		920	920			
100071708	LOS ANGELES	CA		10/14/2021		1,272,951		(644)			(644)		5,742	5,742			
100071709	SAINT PAUL	MN		10/14/2021		242,610		(139)			(139)		1,138	1,138			
100071710	PITTSBURGH	PA		10/14/2021		253,034		(225)			(225)		1,349	1,349			
100071712	ENCINITAS	CA		10/14/2021		253,013		(212)			(212)		1,157	1,157			
100071713	HORSE CAVE	KY		10/14/2021		90,705		(141)			(141)		487	487			
100071714	ORMOND BEACH	FL		10/14/2021		214,213		(175)			(175)		963	963			
100071715	CHICAGO	IL		10/14/2021		837,396		(237)			(237)		4,256	4,256			
100071716	CENTRAL FALLS	RI		10/14/2021		323,020		(280)			(280)		1,473	1,473			
100071718	NAMPA	ID		10/14/2021		425,084		(275)			(275)		1,960	1,960			
100071720	IDAHO FALLS	ID		10/14/2021		272,847		(214)			(214)		1,216	1,216			
100071721	WESTLAND	MI		10/14/2021		92,168		(87)			(87)		360	360			
100071722	LITTLE ELM	TX		10/14/2021		234,932		(190)			(190)		1,018	1,018			
100071723	LUBBOCK	TX		10/14/2021		139,236		(139)			(139)		548	548			
100071724	CHANDLER	AZ		10/14/2021		209,284		(63)			(63)		1,053	1,053			
100071725	ATLANTA	GA		10/14/2021		285,462		(164)			(164)		1,390	1,390			
100071726	BARTOW	FL		10/14/2021		97,221		(129)			(129)		288	288			
100071728	GLENDORA	NJ		10/14/2021		128,059		(185)			(185)		565	565			
100071729	LEBANON	PA		10/14/2021		88,919		(161)			(161)		457	457			
100071732	SHREVEPORT	LA		10/14/2021		227,838		(173)			(173)		1,038	1,038			
100071733	JOPLIN	MO		10/14/2021		53,209		(49)			(49)		218	218			
100071734	MELISSA	TX		10/14/2021		337,289		(116)			(116)		1,658	1,658			
100071740	ABERDEEN	MD		10/14/2021		159,797		(163)			(163)		703	703			
100071742	MIAMI	FL		10/14/2021		358,804		(345)			(345)		1,479	1,479			
100071743	PALATKA	FL		10/14/2021		111,191		(158)			(158)		441	441			
100071746	ALAMO	TX		10/14/2021		89,681		(132)			(132)		369	369			
100071747	TITUSVILLE	FL		10/14/2021		99,771		(134)			(134)		288	288			
100071748	TIMBERVILLE	VA		10/14/2021		116,321		(162)			(162)		705	705			
100071751	CHARLOTTE	NC		10/14/2021		73,393		(219)			(219)		932	932			
100071754	PENSACOLA	FL		10/14/2021		133,939		(125)			(125)		694	694			
100071755	HARRISBURG	PA		10/14/2021		102,933		(196)			(196)		2,397	2,397			
100071758	HOUSTON	TX		10/14/2021		150,502		(326)			(326)		1,723	1,723			
100071760	JACKSONVILLE	FL		10/14/2021		139,313		(123)			(123)		540	540			
100071763	FERNANDINA BEACH	FL		10/14/2021		249,664		(236)			(236)		1,053	1,053			
100071767	NEW PORT RICHEY	FL		10/14/2021		117,905		(163)			(163)		518	518			
100071768	TULSA	OK		10/14/2021		121,491		(141)			(141)		499	499			
100071769	NEPTUNE	NJ		10/14/2021		227,547		(159)			(159)		1,013	1,013			
100071771	TORRINGTON	CT		10/14/2021		107,856		(137)			(137)		458	458			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071772	NORRISTOWN	PA		10/14/2021		69,014		(91)			(91)		273	273			
100071774	GOLDSBORO	NC		10/14/2021		166,291		(219)			(219)		1,670	1,670			
100071776	MIAMI	FL		10/14/2021		180,260		(105)			(105)		708	708			
100071778	WALLA WALLA	WA		10/14/2021		63,189		(293)			(293)		1,154	1,154			
100071780	IRMO	SC		10/14/2021		103,209		(123)			(123)		450	450			
100071781	CONVERSE	TX		10/14/2021		196,451		(162)			(162)		869	869			
100071785	JACKSONVILLE	FL		10/14/2021		90,145		(145)			(145)		361	361			
100071786	KISSIMMEE	FL		10/14/2021		205,548		(185)			(185)		873	873			
100071788	OAKDALE	CA		10/14/2021		233,446		(170)			(170)		1,065	1,065			
100071789	BALTIMORE	MD		10/14/2021		172,215		(261)			(261)		1,360	1,360			
100071790	AMELIA COURT HOUSE	VA		10/14/2021		204,072		(190)			(190)		900	900			
100071791	PITTSBURGH	PA		10/14/2021		103,107		(130)			(130)		535	535			
100071793	LANCASTER	CA		10/14/2021		180,380		(161)			(161)		750	750			
100071794	SILVER SPRING	MD		10/14/2021		210,053		(159)			(159)		957	957			
100071796	MACON	GA		10/14/2021		148,372		(113)			(113)		717	717			
100071797	NEWTON	NC		10/14/2021		148,405		(166)			(166)		502	502			
100071798	BELLEVIEW	FL		10/14/2021		89,929		(132)			(132)		354	354			
100071799	SPRINGVILLE	CA		10/14/2021		91,453		(123)			(123)		396	396			
100071803	BRISTOL	CT		10/14/2021		73,710		(59)			(59)		392	392			
100071805	BOYNTON BEACH	FL		10/14/2021		332,635		(261)			(261)		1,421	1,421			
100071806	COLUMBIA	SC		10/14/2021		122,036		(162)			(162)		811	811			
100071807	PALM BAY	FL		10/14/2021		190,969		(156)			(156)		883	883			
100071808	SACRAMENTO	CA		10/14/2021		133,828		(155)			(155)		597	597			
100071810	GREENVILLE	SC		10/14/2021		230,485		(197)			(197)		955	955			
100071811	BAKERSFIELD	CA		10/14/2021		158,583		(158)			(158)		727	727			
100071812	PICO RIVERA	CA		10/14/2021		512,454		(378)			(378)		2,073	2,073			
100071814	BRENTWOOD	MD		10/14/2021		249,216		(158)			(158)		1,210	1,210			
100071816	SAINT CLOUD	FL		10/14/2021		119,444		(173)			(173)		726	726			
100071817	NEW BRITAIN	CT		10/14/2021		249,298		(241)			(241)		2,675	2,675			
100071819	NORMAN	OK		10/14/2021		164,147		(153)			(153)		739	739			
100071820	PHILADELPHIA	PA		10/14/2021		208,842		(195)			(195)		862	862			
100071821	STUART	FL		10/14/2021		133,865		(188)			(188)		860	860			
100071822	OCOEE	FL		10/14/2021		269,655		(159)			(159)		1,291	1,291			
100071824	FRESNO	CA		10/14/2021		299,212		(264)			(264)		1,287	1,287			
100071826	DETROIT	MI		10/14/2021		111,586		(126)			(126)		498	498			
100071827	FRESNO	CA		10/14/2021		214,566		(222)			(222)		657	657			
100071829	KEISER	AR		10/14/2021		151,799		(175)			(175)		677	677			
100071830	LANDOVER	MD		10/14/2021		159,302		(134)			(134)		675	675			
100071832	LEAGUE CITY	TX		10/14/2021		165,376		(195)			(195)		717	717			
100071834	RICHMOND	VA		10/14/2021		264,782		(222)			(222)		1,122	1,122			
100071836	MILWAUKEE	WI		10/14/2021		124,750		(152)			(152)		519	519			
100071837	ROSEVILLE	CA		10/14/2021		170,971		(211)			(211)		716	716			
100071838	FOREST	VA		10/14/2021		184,102		(177)			(177)		696	696			
100071839	ABILENE	TX		10/14/2021		139,157		(136)			(136)		536	536			
100071840	VIRGINIA BEACH	VA		10/14/2021		142,043		(145)			(145)		620	620			
100071841	TUCSON	AZ		10/14/2021		104,293		(149)			(149)		450	450			
100071842	WILMINGTON	NC		10/14/2021		119,414		(118)			(118)		460	460			
100071843	WASHINGTON	DC		10/14/2021		627,184		(244)			(244)		2,909	2,909			
100071844	GALLOWAY	NJ		10/14/2021		63,377		(93)			(93)		1,246	1,246			
100071846	BOSSIER CITY	LA		10/14/2021		58,779		(96)			(96)		261	261			
100071848	PROVIDENCE	RI		10/14/2021		146,755		(212)			(212)		394	394			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071850	OCALA	FL		10/14/2021		159,747		(150)			(150)		659	659			
100071851	ROCKY MOUNT	NC		10/14/2021		97,488		(400)			(400)		2,769	2,769			
100071852	ABILENE	TX		10/14/2021		110,342		(108)			(108)		425	425			
100071854	CARLISLE	PA		10/14/2021		143,987		(126)			(126)		874	874			
100071855	TAMPA	FL		10/14/2021		130,550		(183)			(183)		539	539			
100071856	CHARLESTON	WV		10/14/2021		173,512		(207)			(207)		692	692			
100071857	SAN ANTONIO	TX		10/14/2021		175,313		(166)			(166)		692	692			
100071860	ASBURY PARK	NJ		10/14/2021		210,326		(188)			(188)		889	889			
100071861	DUNDALK	MD		10/14/2021		156,322		(194)			(194)		647	647			
100071862	DOVER	NH		10/14/2021		224,507		(261)			(261)		973	973			
100071864	CAPE CORAL	FL		10/14/2021		194,195		(191)			(191)		835	835			
100071865	LAREDO	TX		10/14/2021		107,755		(333)			(333)		2,377	2,377			
100071866	ROSEVILLE	CA		10/14/2021		217,592		(215)			(215)		1,013	1,013			
100071867	SAN ANTONIO	TX		10/14/2021		189,921		(179)			(179)		797	797			
100071870	TEQUESTA	FL		10/14/2021		203,735		(217)			(217)		1,145	1,145			
100071873	SIGNAL HILL	CA		10/14/2021		227,156		(202)			(202)		1,003	1,003			
100071876	DAYTON	OH		10/14/2021		105,158		(116)			(116)		467	467			
100071877	SAN JOSE	CA		11/05/2021		1,023,727		(818)			(818)		4,535	4,535			
100071879	EL CAJON	CA		11/05/2021		834,347		(513)			(513)		4,001	4,001			
100071880	YORBA LINDA	CA		11/05/2021		265,521		(427)			(427)		4,447	4,447			
100071882	SAN DIEGO	CA		11/05/2021		934,305		(459)			(459)		4,638	4,638			
100071883	SAN DIMAS	CA		11/05/2021		538,423		(147)			(147)		4,055	4,055			
100071885	OXNARD	CA		11/05/2021		451,992		(446)			(446)		2,066	2,066			
100071886	ODESSA	TX		11/05/2021		400,891		(306)			(306)		1,808	1,808			
100071889	RIVERSIDE	CA		11/19/2021		553,078		(408)			(408)		1,546	1,546			
100071891	PHOENIX	AZ		11/19/2021		324,905		(273)			(273)		1,542	1,542			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		768,258		(127)			(127)		110	110			
100071900	WOODLAND HILLS	CA		11/19/2021		344,660		(432)			(432)		1,514	1,514			
100071904	FRISCO	TX		11/19/2021		456,751		(917)			(917)		1,473	1,473			
100071905	HOLLADAY	UT		11/19/2021		417,305		(405)			(405)		600	600			
100071913	ARLINGTON	TX		11/19/2021		327,508		(654)			(654)		1,079	1,079			
100071914	TRACY	CA		11/19/2021		524,292		(61)			(61)		2,742	2,742			
100071915	SCOTTSDALE	AZ		11/19/2021		449,289		(358)			(358)		2,697	2,697			
100071919	KEY BISCAYNE	FL		11/19/2021		567,657		(697)			(697)		2,186	2,186			
100071920	NATIONAL CITY	CA		11/19/2021		836,518		(136)			(136)		4,367	4,367			
100071922	YUMA	AZ		11/19/2021		213,510		(451)			(451)		788	788			
100071927	NEW BRAUNFELS	TX		11/19/2021		266,645		(447)			(447)		1,069	1,069			
100071928	VAN NUYS	CA		11/19/2021		1,472,776		(1,588)			(1,588)		4,651	4,651			
100071929	COSTA MESA	CA		01/21/2022		999,806		(413)			(413)		4,654	4,654			
100071931	LOS ANGELES	CA		11/19/2021		485,286		(548)			(548)		2,051	2,051			
100071932	FORT LAUDERDALE	FL		11/19/2021		733,324		(564)			(564)		3,449	3,449			
100071933	GILBERT	AZ		11/19/2021		529,545		(733)			(733)		2,396	2,396			
100071936	SILVER CLIFF	CO		11/19/2021		332,456		(308)			(308)		1,413	1,413			
100071937	CAPE CORAL	FL		11/19/2021		356,819		(784)			(784)		1,579	1,579			
100071938	PACIFIC PALISADES	CA		11/19/2021		255,786		(189)			(189)		1,106	1,106			
100071940	SAINT PETERSBURG	FL		11/19/2021		286,826		(1,601)			(1,601)		4,963	4,963			
100071941	OURAY	CO		11/19/2021		817,601		(423)			(423)		3,956	3,956			
100071942	PASADENA	CA		11/19/2021		700,764		(279)			(279)		300	300			
100071943	SAN FRANCISCO	CA		11/19/2021		1,790,783		(1,810)			(1,810)		7,610	7,610			
100071944	UNIVERSAL CITY	TX		11/19/2021		290,946		(670)			(670)		862	862			
100071945	CARMICHAEL	CA		11/19/2021		453,501		(617)			(617)		3,155	3,155			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071950	ELK GROVE	CA		11/19/2021		446,019		(580)			(580)		2,505	2,505			
100071952	SALISBURY	MD		11/19/2021		265,853		(399)			(399)		991	991			
100071954	REDWOOD CITY	CA		11/19/2021		1,454,058		(1,211)			(1,211)		6,806	6,806			
100071955	PLEASANT HILL	CA		11/19/2021		1,567,256		(1,819)			(1,819)		5,920	5,920			
100071957	OAKLAND PARK	FL		11/19/2021		450,902		(592)			(592)		1,722	1,722			
100071958	FRIENDSWOOD	TX		11/19/2021		283,300		(801)			(801)		897	897			
100071959	GRANADA HILLS	CA		11/19/2021		829,224		(473)			(473)		3,979	3,979			
100071964	TULARE	CA		11/19/2021		341,570		(654)			(654)		1,259	1,259			
100071965	DES PLAINES	IL		10/29/2021		202,401		(184)			(184)		509	509			
100071966	PANAMA CITY BEACH	FL		10/29/2021		482,404		(332)			(332)		2,183	2,183			
100071967	VENTURA	CA		10/29/2021		190,443		(77)			(77)		14	14			
100071968	DALLAS	TX		10/29/2021		498,920		(1,233)			(1,233)		4,242	4,242			
100071969	PANAMA CITY BEACH	FL		10/29/2021		251,666		(407)			(407)		957	957			
100071973	SPRINGFIELD	MO		10/29/2021		274,691		(235)			(235)		1,249	1,249			
100071974	VENTURA	CA		10/29/2021		489,043		(128)			(128)		2	2			
100071976	HEBER CITY	UT		10/29/2021		365,191		(105)			(105)		1,795	1,795			
100071977	FRIENDSWOOD	TX		10/29/2021		286,454		(435)			(435)		1,151	1,151			
100071978	PHOENIX	AZ		10/29/2021		337,123		(494)			(494)		1,237	1,237			
100071979	HALLANDALE BEACH	FL		10/29/2021		440,595		(640)			(640)		1,541	1,541			
100071981	SCHAUMBURG	IL		10/29/2021		278,157		(339)			(339)		928	928			
100071982	LOS ANGELES	CA		10/29/2021		716,772		(346)			(346)		1,752	1,752			
100071983	WINTER GARDEN	FL		10/29/2021		467,412		(386)			(386)		2,011	2,011			
100071984	RIO RANCHO	NM		10/29/2021		216,898		(210)			(210)		928	928			
100071985	SPRINGFIELD	MA		10/29/2021		265,803		(288)			(288)		756	756			
100071986	TALLAHASSEE	FL		10/29/2021		122,118		(292)			(292)		708	708			
100071987	SCOTTSDALE	AZ		10/29/2021		109,394		(746)			(746)		1,987	1,987			
100071991	MARATHON	FL		10/29/2021		395,145		(288)			(288)		1,710	1,710			
100071992	LAKE FOREST	CA		10/29/2021		871,803		(1,029)			(1,029)		1,873	1,873			
100071995	NAPERVILLE	IL		10/29/2021		152,479		(267)			(267)		633	633			
100071996	PANAMA CITY BEACH	FL		10/29/2021		303,718		(206)			(206)		1,390	1,390			
100071997	GULF SHORES	AL		10/29/2021		566,271		(444)			(444)		2,144	2,144			
100071998	PANAMA CITY BEACH	FL		10/29/2021		303,763		(206)			(206)		1,395	1,395			
100072000	STOCKBRIDGE	GA		10/29/2021		138,650		(166)			(166)		587	587			
100072001	MISSOURI CITY	TX		10/29/2021		375,606		(360)			(360)		1,411	1,411			
100072003	COLLEGE STATION	TX		10/29/2021		151,386		(314)			(314)		551	551			
100072004	SANDY	UT		10/29/2021		268,015		(529)			(529)		4,078	4,078			
100072005	CAPE NEDDICK	ME		10/29/2021		168,264		(257)			(257)		879	879			
100072009	LAS VEGAS	NV		10/29/2021		264,091		(484)			(484)		906	906			
100072010	DENVER	CO		10/29/2021		543,969		(126)			(126)		300	300			
100072012	ORLANDO	FL		10/29/2021		135,692		(122)			(122)		612	612			
100072013	TUSTIN	CA		10/29/2021		370,223		(101)			(101)		25	25			
100072015	CARLISLE	PA		10/29/2021		121,371		(54)			(54)		579	579			
100072017	CAMBRIA	CA		11/19/2021		1,276,850		(1,177)			(1,177)		7,445	7,445			
100072018	SANTA BARBARA	CA		11/19/2021		1,311,476		(72)			(72)		21,358	21,358			
100072019	ENCINITAS	CA		11/19/2021		2,080,754		(2,518)			(2,518)		8,676	8,676			
100072020	WOODLAND HILLS	CA		11/19/2021		1,021,300		(1,028)			(1,028)		3,996	3,996			
100072023	STUDIO CITY	CA		11/19/2021		1,237,987		(1,506)			(1,506)		4,904	4,904			
100072024	VERO BEACH	FL		11/19/2021		867,127		(535)			(535)		4,466	4,466			
100072025	INDIO	CA		11/19/2021		1,140,056		(772)			(772)		4,408	4,408			
100072027	GRASSY KEY	FL		11/19/2021		2,656,283		(1,740)			(1,740)		11,743	11,743			
100072028	UPLAND	CA		11/19/2021		625,263		(121)			(121)		200	200			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072029	LOS ANGELES	CA		11/19/2021		1,525,328		(1,196)			(1,196)		6,838	6,838			
100072030	LOS ANGELES	CA		11/19/2021		1,813,904		(1,462)			(1,462)		11,109	11,109			
100072031	SAN DIEGO	CA		11/19/2021		1,060,644		(685)			(685)		5,103	5,103			
100072112	SUN VALLEY	NV		11/01/2021		79,346		(72)			(72)		392	392			
100072168	NORWALK	CA		11/01/2021		86,525		(183)			(183)		4,600	4,600			
100072212	COLLEGE PARK	GA		11/01/2021		166,250		(298)			(298)		1,089	1,089			
100072221	PHOENIX	AZ		11/01/2021		107,912		(141)			(141)		316	316			
100072228	MARIETTA	GA		11/01/2021		85,399		(16)			(16)		408	408			
100072257	WAXAHACHIE	TX		11/01/2021		96,845		(93)			(93)		470	470			
100072386	SPRING HOPE	NC		11/01/2021		150,981		(43)			(43)		6	6			
100072437	UKIAH	CA		11/01/2021		81,420		(43)			(43)		101	101			
100072529	REDFORD	MI		11/01/2021		108,779		(68)			(68)		312	312			
100072538	EVERETT	WA		11/01/2021		240,712		(24)			(24)		1,633	1,633			
100072543	DANBURY	CT		11/01/2021		96,055		(17)			(17)		345	345			
100072544	PHOENIX	AZ		11/01/2021		109,245		(67)			(67)		3,414	3,414			
100072549	RIALTO	CA		11/01/2021		160,313		(47)			(47)		1,414	1,414			
100072559	SAINT LOUIS	MO		11/01/2021		82,089		(14)			(14)		430	430			
100072632	CHAUVIN	LA		11/01/2021		80,385		(52)			(52)		278	278			
100073364	LUBBOCK	TX		11/01/2021		257,338		(58)			(58)		1,374	1,374			
100073374	BALTIMORE	MD		11/01/2021		253,781		(40)			(40)		1,587	1,587			
100073375	LAKE CHARLES	LA		11/01/2021		182,655		(4)			(4)		962	962			
100073382	GROVETOWN	GA		11/01/2021		165,464		(33)			(33)		2,832	2,832			
100073387	GOOSE CREEK	SC		11/01/2021		141,909		(19)			(19)		524	524			
100073391	SYRACUSE	NY		11/01/2021		147,590		23			23		529	529			
100073402	AMARILLO	TX		11/01/2021		118,621		(29)			(29)		410	410			
100073405	PRINCETON	MN		11/01/2021		236,015		(31)			(31)		1,646	1,646			
100073411	GLEN BURNIE	MD		11/01/2021		220,049		(47)			(47)		1,149	1,149			
100073415	SUMMERVILLE	SC		11/01/2021		168,733		85			85		6,824	6,824			
100073422	MEMPHIS	TN		11/01/2021		163,170		(51)			(51)		1,368	1,368			
100073428	OLD BRIDGE	NJ		11/01/2021		486,012		57			57		3,299	3,299			
100073431	WESTVILLE	NJ		11/01/2021		110,870		5			5		180	180			
100073439	STROUDSBURG	PA		11/01/2021		145,447		28			28		1,629	1,629			
100073441	ROCK HILL	SC		11/01/2021		175,164		108			108		957	957			
100073524	BALTIMORE	MD		11/01/2021		242,315		87			87		1,748	1,748			
100073527	BALTIMORE	MD		11/01/2021		135,546		115			115		933	933			
100073530	SIMI VALLEY	CA		10/26/2021		977,408		(445)			(445)		4,351	4,351			
100073532	GRANADA HILLS	CA		10/26/2021		999,665		(481)			(481)		3,370	3,370			
100073533	SHERWOOD FOREST	CA		10/26/2021		963,334		(401)			(401)		4,505	4,505			
100073534	VAN NUYS	CA		10/26/2021		611,366		(313)			(313)		3,113	3,113			
100073537	MODESTO	CA		10/26/2021		326,976		(73)			(73)		1,164	1,164			
100073538	LOS ANGELES	CA		10/26/2021		4,091,051		(1,908)			(1,908)		19,910	19,910			
100073539	LONG BEACH	CA		10/26/2021		397,721		(137)			(137)		1,978	1,978			
100073571	Amsterdam	NLD		10/25/2021		29,094							167	167			
100073572	Amsterdam	NLD		10/25/2021		37,640							211	211			
100073573	Amsterdam	NLD		10/25/2021		334,292							1,807	1,807			
100073582	Amsterdam	NLD		10/25/2021		220,481							1,763	1,763			
100073587	Amsterdam	NLD		10/25/2021		23,983							465	465			
100073592	Amsterdam	NLD		10/25/2021		10,902							128	128			
100074096	MESA	AZ		12/09/2021		320,981		(245)			(245)		1,398	1,398			
100074100	VISTA	CA		12/09/2021		444,167		(63)			(63)		1,482	1,482			
100074102	LAKELAND	FL		12/09/2021		211,198		(234)			(234)		851	851			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074103	LAKELAND	FL		12/09/2021		211,352		(236)			(236)		851	851			
100074113	RICHMOND	TX		12/09/2021		340,013		(708)			(708)		1,605	1,605			
100074118	COACHELLA	CA		12/09/2021		260,642		(417)			(417)		722	722			
100074119	ASHLAND	OR		12/09/2021		254,034		(382)			(382)		982	982			
100074120	RICHMOND	CA		12/09/2021		574,772		(707)			(707)		3,037	3,037			
100074122	DAVIE	FL		12/09/2021		944,184		(782)			(782)		4,608	4,608			
100074144	SICKLERVILLE	NJ		12/09/2021		316,719		(117)			(117)		1,035	1,035			
100074146	SALINAS	CA		12/09/2021		368,193		(526)			(526)		1,497	1,497			
100074162	NORTH FORT MYERS	FL		12/09/2021		367,692		(283)			(283)		1,043	1,043			
100074167	POMONA	CA		12/09/2021		533,378		(416)			(416)		2,968	2,968			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		200,725		(187)			(187)		1,730	1,730			
100074198	SIERRA MADRE	CA		12/09/2021		657,132		(758)			(758)		3,558	3,558			
100074203	SACRAMENTO	CA		12/09/2021		407,042		(336)			(336)		1,661	1,661			
100074216	SACRAMENTO	CA		12/09/2021		425,603		(422)			(422)		1,686	1,686			
100074228	LA CRESCENTA	CA		12/09/2021		302,305		49			49		1,592	1,592			
100074229	TWENTYNINE PALMS	CA		12/09/2021		292,634		(208)			(208)		1,279	1,279			
100074235	FREMONT	CA		12/09/2021		691,468		(433)			(433)		3,247	3,247			
100074240	PENSACOLA	FL		12/09/2021		544,069		(170)			(170)		2,324	2,324			
100074242	SCOTTSDALE	AZ		12/09/2021		552,721		(354)			(354)		2,675	2,675			
100074244	LOS ANGELES	CA		12/09/2021		1,769,853		(929)			(929)		8,334	8,334			
100074252	CRYSTAL LAKE	IL		12/09/2021		330,340		(163)			(163)		2,334	2,334			
100074270	EL MONTE	CA		12/09/2021		275,259		(623)			(623)		5,253	5,253			
100074274	GILBERT	AZ		12/09/2021		642,953		(713)			(713)		2,014	2,014			
100074277	ELK GROVE	CA		12/09/2021		782,183		(122)			(122)		144	144			
100074292	FORT LAUDERDALE	FL		12/09/2021		413,039		(290)			(290)		1,622	1,622			
100074350	GARDEN GROVE	CA		12/09/2021		749,340		(354)			(354)		477	477			
100074364	SANTA BARBARA	CA		11/19/2021		6,628,409		(3,573)			(3,573)		27,557	27,557			
100074365	SANTA BARBARA	CA		11/19/2021		2,973,978		(18,153)			(18,153)		422,604	422,604			
100074367	PARKLAND	FL		11/19/2021		628,795		(455)			(455)		2,826	2,826			
100074368	RESEDA	CA		11/19/2021		604,833		(305)			(305)		2,476	2,476			
100074369	LAHAINA	HI		11/19/2021		975,453		(461)			(461)		4,179	4,179			
100074370	PALM SPRINGS	CA		11/19/2021		214,698		(103)			(103)		1,271	1,271			
100074378	UTRECHT	NLD		11/16/2021		24,391							470	470			
100074380	HEERLEN	NLD		11/16/2021		43,450							382	382			
100074382	EINDHOVEN	NLD		11/16/2021		39,848							776	776			
100074384	LELYSTAD	NLD		11/16/2021		11,298							136	136			
100074385	LELYSTAD	NLD		11/16/2021		180,666							9,405	9,405			
100074387	TEMPE	AZ		12/02/2021		356,262		(158)			(158)		1,536	1,536			
100074388	FLEMINGTON	NJ		12/02/2021		686,234		(448)			(448)		3,175	3,175			
100074389	BOLINAS	CA		12/02/2021		803,558		(620)			(620)		3,117	3,117			
100074390	BIG BEAR LAKE	CA		12/02/2021		694,815		(329)			(329)		5,344	5,344			
100074391	MONTAUK	NY		12/02/2021		678,749		(406)			(406)		2,946	2,946			
100074392	FLAGSTAFF	AZ		12/02/2021		830,306		(538)			(538)		3,573	3,573			
100074393	SALINAS	CA		12/02/2021		269,658		(91)			(91)		1,310	1,310			
100074394	FORT MILL	SC		12/02/2021		89,702		(760)			(760)		7,547	7,547			
100074395	SCOTTSVILLE	VA		12/02/2021		378,400		(508)			(508)		1,373	1,373			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		236,509		(294)			(294)		1,112	1,112			
100074397	LOS ANGELES	CA		12/02/2021		1,187,294		1,310			1,310		6,944	6,944			
100074398	RAEFORD	NC		12/02/2021		211,734		(346)			(346)		931	931			
100074399	KISSIMMEE	FL		12/02/2021		221,363		(425)			(425)		976	976			
100074401	SEBRING	FL		12/02/2021		120,482		(167)			(167)		490	490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074402	BALTIMORE	MD		12/02/2021		272,489		(386)			(386)		937	937			
100074404	PEORIA	AZ		12/02/2021		1,021,391		(413)			(413)		4,673	4,673			
100074406	POMPANO BEACH	FL		12/02/2021		188,371		(236)			(236)		615	615			
100074407	WESTON	FL		12/02/2021		627,346		(329)			(329)		3,067	3,067			
100074409	OCEAN VIEW	DE		12/02/2021		497,225		8,534			8,534		1,528	1,528			
100074410	BEAVERCREEK	OH		12/02/2021		202,787		(575)			(575)		3,044	3,044			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		585,430		(433)			(433)		2,372	2,372			
100074413	ELK GROVE	CA		12/02/2021		539,979		(649)			(649)		1,785	1,785			
100074414	LOS GATOS	CA		12/02/2021		1,517,772		(945)			(945)		6,721	6,721			
100074415	SEDONA	AZ		12/02/2021		484,748		(406)			(406)		1,917	1,917			
100074416	LOS ANGELES	CA		12/02/2021		1,093,668		(1,173)			(1,173)		3,746	3,746			
100074417	HEWITT	NJ		12/02/2021		305,736		(427)			(427)		1,434	1,434			
100074418	CHICAGO	IL		12/02/2021		503,458		(569)			(569)		2,045	2,045			
100074419	DANA POINT	CA		12/02/2021		1,536,873		(1,455)			(1,455)		5,609	5,609			
100074420	ARLINGTON	VA		12/02/2021		1,027,619		(475)			(475)		4,763	4,763			
100074421	LAS VEGAS	NV		12/02/2021		182,012		(293)			(293)		694	694			
100074422	LAS VEGAS	NV		12/02/2021		575,623		(683)			(683)		1,829	1,829			
100074423	REDONDO BEACH	CA		12/02/2021		870,848		(322)			(322)		4,163	4,163			
100074424	FRANKLIN	TN		12/02/2021		422,568		(439)			(439)		1,473	1,473			
100074427	LOS ANGELES	CA		12/02/2021		1,280,171		(785)			(785)		5,448	5,448			
100074429	TREASURE ISLAND	FL		12/02/2021		287,908		(343)			(343)		1,025	1,025			
100074430	TAMPA	FL		12/02/2021		338,607		(502)			(502)		2,645	2,645			
100074432	DETROIT	MI		12/02/2021		157,071		(188)			(188)		559	559			
100074434	BRANDON	FL		12/02/2021		289,382		(425)			(425)		989	989			
100074435	MIAMI	FL		12/02/2021		221,920		(452)			(452)		667	667			
100074436	HONOLULU	HI		12/02/2021		764,299		(576)			(576)		2,845	2,845			
100074437	BAYONNE	NJ		12/02/2021		491,642		(506)			(506)		2,008	2,008			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		1,371,239		(2,131)			(2,131)		38,564	38,564			
100074441	BOLINGBROOK	IL		12/02/2021		346,466		(180)			(180)		835	835			
100074442	BROOKHAVEN	NY		12/02/2021		585,067		424			424		2,408	2,408			
100074443	PALM SPRINGS	CA		12/02/2021		1,134,624		(1,775)			(1,775)		5,416	5,416			
100074444	WOODLAND	CA		12/02/2021		310,791		(347)			(347)		1,305	1,305			
100074445	CRETE	IL		12/02/2021		239,176		(171)			(171)		1,277	1,277			
100074446	MIRAMAR	FL		12/02/2021		336,133		(228)			(228)		1,634	1,634			
100074447	SAN DIEGO	CA		12/02/2021		719,400		(255)			(255)		3,299	3,299			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		3,011,209		(2,173)			(2,173)		20,073	20,073			
100074449	HOUSTON	TX		12/02/2021		434,682		(807)			(807)		3,528	3,528			
100074450	STOCKTON SPRINGS	ME		12/02/2021		144,391		(130)			(130)		793	793			
100074451	COLLEGE POINT	NY		12/02/2021		718,309		(917)			(917)		2,806	2,806			
100074453	SAN FRANCISCO	CA		12/02/2021		1,018,420		(837)			(837)		4,296	4,296			
100074454	WILLIAMSTOWN	NJ		12/02/2021		384,369		(138)			(138)		1,427	1,427			
100074455	LAGUNA NIGUEL	CA		12/02/2021		221,717		(3,238)			(3,238)		29,500	29,500			
100074456	SAN ANTONIO	TX		12/02/2021		266,924		(483)			(483)		917	917			
100074458	LAS VEGAS	NV		12/02/2021		1,048,849		(1,025)			(1,025)		3,840	3,840			
100074459	NEWPORT	KY		12/02/2021		119,219		(205)			(205)		426	426			
100074460	RONKONKOMA	NY		12/02/2021		208,400		(378)			(378)		483	483			
100074461	VICTORVILLE	CA		12/02/2021		205,010		(479)			(479)		715	715			
100074462	HUTTO	TX		12/02/2021		366,010		(691)			(691)		1,195	1,195			
100074464	LOS ANGELES	CA		12/02/2021		438,804		(569)			(569)		2,276	2,276			
100074466	PINE MOUNTAIN CLUB	CA		12/02/2021		423,177		(496)			(496)		1,574	1,574			
100074467	SPRING LAKE	NJ		12/02/2021		2,711,760		(21,365)			(21,365)		20,280	20,280			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074468	SCOTTSDALE	AZ		12/02/2021		717,706		417			417		5,359	5,359			
100074469	POWHATAN	VA		12/02/2021		646,643		(524)			(524)		2,659	2,659			
100074470	PROVIDENCE	RI		12/02/2021		375,752		(436)			(436)		1,408	1,408			
100074471	OKLAHOMA CITY	OK		12/02/2021		207,427		(353)			(353)		698	698			
100074474	PFLUGERVILLE	TX		12/02/2021		414,460		(877)			(877)		1,337	1,337			
100074475	PHILADELPHIA	PA		12/02/2021		247,749		(544)			(544)		804	804			
100074480	OAKLAND	CA		12/14/2021		1,016,921		114			114		6,989	6,989			
100074481	OAKLEY	CA		12/14/2021		671,353		(470)			(470)		2,817	2,817			
100074482	OCEANO	CA		12/14/2021		458,908		24			24		1,827	1,827			
100074484	FRESNO	CA		12/14/2021		249,438		(212)			(212)		1,058	1,058			
100074486	NEWPORT BEACH	CA		12/14/2021		1,907,157		573			573		10,144	10,144			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		2,193,486		(20)			(20)		11,008	11,008			
100074489	WOODLAND HILLS	CA		12/14/2021		356,971		(216)			(216)		1,640	1,640			
100074491	LAGUNA HILLS	CA		12/14/2021		1,029,115		(24)			(24)		5,162	5,162			
100074500	BELPRE	OH		12/01/2021		65,126		(69)			(69)		333	333			
100074521	BOONEVILLE	AR		12/01/2021		111,385		(19)			(19)		428	428			
100074522	GLASGOW	KY		12/01/2021		57,699		(48)			(48)		269	269			
100074536	PETERSBURG	VA		12/01/2021		194,276		(141)			(141)		1,211	1,211			
100074544	BALTIMORE	MD		12/01/2021		60,132		(21)			(21)		321	321			
100074559	HAMMOND	IN		12/01/2021		54,682		(74)			(74)		2,067	2,067			
100074584	DAYTON	OH		12/01/2021		60,703		(95)			(95)		275	275			
100074591	RICHMOND	KY		12/01/2021		72,036		(62)			(62)		358	358			
100074594	HELENA	AL		12/01/2021		125,964		(113)			(113)		1,197	1,197			
100074600	MISSION	TX		12/01/2021		65,876		(1,721)			(1,721)		64,155	64,155			
100074611	WINSTON SALEM	NC		12/01/2021		91,537		(20)			(20)		512	512			
100074612	CONVERSE	TX		12/01/2021		106,718		(54)			(54)		862	862			
100074619	CORPUS CHRISTI	TX		12/01/2021		135,004		(51)			(51)		773	773			
100074621	ANNISTON	AL		12/01/2021		93,148		(57)			(57)		880	880			
100074631	BRANDON	MS		12/01/2021		201,247		(43)			(43)		5,143	5,143			
100074637	VALENTINE	NE		12/01/2021		52,134		(23)			(23)		381	381			
100074648	EASTPOINTE	MI		12/01/2021		56,415		(2)			(2)		207	207			
100074669	BURLINGTON	NJ		12/01/2021		221,792		(142)			(142)		1,369	1,369			
100074671	WOODBURY	TN		12/01/2021		109,242		(102)			(102)		515	515			
100074675	SCOTCH PLAINS	NJ		12/01/2021		268,528		(130)			(130)		1,215	1,215			
100074676	BROWNS MILLS	NJ		12/01/2021		83,917		(35)			(35)		513	513			
100074680	SHREVEPORT	LA		12/01/2021		43,546		(77)			(77)		586	586			
100074707	PHILADELPHIA	PA		12/01/2021		77,057		(43)			(43)		549	549			
100074717	WATERVILLE	ME		12/01/2021		86,660		(28)			(28)		614	614			
100074740	BAKER	LA		12/01/2021		93,969		(105)			(105)		513	513			
100074747	ROME	NY		12/01/2021		52,567		(11)			(11)		287	287			
100074758	COLUMBIA	MO		12/01/2021		75,125		(10)			(10)		562	562			
100074760	ROANOKE	VA		12/01/2021		103,007		(178)			(178)		585	585			
100074762	WILLCOX	AZ		12/01/2021		109,911		(77)			(77)		1,555	1,555			
100074775	IUKA	IL		12/01/2021		37,229		(19)			(19)		144	144			
100074808	LAREDO	TX		12/01/2021		113,570		(96)			(96)		546	546			
100074812	TOLEDO	OH		12/01/2021		179,501		(67)			(67)		2,123	2,123			
100074813	LEXINGTON	SC		12/01/2021		110,431		(27)			(27)		263	263			
100074821	REDDING	CA		12/01/2021		227,139		(57)			(57)		500	500			
100074825	YOUNGSTOWN	OH		12/01/2021		34,476		(17)			(17)		306	306			
100074838	HARVEST	AL		12/01/2021		228,193		(83)			(83)		1,372	1,372			
100074841	SIMPSONVILLE	SC		12/01/2021		132,350		(23)			(23)		827	827			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074848	HOUSTON	TX		12/01/2021		119,844		(65)			(65)		872	872			
100074873	CLEVELAND	TN		12/01/2021		118,999		(77)			(77)		509	509			
100074877	FONTANA	CA		12/01/2021		279,578		(228)			(228)		1,725	1,725			
100074881	MINNEAPOLIS	MN		12/01/2021		68,186		(13)			(13)		336	336			
100074883	ISLIP	NY		12/01/2021		155,285		(28)			(28)		2,447	2,447			
100074893	GREECE	NY		12/01/2021		116,212		(50)			(50)		1,146	1,146			
100074894	BALTIMORE	MD		12/01/2021		157,918		(11)			(11)		1,170	1,170			
100074896	AUBURN	CA		12/01/2021		213,909		(78)			(78)		1,103	1,103			
100074902	MARTINEZ	GA		12/01/2021		113,917		(79)			(79)		909	909			
100074907	REDLANDS	CA		12/01/2021		198,283		(142)			(142)		438	438			
100074909	YAKIMA	WA		12/01/2021		173,974		(34)			(34)		1,155	1,155			
100074910	AIKEN	SC		12/01/2021		92,884		(63)			(63)		924	924			
100074911	LIZELLA	GA		12/01/2021		73,466		(8)			(8)		273	273			
100074920	PORT ST LUCIE	FL		12/01/2021		201,909		(1,293)			(1,293)		200,616	200,616			
100074928	WINTER HAVEN	FL		12/01/2021		187,600							11	11			
100074930	DELTONA	FL		12/01/2021		164,823		(47)			(47)		1,031	1,031			
100074940	PORT CHARLOTTE	FL		12/01/2021		242,442		(70)			(70)		1,213	1,213			
100074944	ROCKY HILL	CT		12/01/2021		185,552		(116)			(116)		1,594	1,594			
100074950	LAS VEGAS	NV		12/01/2021		233,246		(91)			(91)		532	532			
100074951	FARMINGTON	AR		12/01/2021		91,919		(39)			(39)		709	709			
100074952	NATIONAL CITY	CA		12/01/2021		228,547		(70)			(70)		1,169	1,169			
100074960	CLAYTON	NJ		12/01/2021		154,946		(160)			(160)		1,771	1,771			
100074961	GAINESVILLE	VA		12/01/2021		451,012		(229)			(229)		1,454	1,454			
100074966	SHAWSVILLE	VA		12/01/2021		109,352		(19)			(19)		618	618			
100074971	LOGANVILLE	GA		12/01/2021		170,134		(101)			(101)		935	935			
100074974	TOLLESON	AZ		12/01/2021		137,515		(43)			(43)		416	416			
100074976	EL PASO	TX		12/01/2021		145,297		(73)			(73)		621	621			
100074982	PHOENIX	AZ		12/01/2021		194,766		(31)			(31)		11	11			
100074985	CLYDE	NC		12/01/2021		169,309		(48)			(48)		1,303	1,303			
100074995	FRIENDSWOOD	TX		12/01/2021		100,595		(142)			(142)		815	815			
100074999	GIBBSTOWN	NJ		12/01/2021		123,037		(68)			(68)		1,025	1,025			
100075005	HOUSE SPRINGS	MO		12/01/2021		80,311		(45)			(45)		648	648			
100075025	SHARPSVILLE	IN		12/01/2021		116,130		(133)			(133)		6,279	6,279			
100075028	FLORENCE	AL		12/01/2021		80,294		(119)			(119)		2,992	2,992			
100075038	PHILLIPSBURG	NJ		12/01/2021		231,288		(122)			(122)		2,045	2,045			
100075042	ORANGE	TX		12/01/2021		75,127		(51)			(51)		355	355			
100075047	BAY CITY	MI		12/01/2021		40,280		(56)			(56)		147	147			
100075054	LOS ANGELES	CA		12/01/2021		198,047		(138)			(138)		1,378	1,378			
100075056	SELMA	NC		12/01/2021		61,775		(19)			(19)		393	393			
100075062	SAN ANTONIO	TX		12/01/2021		76,931		(85)			(85)		508	508			
100075064	ACWORTH	GA		12/01/2021		130,421							3	3			
100075065	ALBANY	GA		12/01/2021		94,095		(57)			(57)		420	420			
100075074	ACWORTH	GA		12/01/2021		233,118		(23)			(23)		1,255	1,255			
100075078	PEORIA	AZ		12/01/2021		194,377		(69)			(69)		989	989			
100075087	WEAVER	AL		12/01/2021		71,248		(33)			(33)		511	511			
100075091	FLINT	MI		12/01/2021		153,828		(21)			(21)		2,015	2,015			
100075117	KANSAS CITY	MO		12/01/2021		239,851		(79)			(79)		1,264	1,264			
100075120	APOPKA	FL		12/01/2021		179,230		(48)			(48)		1,061	1,061			
100075126	KENNESAW	GA		12/01/2021		152,290		(75)			(75)		1,064	1,064			
100075127	HUDSON FALLS	NY		12/01/2021		74,346		(22)			(22)		393	393			
100075128	ALBANY	GA		12/01/2021		70,842		(32)			(32)		488	488			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075153	COVINGTON	GA		12/01/2021		136,778		(91)			(91)		870	870			
100075154	THOMASVILLE	GA		12/01/2021		195,873		(8)			(8)		9	9			
100075174	INDEPENDENCE	MO		12/01/2021		92,766		(41)			(41)		609	609			
100075175	PROPHETSTOWN	IL		12/01/2021		61,322		(29)			(29)		393	393			
100075184	FREDERICKSBURG	VA		12/01/2021		284,940		(99)			(99)		1,379	1,379			
100075191	KATY	TX		12/01/2021		171,912		(142)			(142)		1,107	1,107			
100075192	HORN LAKE	MS		12/01/2021		77,782		(57)			(57)		475	475			
100075205	TUCSON	AZ		12/01/2021		111,527		(32)			(32)		487	487			
100075208	ORANGE	TX		12/01/2021		111,968		(101)			(101)		423	423			
100075215	FORT WORTH	TX		12/01/2021		570,516		(110)			(110)		3,633	3,633			
100075219	INDIO	CA		12/01/2021		248,258		(8)			(8)		532	532			
100075222	JACKSONVILLE	NC		12/01/2021		76,408		(39)			(39)		250	250			
100075225	GASTONIA	NC		12/01/2021		64,589		(34)			(34)		396	396			
100075226	SAN ANGELO	TX		12/01/2021		85,490		(50)			(50)		718	718			
100075232	SAINT CLOUD	FL		12/01/2021		161,277		(31)			(31)		1,838	1,838			
100075233	ALLEN	TX		12/01/2021		184,639		(27)			(27)		698	698			
100075244	SAVANNAH	GA		12/01/2021		108,645		(15)			(15)		403	403			
100075245	SACRAMENTO	CA		12/01/2021		244,515		(83)			(83)		2,716	2,716			
100075253	LAKEWOOD	CA		12/01/2021		418,630		(190)			(190)		1,371	1,371			
100075255	LOUISVILLE	KY		12/01/2021		55,982		(16)			(16)		374	374			
100075258	FREDERICK	MD		12/01/2021		330,973		(51)			(51)		2,454	2,454			
100075259	MONROE	GA		12/01/2021		118,887		(41)			(41)		996	996			
100075262	FREDERICK	MD		12/01/2021		180,380		(8)			(8)		847	847			
100075263	WYOMING	MI		12/01/2021		82,891		(35)			(35)		715	715			
100075264	DRUMS	PA		12/01/2021		267,966		(117)			(117)		295	295			
100075266	COOKEVILLE	TN		12/01/2021		72,417		(14)			(14)		521	521			
100075270	MOSELEY	VA		12/01/2021		378,280		(34)			(34)		2,580	2,580			
100075279	CIRCLE PINES	MN		12/01/2021		170,620		(89)			(89)		1,687	1,687			
100075294	IRONDEQUOIT	NY		12/01/2021		93,828											
100075295	HOUSTON	TX		12/01/2021		105,135		(82)			(82)		2,418	2,418			
100075298	WILKES BARRE	PA		12/01/2021		81,046		(35)			(35)		903	903			
100075304	JOSHUA	TX		12/01/2021		179,835		(102)			(102)		941	941			
100075305	ST LOUIS	MO		12/01/2021		73,668		(30)			(30)		448	448			
100075310	SHEPHERDSVILLE	KY		12/01/2021		137,397		(39)			(39)		442	442			
100075321	LOUISVILLE	KY		12/01/2021		104,544		(6)			(6)		3,154	3,154			
100075325	JACKSON	TN		12/01/2021		136,082		(83)			(83)		790	790			
100075331	GAINESBORO	TN		12/01/2021		110,816		(85)			(85)		502	502			
100075332	HAMMOND	LA		12/01/2021		193,628		(38)			(38)		305	305			
100075338	MORRISTOWN	TN		12/01/2021		111,310		(49)			(49)		688	688			
100075348	GRAYSON	GA		12/01/2021		117,833		(80)			(80)		397	397			
100075354	HAMMOND	LA		12/01/2021		124,445		(58)			(58)		1,769	1,769			
100075359	WALKER	LA		12/01/2021		142,890		(92)			(92)		(4)	(4)			
100075362	CORPUS CHRISTI	TX		12/01/2021		128,625		(103)			(103)		461	461			
100075364	BLOOMFIELD	CT		12/01/2021		101,888		(28)			(28)		616	616			
100075366	STANFORD	KY		12/01/2021		93,898		(37)			(37)		148	148			
100075369	ELK GROVE	CA		12/01/2021		188,434		(178)			(178)		2,020	2,020			
100075379	DOVER	DE		12/01/2021		158,456		(87)			(87)		584	584			
100075380	COUNCIL BLUFFS	IA		12/01/2021		67,617		(32)			(32)		515	515			
100075383	FORNEY	TX		12/01/2021		309,867		(79)			(79)		1,018	1,018			
100075384	OVERLAND	MO		12/01/2021		169,823		(83)			(83)		517	517			
100075392	NAPLES	FL		12/01/2021		138,068		(12)			(12)		747	747			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075394	DELPHOS	OH		12/01/2021		68,491		(37)			(37)		376	376			
100075397	INDEPENDENCE	MO		12/01/2021		116,120		(19)			(19)		415	415			
100075398	SPARTANBURG	SC		12/01/2021		116,120		(65)			(65)		649	649			
100075399	SAN ANTONIO	TX		12/01/2021		86,059		(61)			(61)		938	938			
100075403	CONSTANTIA	NY		12/01/2021		137,400		4			4		2,760	2,760			
100075408	MARICOPA	AZ		12/01/2021		180,451		(84)			(84)		1,061	1,061			
100075411	BUNKER HILL	WV		12/01/2021		158,273		(99)			(99)		857	857			
100075425	MAGNA	UT		12/01/2021		178,523		(126)			(126)		4,441	4,441			
100075429	COLUMBIA	TN		12/01/2021		144,890		(89)			(89)		498	498			
100075435	MALDEN	MO		12/01/2021		64,181		(41)			(41)		399	399			
100075436	ARNOLD	MO		12/01/2021		147,483		(37)			(37)		427	427			
100075443	HIGGINSVILLE	MO		12/01/2021		73,810		(25)			(25)		398	398			
100075445	LAWRENCEVILLE	GA		12/01/2021		188,399		(96)			(96)		945	945			
100075446	HUDSON	FL		12/01/2021		70,959		(43)			(43)		389	389			
100075455	SALEM	OR		12/01/2021		127,071		(46)			(46)		730	730			
100075457	PHOENIX	AZ		12/01/2021		169,405		(85)			(85)		1,525	1,525			
100075461	PORT ST LUCIE	FL		12/01/2021		165,732		(74)			(74)		1,025	1,025			
100075467	BROOKLYN CENTER	MN		12/01/2021		177,758		(19)			(19)		1,226	1,226			
100075470	HAMPTON	VA		12/01/2021		100,233		(132)			(132)		404	404			
100075474	HILLSBORO	IN		12/01/2021		111,834		(77)			(77)		301	301			
100075475	DAYTON	OH		12/01/2021		71,882		(6)			(6)		343	343			
100075479	GRIFFITH	IN		12/01/2021		131,218		(67)			(67)		664	664			
100075480	MARIETTA	GA		12/01/2021		179,563		(170)			(170)		868	868			
100075487	ROCHESTER	NY		12/01/2021		67,474		(40)			(40)		350	350			
100075492	CADWELL	GA		12/01/2021		67,332		(75)			(75)		356	356			
100075496	HOUSTON	TX		12/01/2021		153,326		(142)			(142)		1,097	1,097			
100075497	LAFAYETTE	IN		12/01/2021		167,725		(120)			(120)		516	516			
100075500	ROSEBUD	TX		12/01/2021		103,364		(34)			(34)		471	471			
100075504	MIAMI	FL		12/01/2021		312,073		(385)			(385)		1,504	1,504			
100075509	LIBERTY	SC		12/01/2021		146,314		(76)			(76)		764	764			
100075510	BURLESON	TX		12/01/2021		225,250		(140)			(140)		1,171	1,171			
100075519	JONESBORO	GA		12/01/2021		129,833		(64)			(64)		657	657			
100075527	KANNAPOLIS	NC		12/01/2021		103,699		(25)			(25)		188	188			
100075540	CENTER POINT	AL		12/01/2021		122,413		(105)			(105)		1,947	1,947			
100075552	WICHITA	KS		12/01/2021		92,488		(74)			(74)		419	419			
100075558	ARAGON	GA		12/01/2021		59,718		(57)			(57)		268	268			
100075569	LEXINGTON	OH		12/01/2021		143,058		(92)			(92)		932	932			
100075575	CHARLOTTE	NC		12/01/2021		98,920		(43)			(43)		1,417	1,417			
100075577	CULPEPPER	VA		12/01/2021		218,954		(127)			(127)		1,116	1,116			
100075583	WASHINGTON	DC		12/01/2021		551,562		(269)			(269)		2,685	2,685			
100075591	PARMA	OH		12/01/2021		141,149		(95)			(95)		498	498			
100075593	ERWIN	TN		12/01/2021		59,955		(19)			(19)		1	1			
100075606	FLEETWOOD	PA		12/01/2021		144,116		(96)			(96)		596	596			
100075622	FOND DU LAC	WI		12/01/2021		96,473		(98)			(98)		419	419			
100075633	CANTON	GA		12/01/2021		219,194		(161)			(161)		1,269	1,269			
100075634	RIPLEY	TN		12/01/2021		109,635		(17)			(17)		505	505			
100075636	COVINGTON	GA		12/01/2021		130,444		(138)			(138)		553	553			
100075639	MURFREESBORO	TN		12/01/2021		273,435		(174)			(174)		1,198	1,198			
100075640	CINCINNATI	OH		12/01/2021		106,928		(79)			(79)		613	613			
100075641	PINON HILLS	CA		12/01/2021		341,546		(170)			(170)		1,621	1,621			
100075646	RUTLEDGE	TN		12/01/2021		149,233		(64)			(64)		236	236			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075649	KINGSTON	PA		12/01/2021		95,116		(56)			(56)		500	500			
100075677	NORTH MUSKEGON	MI		12/01/2021		138,377		(77)			(77)		4,252	4,252			
100075678	BESSEMER CITY	NC		12/01/2021		159,813		(85)			(85)		773	773			
100075679	MANTUA	NJ		12/01/2021		117,162		(34)			(34)		2,132	2,132			
100075688	GEORGETOWN	MA		12/01/2021		592,750		(341)			(341)		3,072	3,072			
100075697	SWEET HOME	OR		12/01/2021		95,147		(16)			(16)		558	558			
100075707	MUSKEGON	MI		12/01/2021		159,246		(62)			(62)		838	838			
100075716	WILMINGTON	NC		12/01/2021		206,575		(34)			(34)		1,192	1,192			
100075720	ROCKWELL	NC		12/01/2021		119,875		(21)			(21)		2,633	2,633			
100075723	WOODBRIDGE	VA		12/01/2021		286,823		(13)			(13)						
100075728	ST PETERSBURG	FL		12/01/2021		188,304		41			41		916	916			
100075731	CONYERS	GA		12/01/2021		116,485		(31)			(31)		1,547	1,547			
100075732	OCALA	FL		12/01/2021		103,246		(10)			(10)		526	526			
100075735	TOLLESON	AZ		12/01/2021		261,147		(43)			(43)		985	985			
100075747	OCALA	FL		12/01/2021		141,860		(46)			(46)		682	682			
100075753	PALM COAST	FL		12/01/2021		199,117		(25)			(25)		1,163	1,163			
100075779	COOPERSVILLE	MI		12/01/2021		158,151		(70)			(70)		583	583			
100075783	VIRGINIA BEACH	VA		12/01/2021		161,057		(46)			(46)		791	791			
100075790	FORT MYERS	FL		12/01/2021		221,065		2			2		1,242	1,242			
100075798	CONVERSE	TX		12/01/2021		236,443		(85)			(85)		1,480	1,480			
100075804	KNOXVILLE	TN		12/01/2021		136,953		(37)			(37)		215	215			
100075808	DURHAM	NC		12/01/2021		179,135		(28)			(28)		1,010	1,010			
100075819	HARRELLSVILLE	NC		12/01/2021		7,085		(62)			(62)		7,023	7,023			
100075836	GREATER LONDON	GBR		11/24/2021		145,113							4,193	4,193			
100075847	Amsterdam	NLD		11/24/2021		6,979							134	134			
100075849	Amsterdam	NLD		11/24/2021		223,457							1,962	1,962			
100075851	Amsterdam	NLD		11/24/2021		44,192							869	869			
100075853	Amsterdam	NLD		11/24/2021		8,562							168	168			
100075857	Amsterdam	NLD		11/24/2021		1,355,767							101,690	101,690			
100075860	Amsterdam	NLD		11/24/2021		27,935							534	534			
100075867	Amsterdam	NLD		11/24/2021		12,908							252	252			
100075869	Amsterdam	NLD		11/24/2021		16,864							392	392			
100075872	Amsterdam	NLD		11/24/2021		13,950							271	271			
100075874	Amsterdam	NLD		11/24/2021		9,668							188	188			
100075875	Amsterdam	NLD		11/24/2021		161,655							10,482	10,482			
100075885	Amsterdam	NLD		11/24/2021		29,807							693	693			
100075888	Amsterdam	NLD		11/24/2021		12,207							(76)	(76)			
100075904	ALEXANDRIA	VA		01/07/2022		164,625		(76)			(76)		1,647	1,647			
100075905	CALEXICO	CA		01/07/2022		283,767		(251)			(251)		1,858	1,858			
100075907	BATON ROUGE	LA		01/07/2022		192,403		(124)			(124)		906	906			
100075909	SCOTTSDALE	AZ		01/07/2022		249,275		(63)			(63)		1,220	1,220			
100075910	KATY	TX		01/07/2022		201,842		(150)			(150)		922	922			
100075911	PHILADELPHIA	PA		01/07/2022		152,682		(125)			(125)		684	684			
100075912	BROOKWOOD	AL		01/07/2022		137,438		(82)			(82)		605	605			
100075914	ST PETERSBURG	FL		01/07/2022		184,405		(46)			(46)		902	902			
100075915	BRISTOL	CT		01/07/2022		126,502		(80)			(80)		762	762			
100075917	SAN ANTONIO	TX		01/07/2022		223,602		(110)			(110)		1,026	1,026			
100075919	MINNEAPOLIS	MN		01/07/2022		244,900		(182)			(182)		1,048	1,048			
100075920	FORT WORTH	TX		01/07/2022		290,201		(66)			(66)		1,414	1,414			
100075921	LEWISVILLE	TX		01/07/2022		185,321		(57)			(57)		1,236	1,236			
100075922	KANSAS CITY	MO		01/07/2022		124,201		(135)			(135)		512	512			

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100075923	LAS VEGAS	NV		01/07/2022		349,690		(226)			(226)		1,504	1,504			
100075924	AUGUSTA	GA		01/07/2022		108,679		(94)			(94)		480	480			
100075925	CADDO MILLS	TX		01/07/2022		146,490		(251)			(251)		2,257	2,257			
100075926	HEMET	CA		01/07/2022		161,102		(155)			(155)		718	718			
100075927	LAKE FOREST PARK	WA		01/07/2022		632,489		(143)			(143)		3,081	3,081			
100075929	LAS VEGAS	NV		01/07/2022		349,690		(226)			(226)		1,504	1,504			
100075931	MOORHEAD	MN		01/07/2022		134,418		(73)			(73)		633	633			
100075932	PLEASANT GROVE	UT		01/07/2022		205,041		(146)			(146)		918	918			
100075933	NATIONAL CITY	CA		01/07/2022		496,068		(355)			(355)		2,081	2,081			
100075935	PONTE VEDRA	FL		01/07/2022		349,561		(161)			(161)		1,549	1,549			
100075936	SACRAMENTO	CA		01/07/2022		126,803		(58)			(58)		988	988			
100075937	WICHITA	KS		01/07/2022		129,477		(128)			(128)		795	795			
100075939	ST PETERSBURG	FL		01/07/2022		313,885		(130)			(130)		1,454	1,454			
100075941	CHARLOTTE	NC		01/07/2022		115,883		(20)			(20)		554	554			
100075942	BAY CITY	TX		01/07/2022		130,617		(11)			(11)		649	649			
100075943	SANFORD	ME		01/07/2022		278,270		(202)			(202)		1,173	1,173			
100075944	YUKON	OK		01/07/2022		185,008		(21)			(21)		944	944			
100075945	BELOIT	WI		01/07/2022		69,520		(59)			(59)		290	290			
100075948	CLARKSVILLE	TN		01/07/2022		168,942		(91)			(91)		766	766			
100075950	CAPE CORAL	FL		01/07/2022		231,100		(140)			(140)		1,040	1,040			
100075952	NEW ORLEANS	LA		01/07/2022		206,708		(68)			(68)		961	961			
100075957	LANSDOWNE	PA		01/07/2022		208,196		(43)			(43)		1,015	1,015			
100075958	OAKLAND	CA		01/07/2022		163,925		(87)			(87)		772	772			
100075961	POCONO LAKE	PA		01/07/2022		125,306		(67)			(67)		659	659			
100075964	CALEXICO	CA		01/07/2022		195,777		(149)			(149)		819	819			
100075965	HUFFMAN	TX		01/07/2022		166,971		(78)			(78)		772	772			
100075966	SCHERERVILLE	IN		01/07/2022		184,041		(151)			(151)		768	768			
100075968	GREENWICH	CT		01/07/2022		406,231		(336)			(336)		2,300	2,300			
100075969	MILFORD	OH		01/07/2022		172,924							868	868			
100075971	LAUDERDALE LAKES	FL		01/07/2022		349,253		(125)			(125)		1,630	1,630			
100075973	LAS VEGAS	NV		01/07/2022		547,174		(597)			(597)		2,150	2,150			
100075974	RIVERSIDE	CA		01/07/2022		353,305		(221)			(221)		1,536	1,536			
100075975	WESLEY CHAPEL	FL		01/07/2022		491,280		(418)			(418)		1,938	1,938			
100075976	MANITOU SPRINGS	CO		01/07/2022		328,365		(222)			(222)		1,815	1,815			
100075977	MIAMI	FL		01/07/2022		278,909		(208)			(208)		1,081	1,081			
100075985	LINDEN	NJ		01/07/2022		371,040		(91)			(91)		1,824	1,824			
100075986	KIRKLAND	WA		01/07/2022		266,916		(256)			(256)		1,095	1,095			
100075988	HENDERSON	NV		01/07/2022		388,544		(301)			(301)		1,564	1,564			
100075989	TOTOWA	NJ		01/07/2022		277,280		(207)			(207)		1,075	1,075			
100075991	NASHUA	NH		01/07/2022		367,909		(363)			(363)		1,402	1,402			
100075992	LAS VEGAS	NV		01/07/2022		160,691		(3,742)			(3,742)		33,051	33,051			
100075993	KISSIMMEE	FL		01/07/2022		354,158		(247)			(247)		1,399	1,399			
100075994	RUSKIN	FL		01/07/2022		199,016		(174)			(174)		889	889			
100075995	PROVIDENCE	RI		01/07/2022		164,826		(167)			(167)		656	656			
100075997	SPEEDWAY	IN		01/07/2022		215,398		(136)			(136)		960	960			
100075999	VIRGINIA GARDENS	FL		01/07/2022		347,512		(329)			(329)		1,357	1,357			
100076000	MURRELLS INLET	SC		01/07/2022		188,472		(181)			(181)		774	774			
100076001	ORLANDO	FL		01/07/2022		164,016		(74)			(74)		715	715			
100076002	OLD HICKORY	TN		01/07/2022		180,362		(61)			(61)		1,787	1,787			
100076003	PORT CHARLOTTE	FL		01/07/2022		199,647		(187)			(187)		1,026	1,026			
100076006	STAFFORD	VA		01/07/2022		238,672		(171)			(171)		991	991			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076007	NORTH LAS VEGAS	NV		01/07/2022		81,807		(71)			(71)		457	457			
100076011	DENVER	CO		01/07/2022		166,877		(122)			(122)		688	688			
100076012	LAKELAND	TN		01/07/2022		212,625		(173)			(173)		854	854			
100076013	RIO RANCHO	NM		01/07/2022		233,105		(178)			(178)		959	959			
100076014	KINGSPORT	TN		01/07/2022		184,949		(185)			(185)		774	774			
100076015	AVONDALE	AZ		01/07/2022		185,619		(183)			(183)		711	711			
100076016	BONNEY LAKE	WA		01/07/2022		446,553		(301)			(301)		1,846	1,846			
100076017	HOUSTON	TX		01/07/2022		85,387		(121)			(121)		896	896			
100076018	NAPLES	FL		01/07/2022		198,013		(136)			(136)		818	818			
100076019	PETERSBURG	VA		01/07/2022		96,194		(94)			(94)		419	419			
100076020	GONZALES	LA		01/07/2022		223,294		(119)			(119)		1,136	1,136			
100076021	KOKOMO	IN		01/07/2022		62,111		(52)			(52)		255	255			
100076022	WILKES BARRE	PA		01/07/2022		82,612		(22)			(22)		387	387			
100076024	BALTIMORE	MD		01/07/2022		156,397		(127)			(127)		628	628			
100076027	FAYETTEVILLE	NC		01/07/2022		96,109		(91)			(91)		549	549			
100076028	CUMMING	GA		01/07/2022		264,828		(225)			(225)		1,039	1,039			
100076029	AUBURN	WA		01/07/2022		504,674		(109)			(109)		2,523	2,523			
100076030	TUCSON	AZ		01/07/2022		78,842		(25)			(25)		369	369			
100076031	CLINTON	SC		01/07/2022		78,278		(62)			(62)		327	327			
100076032	LUBBOCK	TX		01/07/2022		108,970		(115)			(115)		433	433			
100076034	SAINT LOUIS	MO		01/07/2022		60,938		(46)			(46)		268	268			
100076035	SEVIERVILLE	TN		01/07/2022		222,900		(168)			(168)		951	951			
100076036	COEUR D ALENE	ID		01/07/2022		232,140		(50)			(50)		1,049	1,049			
100076037	MEMPHIS	TN		01/07/2022		66,449		(48)			(48)		305	305			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		271,578		(139)			(139)		789	789			
100076040	ST AUGUSTINE	FL		01/07/2022		176,959		(168)			(168)		754	754			
100076041	OCEAN CITY	MD		01/07/2022		209,146		(63)			(63)		938	938			
100076042	BURBANK	CA		01/07/2022		443,959		(147)			(147)		2,163	2,163			
100076043	FAYETTEVILLE	NC		01/07/2022		109,938		(124)			(124)		445	445			
100076044	TOMBALL	TX		01/07/2022		154,659		(119)			(119)		665	665			
100076045	CORPUS CHRISTI	TX		01/07/2022		107,782		(122)			(122)		436	436			
100076047	VALDOSTA	GA		01/07/2022		185,248		(168)			(168)		1,136	1,136			
100076051	GRIFFIN	GA		01/07/2022		94,998		(88)			(88)		414	414			
100076052	LUMBERTON	TX		01/07/2022		102,659		(100)			(100)		406	406			
100076056	TAYLORSVILLE	UT		01/07/2022		250,449		(105)			(105)		1,222	1,222			
100076057	ROCK HILL	SC		01/07/2022		181,297		(39)			(39)		816	816			
100076058	TAYLORSVILLE	UT		01/07/2022		254,187		(106)			(106)		1,240	1,240			
100076059	PORT CHARLOTTE	FL		01/07/2022		153,634		(128)			(128)		644	644			
100076060	LINCOLN	NE		01/07/2022		192,029		(156)			(156)		789	789			
100076063	JACKSONVILLE	FL		01/07/2022		240,104		(172)			(172)		1,571	1,571			
100076065	AUSTIN	TX		01/07/2022		379,859		(169)			(169)		1,842	1,842			
100076067	CINCINNATI	OH		01/07/2022		274,667		(199)			(199)		1,132	1,132			
100076071	SENOIA	GA		01/07/2022		405,957		(274)			(274)		1,128	1,128			
100076072	LAS VEGAS	NV		01/07/2022		185,644		(194)			(194)		771	771			
100076073	WARREN	MI		01/07/2022		77,084		(60)			(60)		353	353			
100076074	CHATTANOOGA	TN		01/07/2022		155,980		(130)			(130)		654	654			
100076075	FORT MYERS	FL		01/07/2022		203,408		(162)			(162)		913	913			
100076076	GARDEN GROVE	CA		01/07/2022		360,089		(263)			(263)		1,897	1,897			
100076078	ARGYLE	TX		01/07/2022		363,072		(207)			(207)		1,575	1,575			
100076079	OCALA	FL		01/07/2022		163,873		(145)			(145)		671	671			
100076081	LOUISVILLE	KY		01/07/2022		81,227		(63)			(63)		372	372			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076083	MICHIGAN CITY	IN		01/07/2022		172,153		(152)			(152)		938	938			
100076084	WALLA WALLA	WA		01/07/2022		229,812		(197)			(197)		1,005	1,005			
100076088	HIALEAH	FL		01/07/2022		284,386		(88)			(88)		1,268	1,268			
100076089	PHILADELPHIA	PA		01/07/2022		241,318		(116)			(116)		1,068	1,068			
100076092	EDGEWATER PARK	NJ		01/07/2022		218,675		(101)			(101)		974	974			
100076094	ROTONDA WEST	FL		01/07/2022		246,180		(161)			(161)		1,134	1,134			
100076096	KANSAS CITY	MO		01/07/2022		270,841		(134)			(134)		1,256	1,256			
100076097	SALT LAKE CITY	UT		01/07/2022		388,248		(37)			(37)		1,991	1,991			
100076098	LAKEWOOD	WA		01/07/2022		470,355		(129)			(129)		2,932	2,932			
100076099	EAST HANOVER	NJ		01/07/2022		241,016		(153)			(153)		1,325	1,325			
100076101	SPRINGFIELD	OR		01/07/2022		358,568		(240)			(240)		8,987	8,987			
100076102	HIALEAH	FL		01/07/2022		246,512		(191)			(191)		1,077	1,077			
100076104	COLUMBUS	OH		01/07/2022		105,288		(108)			(108)		457	457			
100076105	SAINT LOUIS PARK	MN		01/07/2022		262,715		(121)			(121)		1,164	1,164			
100076106	RIO RANCHO	NM		01/07/2022		190,377		(124)			(124)		791	791			
100076107	SPRING	TX		01/07/2022		174,819		(130)			(130)		752	752			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		230,312		(138)			(138)		1,046	1,046			
100076109	MIAMI	FL		01/07/2022		249,285		(147)			(147)		1,098	1,098			
100076111	LITTLE ELM	TX		01/07/2022		288,540		(237)			(237)		1,513	1,513			
100076113	BOWLING GREEN	KY		01/07/2022		196,315		(90)			(90)		1,169	1,169			
100076114	LAS VEGAS	NV		01/07/2022		300,152		(126)			(126)		1,421	1,421			
100076115	LEHI	UT		01/07/2022		304,909		(159)			(159)		1,285	1,285			
100076116	LAS VEGAS	NV		01/07/2022		198,339		(154)			(154)		871	871			
100076118	SAINT LOUIS	MO		01/07/2022		111,018		(63)			(63)		471	471			
100076119	GALION	OH		01/07/2022		96,298		(92)			(92)		402	402			
100076121	RALEIGH	NC		01/07/2022		179,000		(140)			(140)		790	790			
100076122	CLEARWATER	FL		01/07/2022		238,607		(145)			(145)		1,011	1,011			
100076124	FOUNTAIN	CO		01/07/2022		243,276		(140)			(140)		1,398	1,398			
100076125	HARRISBURG	PA		01/07/2022		104,113		(107)			(107)		452	452			
100076126	SOUTH OGDEN	UT		01/07/2022		307,413		(102)			(102)		1,498	1,498			
100076127	BROOKLYN PARK	MN		01/07/2022		156,543		(113)			(113)		3,125	3,125			
100076128	WINSTON SALEM	NC		01/07/2022		93,389		(71)			(71)		292	292			
100076129	HUNTERSVILLE	NC		01/07/2022		195,958		(168)			(168)		915	915			
100076130	RNCHO CORDOVA	CA		01/07/2022		283,393		(184)			(184)		1,225	1,225			
100076131	MURFREESBORO	TN		01/07/2022		214,673		(257)			(257)		2,481	2,481			
100076132	PHILADELPHIA	PA		01/07/2022		61,255		(27)			(27)		296	296			
100076133	BIG BEAR LAKE	CA		01/07/2022		174,751		(164)			(164)		726	726			
100076135	WAYNE	MI		01/07/2022		104,255		(119)			(119)		447	447			
100076136	COLLEYVILLE	TX		01/07/2022		423,062		(236)			(236)		1,336	1,336			
100076137	GRASS VALLEY	CA		01/07/2022		224,096		(182)			(182)		982	982			
100076139	MEARS	MI		01/07/2022		317,253		(283)			(283)		1,533	1,533			
100076140	PACIFICA	CA		01/07/2022		163,228		(176)			(176)		659	659			
100076141	AUGUSTA	GA		01/07/2022		66,945		(90)			(90)		391	391			
100076142	DULUTH	MN		01/07/2022		107,940		(100)			(100)		473	473			
100076143	NOGALES	AZ		01/07/2022		101,978		(89)			(89)		448	448			
100076144	HOUSTON	TX		01/07/2022		290,188		(63)			(63)		1,451	1,451			
100076147	ESSEX	IL		01/07/2022		99,577		(87)			(87)		435	435			
100076148	DAVENPORT	FL		01/07/2022		281,042		(190)			(190)		1,151	1,151			
100076150	SPRINGFIELD	OH		01/07/2022		81,267		(65)			(65)		373	373			
100076152	BOCA RATON	FL		01/07/2022		349,160		(217)			(217)		1,883	1,883			
100076155	GRASS VALLEY	CA		01/07/2022		224,096		(182)			(182)		982	982			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076156	FAIRHOPE	AL		01/07/2022		206,451		(144)			(144)		880	880			
100076157	COLUMBIA	SC		01/07/2022		104,379		(92)			(92)		454	454			
100076162	KISSIMMEE	FL		01/07/2022		239,392		(45)			(45)		1,029	1,029			
100076164	PHOENIX	AZ		01/07/2022		192,109		(136)			(136)		789	789			
100076168	HARTFORD	CT		01/07/2022		59,367		(115)			(115)		721	721			
100076169	NEWARK	NJ		01/07/2022		239,449		(79)			(79)		1,114	1,114			
100076172	HIXSON	TN		01/07/2022		170,752		(150)			(150)		695	695			
100076173	GONZALES	LA		01/07/2022		68,203		(35)			(35)		323	323			
100076174	BALTIMORE	MD		01/07/2022		174,323		(119)			(119)		814	814			
100076177	PIQUA	OH		01/07/2022		64,294		(30)			(30)		285	285			
100076178	HOT SPRINGS VILLAGE	AR		01/07/2022		76,862		(79)			(79)		505	505			
100076180	TAMPA	FL		01/07/2022		234,296		(169)			(169)		1,712	1,712			
100076182	BEAUMONT	TX		01/07/2022		61,124		(49)			(49)		273	273			
100076183	MONACA	PA		01/07/2022		59,398		(42)			(42)		260	260			
100076185	MEMPHIS	TN		01/07/2022		86,242		(32)			(32)		394	394			
100076187	COLUMBIA	SC		01/07/2022		165,953		(147)			(147)		679	679			
100076188	WILLIAMSBURG	VA		01/07/2022		143,395		(125)			(125)		1,341	1,341			
100076189	LAKE CHARLES	LA		01/07/2022		139,397		(68)			(68)		620	620			
100076192	UNIVERSITY PLACE	WA		01/07/2022		464,562		(259)			(259)		2,920	2,920			
100076193	LAWRENCE	MA		01/07/2022		374,962		(144)			(144)		1,739	1,739			
100076195	RIO RANCHO	NM		01/07/2022		154,061		(102)			(102)		676	676			
100076196	DAVENPORT	FL		01/07/2022		80,492		(2,044)			(2,044)		2,151	2,151			
100076198	MEMPHIS	TN		01/07/2022		117,364		(77)			(77)		518	518			
100076199	MONONGAHELA	PA		01/07/2022		64,261		(33)			(33)		309	309			
100076202	LONGVIEW	TX		01/07/2022		72,590		(37)			(37)		500	500			
100076209	UNION CITY	NJ		01/07/2022		272,579		(173)			(173)		1,232	1,232			
100076211	TUCSON	AZ		01/07/2022		232,719		(100)			(100)		1,032	1,032			
100076212	PATERSON	NJ		01/07/2022		301,925		(215)			(215)		1,402	1,402			
100076213	SPANAWAY	WA		01/07/2022		337,105		(300)			(300)		1,292	1,292			
100076215	CHATTANOOGA	TN		01/07/2022		286,744		(140)			(140)		1,215	1,215			
100076217	FAYETTEVILLE	NC		01/07/2022		72,813		(43)			(43)		330	330			
100076218	PUYALLUP	WA		01/07/2022		393,778		(266)			(266)		1,627	1,627			
100076223	GENOA	IL		01/07/2022		106,809		(125)			(125)		777	777			
100076228	MERCED	CA		01/07/2022		217,329		(77)			(77)		988	988			
100076229	MERCED	CA		01/07/2022		232,296		(82)			(82)		1,056	1,056			
100076230	HONOLULU	HI		01/07/2022		960,337		(955)			(955)		3,805	3,805			
100076234	LAKE WORTH	FL		01/07/2022		358,358		(221)			(221)		1,519	1,519			
100076238	LAS VEGAS	NV		01/07/2022		230,048		(567)			(567)		6,790	6,790			
100076246	DELTA	UT		01/07/2022		235,965		(30)			(30)		1,154	1,154			
100076247	ROGERS	MN		01/07/2022		232,564		(146)			(146)		1,074	1,074			
100076248	CHANDLER	AZ		01/07/2022		252,587		(158)			(158)		1,160	1,160			
100076249	WALHALLA	SC		01/07/2022		183,835		(94)			(94)		799	799			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		76,264		(438)			(438)		4,223	4,223			
100076257	PANAMA CITY	FL		01/07/2022		209,309		(144)			(144)		2,178	2,178			
100076258	MARRERO	LA		01/07/2022		171,780		(102)			(102)		757	757			
100076260	ANTIOCH	IL		01/07/2022		80,827		(51)			(51)		253	253			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		239,219		(152)			(152)		1,123	1,123			
100076264	LINCOLNTON	NC		01/07/2022		194,503		(164)			(164)		780	780			
100076265	PATERSON	NJ		01/07/2022		239,741		(198)			(198)		957	957			
100076268	PHOENIX	AZ		01/07/2022		219,112		(131)			(131)		2,568	2,568			
100076271	BELMONT	NC		01/07/2022		202,872		(64)			(64)		952	952			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076272	STERLING	VA		01/07/2022		252,490		(216)			(216)		1,099	1,099			
100076274	WHITEHALL	PA		01/07/2022		89,051		(92)			(92)		694	694			
100076276	LA VISTA	NE		01/07/2022		161,538		(37)			(37)		787	787			
100076277	WEST GARDINER	ME		01/07/2022		223,299		(145)			(145)		934	934			
100076279	JACKSONVILLE BEACH	FL		01/07/2022		367,345		(82)			(82)		1,683	1,683			
100076280	EL RENO	OK		01/07/2022		67,099		(67)			(67)		249	249			
100076281	BAYONNE	NJ		01/07/2022		264,181		(185)			(185)		1,160	1,160			
100076282	HENDERSON	NV		01/07/2022		229,838		(212)			(212)		1,169	1,169			
100076284	BROWNS MILLS	NJ		01/07/2022		214,243		(69)			(69)		1,040	1,040			
100076287	MILTON	WA		01/07/2022		230,855		(169)			(169)		1,145	1,145			
100076290	MOORESVILLE	NC		01/07/2022		210,907		(151)			(151)		633	633			
100076294	OAKLAND	MD		01/07/2022		61,189		(222)			(222)		2,513	2,513			
100076296	REDLANDS	CA		01/07/2022		441,974		(203)			(203)		1,958	1,958			
100076298	FORT WORTH	TX		01/07/2022		189,932		(112)			(112)		837	837			
100076302	CLERMONT	FL		01/07/2022		233,826		(114)			(114)		1,050	1,050			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		129,796		(69)			(69)		598	598			
100076308	GALLOWAY	NJ		01/07/2022		96,213		(78)			(78)		464	464			
100076312	SALEM	OR		01/07/2022		141,439		(80)			(80)		933	933			
100076316	RIVIERA BEACH	FL		01/07/2022		190,604		(54)			(54)		851	851			
100076317	COLUMBIA	MO		01/07/2022		147,777		(63)			(63)		699	699			
100076321	CLERMONT	FL		01/07/2022		279,131		(184)			(184)		1,405	1,405			
100076335	WASHINGTON	DC		01/07/2022		257,578		(147)			(147)		1,697	1,697			
100076340	WASHINGTON	DC		01/07/2022		606,082		277			277		3,309	3,309			
100076347	KENNEWICK	WA		01/07/2022		258,385		(109)			(109)		1,287	1,287			
100076350	ARVADA	CO		01/07/2022		392,981		(364)			(364)		4,792	4,792			
100076355	CHANDLER	AZ		01/07/2022		334,822		(233)			(233)		1,323	1,323			
100076358	MIAMI	FL		01/07/2022		323,326		(31)			(31)		1,979	1,979			
100076360	MODESTO	CA		12/23/2021		378,794		(395)			(395)		1,167	1,167			
100076361	BAYVILLE	NJ		12/23/2021		208,113		(259)			(259)		507	507			
100076362	ENCINITAS	CA		12/23/2021		966,891		(1,297)			(1,297)		3,062	3,062			
100076364	SARASOTA	FL		12/23/2021		377,048		(551)			(551)		1,656	1,656			
100076365	KALAMAZOO	MI		12/23/2021		425,405		(704)			(704)		1,637	1,637			
100076366	LOS ANGELES	CA		12/23/2021		1,003,003		(1,164)			(1,164)		3,690	3,690			
100076367	FORT LAUDERDALE	FL		12/23/2021		182,570		(125)			(125)		57	57			
100076369	LATHROP	CA		12/23/2021		402,329		(681)			(681)		1,192	1,192			
100076370	LAWRENCEVILLE	GA		12/23/2021		182,113		(446)			(446)		948	948			
100076371	LIBERTY HILL	TX		12/23/2021		337,528		(724)			(724)		860	860			
100076372	MIAMI BEACH	FL		12/23/2021		370,616		(753)			(753)		1,218	1,218			
100076373	DELRAY BEACH	FL		12/23/2021		164,882		(422)			(422)		326	326			
100076374	DECATUR	GA		12/23/2021		391,827		(368)			(368)		1,371	1,371			
100076375	FONTANA	CA		12/23/2021		686,123		(732)			(732)		2,533	2,533			
100076377	FRANKLIN LAKES	NJ		12/23/2021		527,370		(505)			(505)		1,616	1,616			
100076378	N LAS VEGAS	NV		12/23/2021		528,529		(603)			(603)		1,946	1,946			
100076379	SPRING	TX		12/23/2021		233,638		(753)			(753)		1,668	1,668			
100076380	CHULUOTA	FL		12/23/2021		188,295		(379)			(379)		647	647			
100076381	HIGHLANDS RANCH	CO		12/23/2021		539,276		(407)			(407)		2,831	2,831			
100076382	OAKLAND PARK	FL		12/23/2021		268,206		(342)			(342)		776	776			
100076383	HOMESTEAD	FL		12/23/2021		450,910		(510)			(510)		1,129	1,129			
100076384	GRANBY	CO		12/23/2021		383,858		(592)			(592)		1,384	1,384			
100076385	AVENTURA	FL		12/23/2021		786,964		(285)			(285)		3,392	3,392			
100076387	CARLSBAD	CA		12/23/2021		1,091,738		(908)			(908)		4,268	4,268			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076388	SAVANNAH	GA		12/23/2021		306,761		(441)			(441)		1,323	1,323			
100076391	DEERFIELD BEACH	FL		12/23/2021		699,226		(549)			(549)		2,616	2,616			
100076392	KISSIMMEE	FL		12/23/2021		247,689		(104)			(104)		100	100			
100076393	RIDGEWOOD	NY		12/23/2021		771,278		(302)			(302)						
100076395	RAMSEY	NJ		12/23/2021		758,053		(447)			(447)		2,176	2,176			
100076396	ANNA MARIA	FL		12/23/2021		1,371,057		(1,681)			(1,681)		4,462	4,462			
100076399	BRADENTON	FL		12/23/2021		358,595		(530)			(530)		1,182	1,182			
100076400	ANNA MARIA	FL		12/23/2021		1,516,600		(1,900)			(1,900)		4,940	4,940			
100076401	TAMPA	FL		12/23/2021		1,525,468		(1,849)			(1,849)		4,968	4,968			
100076402	MIAMI	FL		12/23/2021		264,324		(407)			(407)		1,069	1,069			
100076403	ANNA MARIA	FL		12/23/2021		1,643,103		(2,216)			(2,216)		5,709	5,709			
100076404	DAMASCUS	OR		12/23/2021		368,120		(118)			(118)		1,678	1,678			
100076405	ANNA MARIA	FL		12/23/2021		3,260,508		(4,560)			(4,560)		11,564	11,564			
100076406	CORAL SPRINGS	FL		12/23/2021		180,393		(236)			(236)		703	703			
100076407	CEDAR HILL	TX		12/23/2021		1,401,103		(393)			(393)		4,498	4,498			
100076408	LAS VEGAS	NV		12/23/2021		200,523		(136)			(136)		803	803			
100076409	STILLWATER	OK		12/23/2021		267,162		(204)			(204)		1,025	1,025			
100076410	WILMINGTON	DE		12/23/2021		260,248		(425)			(425)		792	792			
100076411	MAMMOTH LAKES	CA		12/23/2021		358,485		(616)			(616)		4,781	4,781			
100076412	BOCA RATON	FL		12/23/2021		218,393		(144)			(144)		980	980			
100076413	HOLMES BEACH	FL		12/23/2021		1,930,854		(2,736)			(2,736)		6,686	6,686			
100076414	HOLMES BEACH	FL		12/23/2021		2,025,164		(2,820)			(2,820)		7,023	7,023			
100076415	ROSWELL	GA		12/23/2021		353,033		(98)			(98)		1,137	1,137			
100076416	KYLE	TX		12/23/2021		260,240		(159)			(159)		1,198	1,198			
100076417	CUPERTINO	CA		12/23/2021		1,585,128		(842)			(842)		7,193	7,193			
100076418	OKLAHOMA CITY	OK		12/23/2021		555,245		(380)			(380)		2,111	2,111			
100076421	MIAMI	FL		12/23/2021		295,489		(240)			(240)		1,348	1,348			
100076422	DAYTONA BEACH	FL		12/23/2021		254,556		(294)			(294)		917	917			
100076423	TUJUNGA	CA		12/23/2021		523,933		(401)			(401)		2,620	2,620			
100076424	BOCA RATON	FL		12/23/2021		609,300		(408)			(408)		2,444	2,444			
100076425	OCEANSIDE	NY		12/23/2021		546,327		(129)			(129)		3,154	3,154			
100076426	CARSON	CA		12/23/2021		587,557		(450)			(450)		1,366	1,366			
100076427	CHAPEL HILL	NC		12/23/2021		180,528		(99)			(99)		847	847			
100076428	BURLINGAME	CA		12/23/2021		3,818,368		(1,767)			(1,767)		17,306	17,306			
100076429	BOCA RATON	FL		12/23/2021		207,569		(177)			(177)		882	882			
100076430	LONGBOAT KEY	FL		12/23/2021		918,015		(398)			(398)		2,468	2,468			
100076431	CULVER CITY	CA		12/23/2021		1,207,748		(393)			(393)		5,733	5,733			
100076432	MARLBORO	NJ		12/23/2021		596,570		(513)			(513)		1,973	1,973			
100076433	HOLLYWOOD	FL		12/23/2021		113,753		(118)			(118)		460	460			
100076435	SEBASTIAN	FL		12/23/2021		274,842		(464)			(464)		1,405	1,405			
100076436	FORT LAUDERDALE	FL		12/23/2021		1,028,846		(243)			(243)		14,383	14,383			
100076437	DAVENPORT	FL		12/23/2021		587,530		(393)			(393)		2,419	2,419			
100076438	RODANTHE	NC		12/23/2021		619,760		(98)			(98)		1,500	1,500			
100076439	FARMINGTON	CT		12/23/2021		885,051		(151)			(151)		5,232	5,232			
100076440	WEST SACRAMENTO	CA		12/23/2021		287,941		(118)			(118)		3,943	3,943			
100076442	HUGHSON	CA		12/23/2021		938,074		(453)			(453)		2,862	2,862			
100076444	DANVILLE	CA		12/23/2021		1,403,650		(269)			(269)		4,765	4,765			
100076447	SPRING	TX		12/23/2021		196,642		(930)			(930)		8,678	8,678			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		160,059		(259)			(259)		589	589			
100076449	SARASOTA	FL		12/23/2021		362,604		(386)			(386)		1,380	1,380			
100076450	COTO DE CAZA	CA		12/23/2021		2,994,689		(1,059)			(1,059)		14,205	14,205			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076452	ANNA MARIA	FL		12/23/2021		2,650,213		(3,564)			(3,564)		8,947	8,947			
100076453	HOLLYWOOD	FL		12/23/2021		395,260		(7,304)			(7,304)		73,274	73,274			
100076454	OCOEE	FL		12/23/2021		268,246		(537)			(537)		879	879			
100076455	LABELLE	FL		12/23/2021		170,341		(370)			(370)		542	542			
100076456	VAN BUREN	AR		12/21/2021		398,333		(296)			(296)		1,527	1,527			
100076457	MELBOURNE	FL		12/21/2021		182,717		(206)			(206)		573	573			
100076458	PANAMA CITY BEACH	FL		12/21/2021		319,665		(208)			(208)		1,410	1,410			
100076459	WINTER GARDEN	FL		12/21/2021		277,185		(345)			(345)		1,040	1,040			
100076460	FORT LAUDERDALE	FL		12/21/2021		216,486		(379)			(379)		1,426	1,426			
100076461	MIDWAY	UT		12/21/2021		832,934		(539)			(539)		4,472	4,472			
100076462	BOWIE	MD		12/21/2021		343,607		(640)			(640)		1,275	1,275			
100076463	ORLANDO	FL		12/21/2021		646,776		(645)			(645)		2,632	2,632			
100076464	SPRINGFIELD	OH		12/21/2021		258,805		(324)			(324)		1,202	1,202			
100076465	ST. CLOUD	FL		12/21/2021		432,342		(164)			(164)		2,048	2,048			
100076466	YUCCA VALLEY	CA		12/21/2021		220,964		(269)			(269)		905	905			
100076467	CAPE CORAL	FL		12/21/2021		567,605		(1,076)			(1,076)		6,959	6,959			
100076469	ORLANDO	FL		12/21/2021		290,781		(228)			(228)		1,242	1,242			
100076470	SOUTH EL MONTE	CA		12/21/2021		404,522		(368)			(368)		4,758	4,758			
100076471	COAL CITY	IL		12/21/2021		127,174		(247)			(247)		363	363			
100076472	CAPE CORAL	FL		12/21/2021		174,240		(256)			(256)		507	507			
100076473	ST PETERSBURG	FL		12/21/2021		139,300		(319)			(319)		419	419			
100076474	MARION	MA		12/21/2021		317,572		(338)			(338)		2,024	2,024			
100076475	MISSOURI CITY	TX		12/21/2021		321,130		(451)			(451)		1,197	1,197			
100076476	DAUFUSKIE ISLAND	SC		12/21/2021		292,941		(389)			(389)		808	808			
100076477	PORT ARANSAS	TX		12/21/2021		832,907		(1,008)			(1,008)		3,280	3,280			
100076478	CHICAGO	IL		12/21/2021		152,838		(343)			(343)		753	753			
100076479	CHICOPEE	MA		12/21/2021		167,402		(293)			(293)		598	598			
100076480	CRANSTON	RI		12/21/2021		259,917		(280)			(280)		1,042	1,042			
100076481	GARY	IN		12/21/2021		112,352		(240)			(240)		379	379			
100076482	LOS ANGELES	CA		12/21/2021		593,963		(906)			(906)		2,089	2,089			
100076483	RIO RANCHO	NM		12/21/2021		230,109		(177)			(177)		984	984			
100076484	SANTA BARBARA	CA		12/21/2021		446,344		(228)			(228)		1,848	1,848			
100076486	MIAMI	FL		12/21/2021		314,106		(629)			(629)		1,107	1,107			
100076487	AUBURN	MA		12/21/2021		370,728		(145)			(145)		1,683	1,683			
100076488	KATY	TX		12/21/2021		259,829		(256)			(256)		1,105	1,105			
100076489	OCOEE	FL		12/21/2021		319,479		(177)			(177)		1,640	1,640			
100076490	POMPANO BEACH	FL		12/21/2021		204,909		(453)			(453)		715	715			
100076491	PFLUGERVILLE	TX		12/21/2021		198,637		(371)			(371)		705	705			
100076492	GREENWICH	CT		12/21/2021		762,189		(825)			(825)		2,993	2,993			
100076493	FORT LAUDERDALE	FL		12/21/2021		242,845		(494)			(494)		854	854			
100076494	ST CLOUD	FL		12/21/2021		286,804		(222)			(222)		1,280	1,280			
100076497	RIVERVIEW	FL		12/21/2021		327,255		(408)			(408)		1,252	1,252			
100076500	HOUSTON	TX		12/21/2021		193,091		(516)			(516)		1,338	1,338			
100076501	TAMPA	FL		12/21/2021		256,923		(397)			(397)		805	805			
100076502	SAN DIEGO	CA		12/21/2021		255,498		(197)			(197)		2,112	2,112			
100076504	HOLLYWOOD	FL		12/21/2021		363,547		(165)			(165)		1,000	1,000			
100076510	ASHEVILLE	NC		12/21/2021		297,570		(121)			(121)		135	135			
100076530	IRVINE	CA		01/04/2022		1,813,933		(556)			(556)		5,492	5,492			
100076531	EASTSOUND	WA		01/04/2022		637,367		(437)			(437)		2,468	2,468			
100076532	FRESNO	CA		01/04/2022		146,648		(70)			(70)		2,014	2,014			
100076533	SAN PEDRO	CA		01/04/2022		459,379		(447)			(447)		3,302	3,302			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076534	COSTA MESA	CA		01/04/2022		1,043,221		(471)			(471)		3,248	3,248			
100076535	RENO	NV		01/04/2022		596,879		(318)			(318)		3,056	3,056			
100076536	LOS ANGELES	CA		01/04/2022		1,417,438		(446)			(446)		6,709	6,709			
100076537	RESEDA	CA		01/04/2022		693,992		(310)			(310)		3,213	3,213			
100076539	VAN NUYS	CA		01/04/2022		427,797		(180)			(180)		2,016	2,016			
100076540	HUNTINGTON BEACH	CA		01/04/2022		613,113		(238)			(238)		2,897	2,897			
100076541	UNION CITY	CA		01/04/2022		198,596		(93)			(93)		880	880			
100076542	WHITTIER	CA		01/04/2022		499,130		(400)			(400)		1,650	1,650			
100076543	CLOVIS	CA		01/04/2022		554,436		(96)			(96)		2,712	2,712			
100076545	IRVINE	CA		01/04/2022		961,793		(94)			(94)		4,809	4,809			
100076546	IRVINE	CA		01/04/2022		506,418		5			5		1,730	1,730			
100076547	SAN ANTONIO	TX		01/04/2022		355,281		(332)			(332)		1,542	1,542			
100076549	EL CAJON	CA		12/16/2021		348,869		(205)			(205)		1,504	1,504			
100076554	CHULA VISTA	CA		12/16/2021		414,306		(666)			(666)		1,325	1,325			
100076559	FORT COLLINS	CO		12/16/2021		983,257		(727)			(727)		4,490	4,490			
100076560	DUBLIN	CA		12/30/2021		220,621		(260)			(260)		2,698	2,698			
100076561	HESPERIA	CA		12/16/2021		137,961		(201)			(201)		2,094	2,094			
100076563	GILROY	CA		12/30/2021		604,708		(1,197)			(1,197)		2,023	2,023			
100076565	FRESNO	CA		12/16/2021		341,840		(271)			(271)		1,168	1,168			
100076582	SAINT CLAIR SHORES	MI		12/16/2021		148,848		(257)			(257)		462	462			
100076591	LA HABRA	CA		12/16/2021		397,500		(519)			(519)		1,622	1,622			
100076598	HOUSTON	TX		12/16/2021		142,973		(253)			(253)		184	184			
100076599	MACOMB	MI		12/16/2021		430,463		(341)			(341)		1,332	1,332			
100076603	MIRAMAR BEACH	FL		12/30/2021		2,628,581		(1,961)			(1,961)		10,739	10,739			
100076605	SAN FRANCISCO	CA		12/16/2021		738,742		59			59		3,877	3,877			
100076608	MESA	AZ		12/16/2021		301,493		(361)			(361)		1,264	1,264			
100076610	SAINT JOHNS	FL		12/16/2021		393,394		(281)			(281)		2,433	2,433			
100076624	DANVILLE	CA		12/30/2021		1,579,055		(701)			(701)		258	258			
100076625	SACRAMENTO	CA		12/16/2021		888,345		(591)			(591)		(1,061)	(1,061)			
100076632	TORRANCE	CA		12/16/2021		385,697		(465)			(465)		1,546	1,546			
100076636	BIG BEAR CITY	CA		12/16/2021		505,561		(732)			(732)		1,314	1,314			
100076637	MANCHESTER	CA		12/30/2021		324,669		(389)			(389)		1,890	1,890			
100076644	BAKERSFIELD	CA		12/30/2021		328,248		(520)			(520)		992	992			
100076646	BRAWLEY	CA		12/16/2021		342,629		(459)			(459)		1,335	1,335			
100076649	LAGUNA NIGUEL	CA		12/30/2021		516,727		(294)			(294)		2,537	2,537			
100076658	JACKSONVILLE BEACH	FL		12/30/2021		455,465		(465)			(465)		6,715	6,715			
100076661	MIAMI	FL		12/16/2021		423,504		(259)			(259)		1,945	1,945			
100076663	JACKSONVILLE	FL		12/16/2021		275,108		(202)			(202)		1,152	1,152			
100076669	FAIRFIELD	CA		12/30/2021		848,695		(735)			(735)		2,250	2,250			
100076670	VERO BEACH	FL		12/16/2021		673,523		(543)			(543)		1,959	1,959			
100076672	APTOS	CA		12/30/2021		180,289		(77)			(77)		774	774			
100076674	DELRAY BEACH	FL		12/16/2021		463,426		(24)			(24)		1,590	1,590			
100076675	MALIBU	CA		12/16/2021		1,586,774		(6)			(6)		8,131	8,131			
100076679	BRADENTON	FL		12/30/2021		790,905		(427)			(427)		3,045	3,045			
100076687	EVERETT	WA		12/16/2021		314,249		(404)			(404)		1,227	1,227			
100076689	PHOENIX	AZ		12/16/2021		298,603		(322)			(322)		1,258	1,258			
100076691	CULVER CITY	CA		12/30/2021		172,956		(248)			(248)		828	828			
100076692	PHOENIX	AZ		12/30/2021		346,135		(355)			(355)		1,455	1,455			
100076694	WESTMINSTER	CA		12/16/2021		730,815		(336)			(336)		139	139			
100076696	POMPANO BEACH	FL		12/30/2021		274,021		(442)			(442)		994	994			
100076699	TEMPE	AZ		12/30/2021		346,289		(371)			(371)		1,470	1,470			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076705	DANA POINT	CA		12/30/2021		3,189,661		(3,659)			(3,659)		15,000	15,000			
100076712	SALINAS	CA		12/30/2021		534,775		(721)			(721)		1,062	1,062			
100076720	GLENDALE	AZ		12/30/2021		304,787		(210)			(210)		1,359	1,359			
100076721	OAK HILLS	CA		12/30/2021		613,215		(868)			(868)		2,333	2,333			
100076739	SEBASTOPOL	CA		12/30/2021		1,269,008		(385)			(385)		6,032	6,032			
100076741	BULLHEAD CITY	AZ		12/30/2021		221,428		(449)			(449)		824	824			
100076743	DANVILLE	CA		12/30/2021		1,336,100		(1,113)			(1,113)		5,186	5,186			
100076745	AUBURN	CA		12/30/2021		143,405		(769)			(769)		665	665			
100076751	LONGMONT	CO		12/30/2021		507,682		(369)			(369)		2,320	2,320			
100076755	DELRAY BEACH	FL		12/30/2021		380,949		(392)			(392)		1,245	1,245			
100076766	SAN DIMAS	CA		12/30/2021		551,255		(429)			(429)		1,361	1,361			
100076772	ANAHEIM	CA		12/27/2021		318,718		(243)			(243)		1,145	1,145			
100076773	LONGMONT	CO		12/27/2021		186,093		(86)			(86)		878	878			
100076774	SILVER SPRING	MD		12/27/2021		309,889		(266)			(266)		1,183	1,183			
100076775	GALVESTON	TX		12/27/2021		141,655		(235)			(235)		457	457			
100076776	PORTLAND	OR		12/27/2021		255,925		(324)			(324)		908	908			
100076777	OCEAN CITY	NJ		12/27/2021		985,439		(800)			(800)		3,727	3,727			
100076778	COCONUT CREEK	FL		12/27/2021		475,595		(326)			(326)		2,098	2,098			
100076779	STAFFORD	VA		12/27/2021		255,458		(225)			(225)		1,045	1,045			
100076781	BURBANK	CA		12/27/2021		1,320,953		(1,338)			(1,338)		5,025	5,025			
100076782	BRADENTON	FL		12/27/2021		312,415		(251)			(251)		1,392	1,392			
100076783	TRUCKEE	CA		12/27/2021		457,852		(331)			(331)		2,041	2,041			
100076787	HIALEAH	FL		12/27/2021		399,633		(540)			(540)		1,362	1,362			
100076788	LOUISVILLE	TN		12/27/2021		343,219		(17)			(17)		1,903	1,903			
100076790	VALRICO	FL		12/27/2021		374,950		(815)			(815)		1,181	1,181			
100076792	CHEYENNE	WY		12/27/2021		189,286		(407)			(407)		684	684			
100076793	CHEYENNE	WY		12/27/2021		220,193		(423)			(423)		1,281	1,281			
100076794	LOS ANGELES	CA		12/27/2021		1,734,988		(1,120)			(1,120)		7,485	7,485			
100076796	NEW ORLEANS	LA		12/27/2021		510,860		(348)			(348)		2,153	2,153			
100076797	IRVINGTON	NJ		12/27/2021		218,626		(275)			(275)		724	724			
100076798	OAKLAND PARK	FL		12/27/2021		279,279		(352)			(352)		1,045	1,045			
100076799	SAN JOSE	CA		12/27/2021		1,216,563		(1,140)			(1,140)		5,082	5,082			
100076800	YORBA LINDA	CA		12/27/2021		943,668		389			389		5,137	5,137			
100076801	CORONA	CA		12/27/2021		731,475		(806)			(806)		9,603	9,603			
100076802	JEWETT	TX		12/27/2021		262,103		(327)			(327)		(5)	(5)			
100076803	AUBREY	TX		12/27/2021		305,406		(533)			(533)		1,022	1,022			
100076804	LAKE HOPATCONG	NJ		12/27/2021		309,532		(3,624)			(3,624)		2,848	2,848			
100076805	CHATSWORTH	CA		12/27/2021		583,996		(453)			(453)		2,519	2,519			
100076807	MC LEAN	VA		12/27/2021		1,196,284		(1,305)			(1,305)		4,601	4,601			
100076808	LAUGHLIN	NV		12/27/2021		84,971		(363)			(363)		605	605			
100076809	FORT COLLINS	CO		12/27/2021		369,404		(630)			(630)		1,659	1,659			
100076810	WILSON	NC		12/27/2021		228,148		(186)			(186)		640	640			
100076811	MIAMI	FL		12/27/2021		505,533		(683)			(683)		1,689	1,689			
100076813	FRISCO	TX		12/27/2021		306,756		(269)			(269)		960	960			
100076814	WILDOMAR	CA		12/27/2021		563,774		(545)			(545)		2,065	2,065			
100076815	HOUSTON	TX		12/27/2021		989,212		(1,566)			(1,566)		8,637	8,637			
100076816	SANTA ROSA	CA		12/27/2021		337,267		(171)			(171)		1,573	1,573			
100076817	CHEYENNE	WY		12/27/2021		228,236		(378)			(378)		1,023	1,023			
100076820	MARIETTA	GA		12/27/2021		1,362,789		(848)			(848)		5,676	5,676			
100076821	FREEHOLD	NJ		12/27/2021		979,058		(558)			(558)		4,155	4,155			
100076822	ST PETERSBURG	FL		12/27/2021		4,243,278		961			961		22,305	22,305			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076823	MORRISTOWN	NJ		12/27/2021		434,885		(729)			(729)		2,349	2,349			
100076824	AUSTIN	TX		12/27/2021		322,179		(657)			(657)		971	971			
100076825	SAN DIEGO	CA		12/27/2021		1,107,205		(894)			(894)		4,445	4,445			
100076826	COLONIA	NJ		12/27/2021		620,198		(642)			(642)		4,329	4,329			
100076827	HORSESHOE BEND	ID		12/27/2021		500,684		(634)			(634)		2,051	2,051			
100076829	BAYONNE	NJ		12/27/2021		339,369		(355)			(355)		1,413	1,413			
100076830	SAN FRANCISCO	CA		12/27/2021		1,544,602		(565)			(565)		7,240	7,240			
100076831	ARVADA	CO		12/27/2021		507,742		(421)			(421)		2,065	2,065			
100076832	BRYAN	TX		12/27/2021		354,741		(601)			(601)		2,100	2,100			
100076833	WINCHESTER	KY		12/27/2021		153,990		(200)			(200)		531	531			
100076834	NEWARK	NJ		01/10/2022		353,968		(530)			(530)		1,230	1,230			
100076835	WELLINGTON	FL		12/27/2021		1,360,936		(274)			(274)		7,143	7,143			
100076836	MIAMI	FL		12/27/2021		512,640		(878)			(878)		1,800	1,800			
100076839	MIAMI	FL		01/10/2022		605,899		(171)			(171)		2,950	2,950			
100076840	FRISCO	TX		12/27/2021		480,223		(652)			(652)		1,874	1,874			
100076841	TREASURE ISLAND	FL		12/27/2021		275,625		(171)			(171)		1,219	1,219			
100076843	RENO	NV		12/27/2021		284,931		(310)			(310)		1,058	1,058			
100076845	CHAMPIONS GATE	FL		12/27/2021		310,122		(483)			(483)		1,173	1,173			
100076846	IRVINE	CA		12/27/2021		615,104		(599)			(599)		2,296	2,296			
100076847	ALLENTOWN	PA		12/27/2021		301,443		(302)			(302)		1,314	1,314			
100076848	LOGANVILLE	GA		01/10/2022		226,988		(143)			(143)		976	976			
100076850	WATERTOWN	WI		12/27/2021		144,393		(200)			(200)		491	491			
100076851	GRANADA HILLS	CA		12/27/2021		588,514		(189)			(189)		4,138	4,138			
100076852	MIAMI	FL		12/27/2021		530,767		(441)			(441)		1,939	1,939			
100076865	WASHINGTON	DC		01/03/2022		50,886		(31)			(31)		488	488			
100076870	WEST ST PAUL	MN		01/03/2022		114,313		(66)			(66)		712	712			
100076879	BEDFORD	TX		01/03/2022		71,283		(186)			(186)		337	337			
100076883	ANAHOLA	HI		01/03/2022		23,638		(150)			(150)		2,706	2,706			
100076886	HUNTSVILLE	AL		01/03/2022		73,602		(125)			(125)		376	376			
100076892	ELK GROVE VILLAGE	IL		01/03/2022		251,131		(4,593)			(4,593)		246,538	246,538			
100076905	SHREVEPORT	LA		01/03/2022		49,335		(139)			(139)		223	223			
100076909	LAKE ELSINORE	CA		01/03/2022		148,744		(178)			(178)		496	496			
100076910	KENTON	OH		01/03/2022		162,629		(31)			(31)		618	618			
100076913	LAS VEGAS	NV		01/03/2022		194,471		(108)			(108)		2,190	2,190			
100076917	ALUM BRIDGE	WV		01/03/2022		62,386		(23)			(23)		327	327			
100076925	TAYLORVILLE	IL		01/03/2022		106,695		(6)			(6)		243	243			
100076927	ODESSA	TX		01/03/2022		128,269		(40)			(40)		548	548			
100076930	MIAMI	FL		01/03/2022		231,558		(4,400)			(4,400)		147,619	147,619			
100076940	EL PASO	TX		01/03/2022		112,536		(232)			(232)		512	512			
100076949	HARRISBURG	PA		01/03/2022		128,316		(47)			(47)		610	610			
100076950	DAVENPORT	FL		01/03/2022		84,143		(41)			(41)		643	643			
100076951	WYANDOTTE	MI		01/03/2022		61,534		(15)			(15)		214	214			
100076963	ADKINS	TX		01/03/2022		45,078		(425)			(425)		5,622	5,622			
100076965	FORT WORTH	TX		01/03/2022		90,572		(216)			(216)		426	426			
100076970	WACO	TX		01/03/2022		38,298		(152)			(152)		760	760			
100076974	ATLANTA	GA		01/03/2022		111,598		(516)			(516)		6,657	6,657			
100076977	WOLCOTT	CT		01/03/2022		88,961		(149)			(149)		278	278			
100076989	EL DORADO	AR		01/03/2022		113,570		(250)			(250)		1,028	1,028			
100077004	BUCHANAN	MI		01/03/2022		67,711		(47)			(47)		493	493			
100077007	GWINNER	ND		01/03/2022		101,233		(60)			(60)		1,292	1,292			
100077009	HOUMA	LA		01/03/2022		35,455		(99)			(99)		662	662			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077011	HOBART	IN		01/03/2022		82,017		(180)			(180)		417	417			
100077018	PONTIAC	MI		01/03/2022		33,907		58			58		(3,333)	(3,333)			
100077019	HARLINGEN	TX		01/03/2022		67,340		(14)			(14)		125	125			
100077021	COVINGTON	GA		01/03/2022		127,003		(163)			(163)		1,187	1,187			
100077026	CROWLEY	TX		01/03/2022		169,776		(75)			(75)		575	575			
100077031	SEDGWICK	KS		01/03/2022		75,120		(147)			(147)		654	654			
100077037	ALAMOGORDO	NM		01/03/2022		37,976		(103)			(103)		170	170			
100077041	HAMPTON	GA		01/03/2022		82,227		(21)			(21)		278	278			
100077042	CHARLOTTE	NC		01/03/2022		108,122		(38)			(38)		550	550			
100077044	HUMBLE	TX		01/03/2022		79,125		(41)			(41)		410	410			
100077053	NEWINGTON	CT		01/03/2022		202,819		(45)			(45)		1,390	1,390			
100077054	FORT WORTH	TX		01/03/2022		102,047		(75)			(75)		437	437			
100077057	OPA LOCKA	FL		01/03/2022		120,567		(51)			(51)		596	596			
100077058	ODESSA	TX		01/03/2022		55,270		(62)			(62)		358	358			
100077064	UNION CITY	GA		01/03/2022		159,864		(92)			(92)		1,071	1,071			
100077065	LEES SUMMIT	MO		01/03/2022		134,548		(28)			(28)		557	557			
100077071	WASHINGTON	DC		01/03/2022		244,727		(83)			(83)		1,595	1,595			
100077078	SOMERTON	AZ		01/03/2022		124,528		(51)			(51)		4,870	4,870			
100077082	JACKSONVILLE	FL		01/03/2022		149,905		(18)			(18)		1,772	1,772			
100077090	PORTSMOUTH	VA		01/03/2022		133,112		(45)			(45)		1,115	1,115			
100077092	VILONIA	AR		01/03/2022		161,591		(56)			(56)		1,137	1,137			
100077097	ANTIOCH	CA		01/03/2022		212,907		(17)			(17)		983	983			
100077103	RIO LINDA	CA		01/03/2022		213,126		(159)			(159)		741	741			
100077107	BONITA	CA		01/03/2022		384,638		(16)			(16)		7,049	7,049			
100077111	HENDERSON	NV		01/03/2022		195,623		(144)			(144)		1,204	1,204			
100077116	COLUMBUS	GA		01/03/2022		103,169		(41)			(41)		401	401			
100077121	PACE	FL		01/03/2022		70,298		(36)			(36)		617	617			
100077128	CARTERSVILLE	GA		01/03/2022		115,314		(63)			(63)		1,097	1,097			
100077135	TEXARKANA	TX		01/03/2022		58,466		(33)			(33)		141	141			
100077141	PHOENIX	AZ		01/03/2022		122,663		(47)			(47)		878	878			
100077151	LAPEER	MI		01/03/2022		233,361		(89)			(89)		1,222	1,222			
100077153	PFLUGERVILLE	TX		01/03/2022		150,992		(144)			(144)		582	582			
100077154	SCHODACK LANDING	NY		01/03/2022		239,063		(7)			(7)		474	474			
100077160	CRITTENDEN	KY		01/03/2022		115,454		(4)			(4)						
100077162	DALLAS	TX		01/03/2022		164,893		(5)			(5)		342	342			
100077167	HOMELAND	CA		01/03/2022		76,711		(7)			(7)		2	2			
100077169	PHOENIX	AZ		01/03/2022		137,746		(66)			(66)		877	877			
100077170	LAMPASAS	TX		01/03/2022		96,664		(8)			(8)		1,614	1,614			
100077178	SPRING HILL	FL		01/03/2022		198,173		(55)			(55)		1,424	1,424			
100077185	DUNNVILLE	KY		01/03/2022		74,295		(37)			(37)		214	214			
100077190	SAN ANTONIO	TX		01/03/2022		139,402		(120)			(120)		1,566	1,566			
100077192	ALEXANDER	AR		01/03/2022		147,621		(28)			(28)		1,117	1,117			
100077193	FORT WORTH	TX		01/03/2022		132,582		(91)			(91)		197	197			
100077194	WARNER ROBINS	GA		01/03/2022		90,471		(141)			(141)		883	883			
100077203	VICTORVILLE	CA		01/03/2022		163,792		(73)			(73)		713	713			
100077206	SQUAW VALLEY	CA		01/03/2022		167,904		(54)			(54)		869	869			
100077207	GAINESVILLE	GA		01/03/2022		147,896		(8)			(8)		4	4			
100077208	NORTH HIGHLANDS	CA		01/03/2022		64,701		(23)			(23)		552	552			
100077211	MUSCLE SHOALS	AL		01/03/2022		209,113		(105)			(105)		2,687	2,687			
100077215	MERCED	CA		01/03/2022		130,124		(11)			(11)		(6)	(6)			
100077217	BARNHART	MO		01/03/2022		83,676		(4)			(4)		462	462			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077218	SAN BERNARDINO	CA		01/03/2022		121,611		(92)			(92)		598	598			
100077221	CHEYENNE	WY		01/03/2022		169,903		(123)			(123)		832	832			
100077230	ORLANDO	FL		01/03/2022		152,234		(122)			(122)		1,061	1,061			
100077232	HEMET	CA		01/03/2022		71,208		(20)			(20)		243	243			
100077235	PORTSMOUTH	VA		01/03/2022		119,001		(123)			(123)		(1)	(1)			
100077245	NORCROSS	GA		01/03/2022		82,501		(86)			(86)		636	636			
100077246	BROCKTON	MA		01/03/2022		129,685		(53)			(53)		599	599			
100077247	LAUDERDALE LAKES	FL		01/03/2022		66,113		(46)			(46)		445	445			
100077249	ANTLERS	OK		01/03/2022		65,365		(32)			(32)		208	208			
100077250	PORTSMOUTH	VA		01/03/2022		63,234		(25)			(25)		1,174	1,174			
100077251	PALM BAY	FL		01/03/2022		105,089		(42)			(42)		779	779			
100077252	LYNDHURST	OH		01/03/2022		68,454		(38)			(38)		467	467			
100077256	STAFFORD	VA		01/03/2022		157,342		(28)			(28)		4	4			
100077267	HAMILTON	AL		01/03/2022		81,144		(60)			(60)		3,178	3,178			
100077274	PLANTATION	FL		01/03/2022		150,771		(50)			(50)		1,147	1,147			
100077277	GASTONIA	NC		01/03/2022		97,966		(78)			(78)		415	415			
100077280	CHATSWORTH	GA		01/03/2022		110,826		(71)			(71)		570	570			
100077295	KANSAS CITY	KS		01/03/2022		111,078		(46)			(46)		3,419	3,419			
100077315	DAINGERFIELD	TX		01/03/2022		55,436		(44)			(44)		233	233			
100077317	HIXSON	TN		01/03/2022		128,659		(50)			(50)		2,180	2,180			
100077321	JACKSON	TN		01/03/2022		115,710		(31)			(31)		613	613			
100077323	GRANITE FALLS	NC		01/03/2022		87,181		(64)			(64)		723	723			
100077326	KANSAS CITY	MO		01/03/2022		63,116		(26)			(26)		555	555			
100077329	HUNTINGTON	WV		01/03/2022		81,524		(77)			(77)		491	491			
100077334	NORFOLK	VA		01/03/2022		49,911		(26)			(26)		1,655	1,655			
100077339	NORTH CANTON	OH		01/03/2022		128,852		(39)			(39)		380	380			
100077340	CENTER POINT	AL		01/03/2022		53,545		(31)			(31)		817	817			
100077342	MARTINSBURG	WV		01/03/2022		45,156		(18)			(18)		362	362			
100077343	FRESNO	CA		01/03/2022		94,976		(59)			(59)		437	437			
100077344	ANDERSON	CA		01/03/2022		205,827		(46)			(46)		1,387	1,387			
100077347	CHOCTAW	OK		01/03/2022		98,366		(39)			(39)		418	418			
100077353	SUMMERVILLE	GA		01/03/2022		74,496		43			43		253	253			
100077363	NORRISTOWN	PA		01/03/2022		82,513		(20)			(20)		465	465			
100077364	FORT PIERCE	FL		01/03/2022		115,518		(82)			(82)		778	778			
100077365	CLIMAX	GA		01/03/2022		63,123		(15)			(15)		166	166			
100077366	DANVILLE	VA		01/03/2022		108,553		(76)			(76)		566	566			
100077377	BRUNSWICK	GA		01/03/2022		152,430		(14)			(14)		1,059	1,059			
100077379	WILMINGTON	DE		01/03/2022		187,473		(85)			(85)		2,894	2,894			
100077392	STEM	NC		01/03/2022		116,825		(122)			(122)		362	362			
100077398	DISTRICT HEIGHTS	MD		01/03/2022		173,727		(98)			(98)		976	976			
100077399	ROUND ROCK	TX		01/03/2022		113,683		(92)			(92)		759	759			
100077406	LEHIGH ACRES	FL		01/03/2022		90,815		(50)			(50)		181	181			
100077407	HOUMA	LA		01/03/2022		128,200		(44)			(44)		638	638			
100077408	SAN ANTONIO	TX		01/03/2022		191,008		(66)			(66)		718	718			
100077410	RINGGOLD	GA		01/03/2022		134,794		(47)			(47)		607	607			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		128,240		(60)			(60)		1,235	1,235			
100077416	FLORISSANT	MO		01/03/2022		73,658		(26)			(26)		756	756			
100077419	HASTINGS	NE		01/03/2022		88,545		(16)			(16)		529	529			
100077423	CLAY	NY		01/03/2022		83,754		(2)			(2)		174	174			
100077424	CHESTERFIELD	VA		01/03/2022		506,637		(132)			(132)		2,581	2,581			
100077426	HORIZON CITY	TX		01/03/2022		112,702		(44)			(44)		439	439			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077434	ATLANTA	GA		01/03/2022		169,918		(81)			(81)		828	828			
100077441	CANTON	GA		01/03/2022		111,456		(28)			(28)		695	695			
100077444	HANOVER	PA		01/03/2022		117,572		(41)			(41)		446	446			
100077447	MADISON	TN		01/03/2022		142,171		(73)			(73)		800	800			
100077454	CAMDENTON	MO		01/03/2022		161,278		(101)			(101)		847	847			
100077455	COLLEGEVILLE	PA		01/03/2022		263,532		(49)			(49)		1,221	1,221			
100077456	CINCINNATI	OH		01/03/2022		76,337		(67)			(67)		360	360			
100077461	OSCEOLA	AR		01/03/2022		88,157		(63)			(63)		604	604			
100077463	DUNCANVILLE	TX		01/03/2022		144,872		(99)			(99)		763	763			
100077464	CANTON	GA		01/03/2022		148,813		(67)			(67)		565	565			
100077481	WESTLAND	MI		01/03/2022		104,884		(238)			(238)		208	208			
100077483	COLTON	CA		01/03/2022		229,965		(94)			(94)		2,253	2,253			
100077486	DOUGLASVILLE	GA		01/03/2022		111,881		(103)			(103)		330	330			
100077493	WOODSTOCK	VA		01/03/2022		169,164		(18)			(18)		1,484	1,484			
100077494	CLAYTON	NC		01/03/2022		191,738		(74)			(74)		1,735	1,735			
100077496	KNOXVILLE	TN		01/03/2022		117,287		(67)			(67)		861	861			
100077499	ROCHESTER	IN		01/03/2022		129,493		(33)			(33)		260	260			
100077502	ATLANTA	GA		01/03/2022		124,286		(34)			(34)		250	250			
100077504	DAVENPORT	FL		01/03/2022		207,318		(45)			(45)		1,222	1,222			
100077506	FLORISSANT	MO		01/03/2022		75,474		(36)			(36)		548	548			
100077510	ASHLAND CITY	TN		01/03/2022		219,904		(51)			(51)		426	426			
100077513	THOMASVILLE	AL		01/03/2022		152,310		(53)			(53)		892	892			
100077516	AMANDA	OH		01/03/2022		160,610		(73)			(73)		1,200	1,200			
100077524	PARSONS	KS		01/03/2022		87,939		(962)			(962)		75,642	75,642			
100077525	BUCKEYE	AZ		01/03/2022		233,326		(97)			(97)		4,009	4,009			
100077526	WOOSTER	OH		01/03/2022		111,379		(74)			(74)		520	520			
100077528	REX	GA		01/03/2022		170,806		(82)			(82)		3,027	3,027			
100077535	AMERICUS	GA		01/03/2022		60,285		(27)			(27)		201	201			
100077542	CLIO	MI		01/03/2022		124,689		(114)			(114)		954	954			
100077543	CINCINNATI	OH		01/03/2022		119,266		(73)			(73)		848	848			
100077548	ORLANDO	FL		01/03/2022		200,216		(140)			(140)		6,118	6,118			
100077549	TUSCALOOSA	AL		01/03/2022		148,018		(94)			(94)		960	960			
100077555	UNIONVILLE	VA		01/03/2022		150,617		(94)			(94)		500	500			
100077558	LEHIGH ACRES	FL		01/03/2022		152,941		(139)			(139)		781	781			
100077560	MEMPHIS	TN		01/03/2022		63,667		(33)			(33)		324	324			
100077563	WICHITA	KS		01/03/2022		135,608		(69)			(69)		435	435			
100077565	BATAVIA	NY		01/03/2022		86,305		(29)			(29)		144	144			
100077571	JOHNSTOWN	PA		01/03/2022		142,141		(95)			(95)		699	699			
100077573	SLIDELL	LA		01/03/2022		106,705		(9)			(9)		1	1			
100077577	ROSENBERG	TX		01/03/2022		174,633		(256)			(256)		5,711	5,711			
100077579	EL PASO	TX		01/03/2022		137,128		(96)			(96)		649	649			
100077585	RUSHVILLE	IN		01/03/2022		54,445		(42)			(42)		163	163			
100077588	BIRMINGHAM	AL		01/03/2022		66,322		(31)			(31)		315	315			
100077595	SIOUX CITY	IA		01/03/2022		82,221		(2,049)			(2,049)		80,172	80,172			
100077597	WARNER ROBINS	GA		01/03/2022		135,470		(145)			(145)		656	656			
100077599	ERIE	PA		01/03/2022		110,968		(99)			(99)		739	739			
100077601	GREER	SC		01/03/2022		110,870		(58)			(58)		575	575			
100077606	EL MIRAGE	AZ		01/03/2022		168,454		(77)			(77)		1,644	1,644			
100077608	TALLAPOOSA	GA		01/03/2022		94,594		(7)			(7)		143	143			
100077620	JACKSONVILLE	FL		01/03/2022		118,004		(78)			(78)		2	2			
100077629	NINETY SIX	SC		01/03/2022		69,083		(63)			(63)		1,350	1,350			

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100077631	SAN ANTONIO	TX		01/03/2022		88,872		(68)			(68)		519	519			
100077632	TAYLORVILLE	IL		01/03/2022		72,224		(61)			(61)		855	855			
100077643	CLEARFIELD	UT		01/03/2022		238,749		(180)			(180)		626	626			
100077649	NEW WINDSOR	NY		01/03/2022		188,810		(180)			(180)		967	967			
100077655	ANDERSON	SC		01/03/2022		122,132		(77)			(77)		573	573			
100077661	MESA	AZ		01/03/2022		184,815		(114)			(114)		870	870			
100077664	PHILADELPHIA	PA		01/03/2022		118,884		(90)			(90)		523	523			
100077665	MORRIS	IL		01/03/2022		152,544		(112)			(112)		3,955	3,955			
100077666	MORRILL	NE		01/03/2022		83,851		(41)			(41)		407	407			
100077668	MINDEN	LA		01/03/2022		140,061		(51)			(51)		680	680			
100077669	COLORADO SPRINGS	CO		01/03/2022		277,706		(113)			(113)		1,448	1,448			
100077679	TALLAHASSEE	FL		01/03/2022		132,037		(78)			(78)		406	406			
100077682	LAKE CITY	AR		01/03/2022		65,081		(25)			(25)		312	312			
100077683	GALLITZIN	PA		01/03/2022		68,230		(26)			(26)		225	225			
100077684	APPLE VALLEY	CA		01/03/2022		166,720		(88)			(88)		2,287	2,287			
100077685	FORT WORTH	TX		01/03/2022		237,838		(1,395)			(1,395)		338	338			
100077689	MCCOMB	MS		01/03/2022		78,369		(36)			(36)		236	236			
100077693	BELLEVUE	NE		01/03/2022		111,550		(41)			(41)		1,035	1,035			
100077694	GERMANTOWN	OH		01/03/2022		131,353		(35)			(35)		603	603			
100077695	TULSA	OK		01/03/2022		102,682		(55)			(55)		696	696			
100077696	MIAMI	FL		01/03/2022		245,981		(130)			(130)		1,550	1,550			
100077702	WHITEHALL	MI		01/03/2022		108,224		(63)			(63)		623	623			
100077707	HATTIESBURG	MS		01/03/2022		185,497		(856)			(856)		66	66			
100077717	HUBERT	NC		01/03/2022		127,725		(51)			(51)		414	414			
100077719	SHENANDOAH	PA		01/03/2022		110,543		(78)			(78)		264	264			
100077722	ORLANDO	FL		01/03/2022		92,283		(46)			(46)		1,108	1,108			
100077725	SHREVEPORT	LA		01/03/2022		83,396		(18)			(18)		896	896			
100077726	SAPULPA	OK		01/03/2022		96,024		(358)			(358)		77,700	77,700			
100077731	HATTIESBURG	MS		01/03/2022		46,537		(9)			(9)		72	72			
100077739	READING	PA		01/03/2022		81,722		(41)			(41)		1,403	1,403			
100077741	HAZLETON	PA		01/03/2022		119,112		(57)			(57)		740	740			
100077744	KALAMAZOO	MI		01/03/2022		117,034		(6)			(6)		626	626			
100077745	BELLEVUE	NE		01/03/2022		156,602		(40)			(40)		1,955	1,955			
100077749	WEST HAVEN	CT		01/03/2022		127,811		(51)			(51)		1,439	1,439			
100077750	ALLEGAN	MI		01/03/2022		110,371		(17)			(17)		526	526			
100077751	MOGADORE	OH		01/03/2022		223,443		(24)			(24)		705	705			
100077752	CORCORAN	CA		01/03/2022		217,304		(40)			(40)		1,056	1,056			
100077757	BROWNSVILLE	TX		01/03/2022		163,241		(56)			(56)		981	981			
100077759	CLEVELAND	OH		01/03/2022		38,086		(2)			(2)		111	111			
100077791	ATLANTA	GA		12/23/2021		213,888		(376)			(376)		807	807			
100077796	WEST PALM BEACH	FL		12/23/2021		213,719		(398)			(398)		758	758			
100077799	BRADENTON	FL		12/23/2021		302,886		(333)			(333)		647	647			
100077801	MIAMI	FL		12/23/2021		326,646		(316)			(316)		1,157	1,157			
100077802	LUTZ	FL		12/23/2021		558,350		(646)			(646)		2,308	2,308			
100077806	CAPE CORAL	FL		12/23/2021		734,798		(502)			(502)		2,809	2,809			
100077807	POWAY	CA		12/23/2021		418,899		(264)			(264)		529	529			
100077810	MALIBU	CA		12/23/2021		2,080,413		(2,471)			(2,471)		10,907	10,907			
100077811	MARSHALL	MI		12/23/2021		230,606		(296)			(296)		716	716			
100077812	MEDFORD	OR		12/23/2021		409,534		(506)			(506)		1,403	1,403			
100077814	GRIFFIN	GA		12/23/2021		257,493		(227)			(227)		749	749			
100077815	OAKLAND	CA		01/14/2022		900,020		(1,033)			(1,033)		3,432	3,432			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077816	BEVERLY HILLS	CA		01/14/2022		836,205		(988)			(988)		3,183	3,183			
100077817	SAN LEANDRO	CA		01/14/2022		253,468		(167)			(167)		1,158	1,158			
100077818	GARDEN GROVE	CA		01/14/2022		808,718		(583)			(583)		3,594	3,594			
100077819	CALABASAS	CA		01/14/2022		471,682		(111)			(111)		3,446	3,446			
100077820	HUNTINGTON BEACH	CA		01/14/2022		275,974		(186)			(186)		1,257	1,257			
100077821	FRISCO	TX		01/14/2022		504,464		(479)			(479)		2,166	2,166			
100077823	MIAMI	FL		01/14/2022		201,195		(257)			(257)		834	834			
100077824	FONTANA	CA		01/14/2022		597,659		(710)			(710)		1,937	1,937			
100077825	TUSTIN	CA		01/14/2022		992,560		(360)			(360)		8,584	8,584			
100077827	OAKLAND	CA		01/14/2022		1,364,831		(32)			(32)		100	100			
100077828	OCEANSIDE	CA		01/14/2022		674,194		(138)			(138)		313	313			
100077830	ALBUQUERQUE	NM		01/14/2022		212,735		(191)			(191)		1,209	1,209			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		576,334		(96)			(96)		2,850	2,850			
100077871	Amsterdam	NLD		12/29/2021		27,611							537	537			
100077873	Amsterdam	NLD		12/29/2021		10,829							208	208			
100077874	Amsterdam	NLD		12/29/2021		10,275							237	237			
100077877	Amsterdam	NLD		12/29/2021		35,265							686	686			
100077883	Amsterdam	NLD		12/29/2021		6,049							117	117			
100077886	Amsterdam	NLD		12/29/2021		32,053							625	625			
100077891	Amsterdam	NLD		12/29/2021		21,554							410	410			
100077896	Amsterdam	NLD		12/29/2021		98,895							266	266			
100077900	Amsterdam	NLD		12/29/2021		8,766							170	170			
100077903	Amsterdam	NLD		12/29/2021		28,107							532	532			
100077906	Amsterdam	NLD		12/29/2021		53,580							286	286			
100077908	Amsterdam	NLD		12/29/2021		10,219							199	199			
100077910	Amsterdam	NLD		12/29/2021		46,632							1,077	1,077			
100077916	Amsterdam	NLD		12/29/2021		15,429							299	299			
100077918	Amsterdam	NLD		12/29/2021		11,435							190	190			
100077924	Amsterdam	NLD		12/29/2021		5,197							(33)	(33)			
100077929	Amsterdam	NLD		12/29/2021		161,371							861	861			
100077931	Amsterdam	NLD		12/29/2021		35,567							821	821			
100077932	Amsterdam	NLD		12/29/2021		33,196							766	766			
100077935	MIAMI	FL		01/10/2022		439,629		(256)			(256)		1,736	1,736			
100077936	SAN DIEGO	CA		01/10/2022		275,669		(139)			(139)		1,159	1,159			
100077937	CASTLE ROCK	CO		01/10/2022		587,936		(589)			(589)		6,308	6,308			
100077938	PONTE VEDRA	FL		01/10/2022		394,253		(261)			(261)		1,549	1,549			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		241,768		(179)			(179)		1,435	1,435			
100077941	ZEPHYR COVE	NV		01/10/2022		400,017		(252)			(252)		2,245	2,245			
100077942	AUSTIN	TX		01/10/2022		1,468,294		174			174		7,513	7,513			
100077943	PORT SAINT LUCIE	FL		01/10/2022		274,165		31			31		1,394	1,394			
100077944	CHINO	CA		01/10/2022		793,031		(843)			(843)		2,995	2,995			
100077945	DORAL	FL		01/10/2022		576,797		(444)			(444)		2,384	2,384			
100077947	SAG HARBOR	NY		01/10/2022		800,305		(696)			(696)		3,267	3,267			
100077949	LATHROP	CA		02/18/2022		420,484		(114)			(114)		1,698	1,698			
100077951	FRESNO	CA		01/13/2022		276,312		(210)			(210)		1,125	1,125			
100077956	NEWPORT BEACH	CA		01/13/2022		1,500,538		(254)			(254)		7,500	7,500			
100077957	NEWPORT BEACH	CA		01/13/2022		1,781,929		(564)			(564)		7,500	7,500			
100077958	KILL DEVIL HILLS	NC		01/06/2022		466,040		(92)			(92)		465	465			
100077960	LIBERTY LAKE	WA		02/18/2022		663,743		(114)			(114)		3,143	3,143			
100077968	ENCINITAS	CA		01/06/2022		1,146,991		(224)			(224)		5,452	5,452			
100077970	CRESTWOOD	IL		01/06/2022		183,642		(313)			(313)		502	502			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077971	CLEARWATER	FL		02/18/2022		1,164,387		(2,056)			(2,056)		5,780	5,780			
100077972	SIMI VALLEY	CA		02/18/2022		253,893		(157)			(157)		1,111	1,111			
100077973	INDIO	CA		02/18/2022		1,332,200		(1,409)			(1,409)		4,644	4,644			
100077985	BOYNTON BEACH	FL		02/18/2022		139,073		(322)			(322)		447	447			
100077987	GOLD RIVER	CA		01/06/2022		1,278,290		(131)			(131)		40	40			
100077989	SMYRNA	GA		01/13/2022		388,864		(335)			(335)		1,366	1,366			
100077992	PROVO	UT		01/06/2022		490,199		(46)			(46)		11	11			
100078001	GARLAND	TX		02/18/2022		285,114		(362)			(362)		1,263	1,263			
100078002	STUDIO CITY	CA		02/18/2022		2,156,955		(1,295)			(1,295)		9,244	9,244			
100078003	BURBANK	CA		01/12/2022		1,765,393		(551)			(551)		7,422	7,422			
100078005	WRIGHTWOOD	CA		01/12/2022		358,815		(98)			(98)		1,410	1,410			
100078007	LIBERTY HILL	TX		01/12/2022		441,551		(136)			(136)		2,918	2,918			
100078009	ELIZABETH	NJ		01/12/2022		424,091		(287)			(287)		7,624	7,624			
100078011	TOMS RIVER	NJ		01/12/2022		337,939		(95)			(95)		1,315	1,315			
100078013	WESTON	FL		01/12/2022		436,537		(145)			(145)		1,816	1,816			
100078015	VICTOR	ID		01/12/2022		1,169,293		(619)			(619)		14,471	14,471			
100078017	BAYVILLE	NY		01/12/2022		438,784		(150)			(150)		1,912	1,912			
100078019	CORONA	NY		01/12/2022		648,759		(225)			(225)		2,827	2,827			
100078022	MIAMI	FL		01/12/2022		368,063		(123)			(123)		1,576	1,576			
100078023	PALMDALE	CA		01/12/2022		764,426		(309)			(309)		5,738	5,738			
100078024	POTOMAC	MD		01/12/2022		1,019,211		(146)			(146)		200	200			
100078025	PROSPECT	KY		01/12/2022		151,705		(43)			(43)		647	647			
100078026	MANSFIELD	TX		01/12/2022		285,710		(87)			(87)		1,218	1,218			
100078027	LAS VEGAS	NV		01/12/2022		406,161		(161)			(161)		1,830	1,830			
100078029	DELRAY BEACH	FL		01/12/2022		819,457		(309)			(309)		3,448	3,448			
100078031	GARDNERVILLE	NV		01/12/2022		445,309		(127)			(127)		1,789	1,789			
100078032	WASHINGTON	DC		01/12/2022		1,492,266		(760)			(760)		7,358	7,358			
100078034	NASHVILLE	TN		01/12/2022		823,189		(414)			(414)		5,506	5,506			
100078035	ANKENY	IA		01/12/2022		507,465		(162)			(162)		2,123	2,123			
100078037	TORRANCE	CA		01/12/2022		833,344		(404)			(404)		4,529	4,529			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		762,247		(589)			(589)		14,136	14,136			
100078045	VENICE	CA		01/21/2022		1,421,963		(934)			(934)		7,325	7,325			
100078046	VENICE	CA		01/21/2022		1,389,368		(913)			(913)		7,157	7,157			
100078047	LAHAINA	HI		01/21/2022		2,953,736		(1,192)			(1,192)		22,287	22,287			
100078049	DETROIT	MI		01/21/2022		247,989		(63)			(63)		1,413	1,413			
100078051	VENICE	CA		01/21/2022		1,324,177		(870)			(870)		6,821	6,821			
100078052	ASBURY PARK	NJ		01/21/2022		165,794		(154)			(154)		752	752			
100078053	WINTER PARK	FL		01/21/2022		315,881		(124)			(124)		1,432	1,432			
100078185	TUCSON	AZ		02/10/2022		566,554		(834)			(834)		9,506	9,506			
100078186	LOS ANGELES	CA		02/10/2022		1,473,763		465			465		7,278	7,278			
100078201	LOS ANGELES	CA		02/10/2022		447,462		(54)			(54)		33	33			
100078204	BEECH MOUNTAIN	NC		02/10/2022		470,584		(372)			(372)		1,805	1,805			
100078207	MCKINNEY	TX		02/10/2022		616,626		(674)			(674)		2,196	2,196			
100078208	PALM SPRINGS	CA		02/10/2022		797,115		(138)			(138)		497	497			
100078211	BEECH MOUNTAIN	NC		02/10/2022		211,249		(373)			(373)		710	710			
100078213	SAN FRANCISCO	CA		02/10/2022		172,479		(253)			(253)		549	549			
100078215	BEECH MOUNTAIN	NC		02/10/2022		213,985		(352)			(352)		724	724			
100078218	SAN DIEGO	CA		02/10/2022		485,353		81			81		3,348	3,348			
100078219	CELINA	TX		02/10/2022		265,911		(464)			(464)		879	879			
100078222	BALTIMORE	MD		02/10/2022		352,202		(531)			(531)		1,118	1,118			
100078230	CHULA VISTA	CA		02/10/2022		482,812		(195)			(195)		2,080	2,080			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078231	HURON	OH		02/10/2022		140,869		(195)			(195)		476	476			
100078233	PALM CITY	FL		02/10/2022		276,001		(316)			(316)		1,706	1,706			
100078234	CHATSWORTH	CA		02/10/2022		1,529,239		1,767			1,767		8,313	8,313			
100078238	EL CAJON	CA		02/10/2022		237,235		(53)			(53)		1,074	1,074			
100078239	PUEBLO	CO		02/10/2022		241,280		(503)			(503)		725	725			
100078244	LACEY	WA		02/10/2022		566,290		(266)			(266)		2,377	2,377			
100078246	PHOENIX	AZ		02/10/2022		507,878		(674)			(674)		1,624	1,624			
100078247	DEARBORN	MI		02/10/2022		307,898		(330)			(330)		868	868			
100078250	WEST NEW YORK	NJ		02/10/2022		351,632		(238)			(238)		1,403	1,403			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		1,451,492		(203)			(203)		9,000	9,000			
100078253	NOKOMIS	FL		02/10/2022		195,812		(205)			(205)		8,000	8,000			
100078254	BLAINE	WA		02/10/2022		769,233		(403)			(403)		2,458	2,458			
100078256	SANTA ROSA BEACH	FL		02/10/2022		620,263		(561)			(561)		2,242	2,242			
100078258	SPRING	TX		02/10/2022		128,171		(345)			(345)		329	329			
100078261	MCKINNEY	TX		02/10/2022		461,754		(467)			(467)		1,558	1,558			
100078262	WILTON	CA		02/10/2022		548,834		(736)			(736)		1,183	1,183			
100078264	ASHLAND	OR		02/10/2022		399,175		278			278		2,045	2,045			
100078266	LAKE WORTH	FL		02/10/2022		339,531		(398)			(398)		1,126	1,126			
100078267	MOORPARK	CA		02/10/2022		1,059,404		(870)			(870)		3,591	3,591			
100078268	LOS ANGELES	CA		02/10/2022		877,759		(806)			(806)		3,444	3,444			
100078269	WOODLAND HILLS	CA		02/10/2022		1,000,931		(1,012)			(1,012)		3,918	3,918			
100078270	LAWRENCEVILLE	GA		02/10/2022		227,410		(447)			(447)		1,599	1,599			
100078271	HOMESTEAD	FL		02/10/2022		264,273		(163)			(163)		1,102	1,102			
100078273	MELBOURNE	FL		02/10/2022		293,353		(368)			(368)		989	989			
100078274	HOMESTEAD	FL		02/10/2022		268,128		(162)			(162)		1,118	1,118			
100078275	HOMESTEAD	FL		02/10/2022		273,475		(337)			(337)		989	989			
100078276	HALLANDALE	FL		02/10/2022		302,830		(625)			(625)		2,279	2,279			
100078279	COLUMBIA	SC		02/10/2022		109,916		(197)			(197)		307	307			
100078280	LOS GATOS	CA		02/10/2022		2,969,068		(352)			(352)		15,663	15,663			
100078282	LONG BEACH	CA		02/10/2022		288,089		(143)			(143)		1,207	1,207			
100078284	SEGUIN	TX		02/10/2022		793,711		(469)			(469)		35	35			
100078287	COCOA BEACH	FL		02/10/2022		329,153		(84)			(84)		1,494	1,494			
100078288	PORTLAND	OR		03/10/2022		543,131		257			257		8,637	8,637			
100078290	TORRANCE	CA		02/10/2022		479,582		(343)			(343)		2,034	2,034			
100078292	LONG BEACH	CA		02/10/2022		518,220		81			81		2,489	2,489			
100078297	BELLINGHAM	WA		02/10/2022		1,773,082		(679)			(679)		6,116	6,116			
100078299	MIAMI BEACH	FL		02/10/2022		459,573		(416)			(416)		1,728	1,728			
100078301	MARICOPA	AZ		02/10/2022		266,093		(227)			(227)		1,019	1,019			
100078307	ATLANTA	GA		02/10/2022		485,954		(121)			(121)		2,074	2,074			
100078314	NEDERLAND	CO		02/10/2022		871,817		(395)			(395)		1,587	1,587			
100078316	KIRKLAND	WA		02/10/2022		337,233		(29)			(29)		2,701	2,701			
100078317	AMERICAN FORK	UT		02/10/2022		348,984		(121)			(121)		61	61			
100078321	PALM BEACH GARDENS	FL		02/10/2022		789,843		251			251		3,901	3,901			
100078324	PHOENIX	AZ		02/10/2022		298,444		(215)			(215)		1,211	1,211			
100078326	NAPLES	FL		02/10/2022		770,175		(756)			(756)		2,695	2,695			
100078330	SUGAR LAND	TX		02/10/2022		300,112		(1,061)			(1,061)		3,176	3,176			
100078332	CAPE CORAL	FL		02/10/2022		364,787		(403)			(403)		1,697	1,697			
100078337	MIAMI	FL		02/10/2022		719,144		(468)			(468)		2,618	2,618			
100078342	PARADISE VALLEY	AZ		02/10/2022		2,837,845		(2,651)			(2,651)		9,210	9,210			
100078345	TEMPE	AZ		02/10/2022		285,483		(496)			(496)		2,634	2,634			
100078351	PARKLAND	FL		02/10/2022		1,196,962		(694)			(694)		3,833	3,833			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078356	PHOENIX	AZ		02/10/2022		281,075		(54)			(54)		1,275	1,275			
100078357	CAPE CORAL	FL		02/10/2022		128,970		(277)			(277)		309	309			
100078362	RANCHO CUCAMONGA	CA		02/10/2022		1,134,190		(863)			(863)		4,298	4,298			
100078366	GRANITE BAY	CA		02/10/2022		532,350		34			34		2,809	2,809			
100078367	SAINT PETERSBURG	FL		02/10/2022		339,838		(484)			(484)		1,136	1,136			
100078372	BRANDON	FL		02/10/2022		324,210		(451)			(451)		833	833			
100078382	PHOENIX	AZ		02/10/2022		934,186		(240)			(240)		4,046	4,046			
100078397	SAN DIEGO	CA		02/10/2022		742,128		(321)			(321)		3,053	3,053			
100078399	SCOTTSDALE	AZ		02/10/2022		239,985		(150)			(150)		1,002	1,002			
100078407	FONTANA	CA		02/10/2022		609,718		(61)			(61)		3,021	3,021			
100078408	KEY WEST	FL		02/10/2022		1,822,794		(564)			(564)		7,876	7,876			
100078438	DANVILLE	CA		01/21/2022		2,681,560		(5,082)			(5,082)		28,986	28,986			
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		2,481,504		(1,215)			(1,215)		11,647	11,647			
100078441	NORTHRIDGE	CA		01/21/2022		438,175		(286)			(286)		2,162	2,162			
100078442	QUITMAN	TX		01/21/2022		158,362		(25)			(25)		758	758			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		496,669		(256)			(256)		1,915	1,915			
100078444	LAKE ARROWHEAD	CA		01/21/2022		905,870		(274)			(274)		4,585	4,585			
100078445	CORONA DEL MAR	CA		01/21/2022		593,854		(208)			(208)		2,986	2,986			
100078446	RIALTO	CA		01/21/2022		255,440		(126)			(126)		922	922			
100078447	CICERO	IN		01/25/2022		308,647		(343)			(343)		2,793	2,793			
100078448	SCOTTSDALE	AZ		01/25/2022		1,071,545		(173)			(173)		5,467	5,467			
100078449	ONTARIO	CA		01/25/2022		674,446		381			381		3,538	3,538			
100078450	PACIFIC PALISADES	CA		01/25/2022		886,409		(178)			(178)		4,135	4,135			
100078452	MOORESTOWN	NJ		01/25/2022		701,378		(232)			(232)		3,233	3,233			
100078453	MINNETONKA	MN		01/25/2022		472,768		(34)			(34)		1,842	1,842			
100078454	SANTA CLARITA	CA		01/25/2022		923,092		(1,168)			(1,168)		4,156	4,156			
100078456	NASHVILLE	TN		01/25/2022		985,482		18			18		4,638	4,638			
100078457	NASHVILLE	TN		01/25/2022		985,767		12			12		4,638	4,638			
100078459	MT PLEASANT	SC		01/25/2022		945,997		1,413			1,413		27,625	27,625			
100078460	VERO BEACH	FL		01/25/2022		455,799		(449)			(449)		2,914	2,914			
100078461	LAKE CITY	CO		01/25/2022		307,846		(283)			(283)		1,065	1,065			
100078462	GILROY	CA		01/25/2022		1,512,449		(1,026)			(1,026)		6,107	6,107			
100078463	HOMESTEAD	FL		01/25/2022		405,746		(375)			(375)		1,424	1,424			
100078464	BROOKLYN	NY		01/25/2022		616,350		319			319		3,021	3,021			
100078465	WAKE FOREST	NC		01/25/2022		533,878		(532)			(532)		1,820	1,820			
100078466	CAPE CORAL	FL		01/25/2022		330,527		(506)			(506)		1,011	1,011			
100078467	ANGOLA	NY		01/25/2022		142,040		(164)			(164)		488	488			
100078469	WHITTIER	CA		01/25/2022		870,695		(78)			(78)		300	300			
100078472	NORTH BRUNSWICK	NJ		02/02/2022		584,403		(606)			(606)		2,093	2,093			
100078474	PHOENIX	AZ		02/02/2022		129,948		(222)			(222)		372	372			
100078475	FORT LAUDERDALE	FL		02/02/2022		610,124		(635)			(635)		1,645	1,645			
100078476	MOUNT LAUREL	NJ		02/02/2022		253,436		(166)			(166)		1,522	1,522			
100078478	MIAMI BEACH	FL		02/02/2022		196,685		(403)			(403)		606	606			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		260,930		(330)			(330)		1,273	1,273			
100078480	ANNA	TX		02/02/2022		251,968		(431)			(431)		630	630			
100078481	NORTHLAKE	TX		02/02/2022		353,692		(290)			(290)		1,470	1,470			
100078482	STATEN ISLAND	NY		02/02/2022		522,415		(556)			(556)		2,896	2,896			
100078483	METAIRIE	LA		02/02/2022		409,990		(697)			(697)		1,254	1,254			
100078484	WESTPORT	WA		02/02/2022		259,601		(258)			(258)		994	994			
100078485	SAN ANTONIO	TX		02/02/2022		212,052		(159)			(159)		750	750			
100078487	AUSTIN	TX		02/02/2022		353,862		(487)			(487)		958	958			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078488	KAMUELA	HI		02/02/2022		632,527		(393)			(393)		2,382	2,382			
100078489	BRONX	NY		02/02/2022		579,075		231			231		5,245	5,245			
100078490	COLONIA	NJ		02/02/2022		343,798		(75)			(75)		1,511	1,511			
100078491	LONG BEACH	CA		02/02/2022		461,722		41			41		2,185	2,185			
100078496	TUCSON	AZ		02/02/2022		479,409		(410)			(410)		1,824	1,824			
100078497	MIAMI	FL		02/02/2022		739,719		(630)			(630)		2,343	2,343			
100078498	WINDERMERE	FL		02/25/2022		334,262		(326)			(326)		1,236	1,236			
100078499	PANAMA CITY BEACH	FL		02/02/2022		274,285		(300)			(300)		969	969			
100078501	KAILUA	HI		02/02/2022		1,521,660		(861)			(861)		6,275	6,275			
100078508	Amsterdam	NLD		01/26/2022		22,579							436	436			
100078510	Amsterdam	NLD		01/26/2022		54,551							1,250	1,250			
100078512	Amsterdam	NLD		01/26/2022		18,177							297	297			
100078514	Amsterdam	NLD		01/26/2022		13,538							310	310			
100078524	Amsterdam	NLD		01/26/2022		34,879							674	674			
100078527	Amsterdam	NLD		01/26/2022		9,684							185	185			
100078530	Amsterdam	NLD		01/26/2022		153,030							2,893	2,893			
100078532	Amsterdam	NLD		01/26/2022		40,297							785	785			
100078534	Amsterdam	NLD		01/26/2022		19,209							366	366			
100078536	Amsterdam	NLD		01/26/2022		22,053							425	425			
100078539	Amsterdam	NLD		01/26/2022		23,132							530	530			
100078544	Amsterdam	NLD		01/26/2022		8,875							170	170			
100078545	Amsterdam	NLD		01/26/2022		29,059							563	563			
100078548	Amsterdam	NLD		01/26/2022		9,025							173	173			
100078550	Amsterdam	NLD		01/26/2022		31,477							600	600			
100078552	Amsterdam	NLD		01/26/2022		7,819							151	151			
100078556	Amsterdam	NLD		01/26/2022		79,039							1,811	1,811			
100078565	Amsterdam	NLD		01/26/2022		26,107							493	493			
100078566	Amsterdam	NLD		01/26/2022		24,289							1,058	1,058			
100078574	Amsterdam	NLD		01/26/2022		14,124							269	269			
100078578	Amsterdam	NLD		01/26/2022		8,265							160	160			
100078581	Amsterdam	NLD		01/26/2022		21,167							409	409			
100078584	Amsterdam	NLD		01/26/2022		10,087							193	193			
100078586	Amsterdam	NLD		01/26/2022		11,096							212	212			
100078587	Amsterdam	NLD		01/26/2022		11,499							220	220			
100078590	Amsterdam	NLD		01/26/2022		10,894							208	208			
100078592	Amsterdam	NLD		01/26/2022		13,718							262	262			
100078594	Amsterdam	NLD		01/26/2022		10,491							200	200			
100078597	Amsterdam	NLD		01/26/2022		7,827							149	149			
100078598	Amsterdam	NLD		01/26/2022		8,657							171	171			
100078601	Amsterdam	NLD		01/26/2022		17,365							327	327			
100078603	Amsterdam	NLD		01/26/2022		13,718							262	262			
100078604	Amsterdam	NLD		01/26/2022		10,686							205	205			
100078608	Amsterdam	NLD		01/26/2022		23,462							453	453			
100078610	Amsterdam	NLD		01/26/2022		2,045,338							164,755	164,755			
100078616	Amsterdam	NLD		01/26/2022		10,283							198	198			
100078618	Amsterdam	NLD		01/26/2022		5,557							136	136			
100078621	Amsterdam	NLD		01/26/2022		10,692							204	204			
100078623	Amsterdam	NLD		01/26/2022		27,014							522	522			
100078626	Amsterdam	NLD		01/26/2022		27,471							515	515			
100078628	Amsterdam	NLD		01/26/2022		14,104							275	275			
100078630	Amsterdam	NLD		01/26/2022		6,968							160	160			

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100078636	HOLLIS	NH		02/02/2022		1,000,675		(193)			(193)		4,203	4,203			
100078637	ARLINGTON	MA		02/02/2022		1,050,333		(321)			(321)		4,475	4,475			
100078638	ST PETERSBURG	FL		02/02/2022		345,476		(305)			(305)		775	775			
100078639	HARBOR CITY	CA		02/02/2022		476,489		(443)			(443)		1,625	1,625			
100078640	WHITE PLAINS	NY		02/02/2022		227,359		(441)			(441)		1,637	1,637			
100078641	CENTENNIAL	CO		02/02/2022		1,267,846		1,278			1,278		6,913	6,913			
100078642	NEWPORT BEACH	CA		02/02/2022		1,250,161		(489)			(489)		5,582	5,582			
100078643	PASADENA	CA		02/02/2022		1,335,612		(1,371)			(1,371)		2,850	2,850			
100078644	DAVIE	FL		02/02/2022		450,637		(338)			(338)		1,439	1,439			
100078645	PALM BCH GDNS	FL		02/02/2022		186,460		(260)			(260)		588	588			
100078646	BRADENTON	FL		02/02/2022		437,234		(338)			(338)		1,394	1,394			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		457,429		(77)			(77)		1,279	1,279			
100078650	ENCINO	CA		02/02/2022		2,670,502		(2,429)			(2,429)		10,132	10,132			
100078651	PIOCHE	NV		02/02/2022		159,535		(161)			(161)		551	551			
100078652	MANITOWOC	WI		02/02/2022		118,785		(289)			(289)		867	867			
100078653	RIVERVIEW	FL		02/02/2022		335,156		(216)			(216)		1,291	1,291			
100078654	BOISE	ID		02/02/2022		700,215		396			396		3,567	3,567			
100078655	ELK GROVE	CA		02/02/2022		527,654		(85)			(85)		805	805			
100078656	HESPERIA	CA		02/02/2022		451,029		(118)			(118)		2,225	2,225			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		244,554		(64)			(64)		3,617	3,617			
100078658	LAKE ELSINORE	CA		02/02/2022		459,619		(103)			(103)		2,256	2,256			
100078659	PALMDALE	CA		02/02/2022		626,991		(160)			(160)		1,815	1,815			
100078660	SAINT PETERSBURG	FL		02/02/2022		397,774		(584)			(584)		2,875	2,875			
100078661	HAMILTON	NJ		02/02/2022		153,940		(227)			(227)		2,136	2,136			
100078662	GUILFORD	CT		02/02/2022		1,007,823		(451)			(451)		4,337	4,337			
100078663	MULLICA HILL	NJ		02/02/2022		1,185,095		545			545		4,721	4,721			
100078664	CALDWELL	NJ		02/02/2022		490,145		(345)			(345)		1,619	1,619			
100078665	HONOLULU	HI		02/02/2022		1,306,454		(739)			(739)		6,847	6,847			
100078667	HENDERSON	NV		02/02/2022		451,047		(180)			(180)		5,114	5,114			
100078668	ST CHARLES	IL		02/02/2022		326,594		(247)			(247)		938	938			
100078669	LA HABRA	CA		02/02/2022		194,598		2,475			2,475		1,590	1,590			
100078670	HOUSTON	TX		02/25/2022		223,310		(406)			(406)		711	711			
100078671	QUEEN CREEK	AZ		02/02/2022		990,678		(483)			(483)		3,601	3,601			
100078672	SAN CLEMENTE	CA		02/02/2022		1,658,477		(1,183)			(1,183)		6,368	6,368			
100078673	SAN CLEMENTE	CA		02/02/2022		1,339,633		(1,579)			(1,579)		4,482	4,482			
100078674	SAN BERNARDINO	CA		02/02/2022		489,587		(441)			(441)		3,741	3,741			
100078675	ORMOND BEACH	FL		02/02/2022		363,313		(178)			(178)		1,539	1,539			
100078676	COLUMBUS	OH		02/02/2022		105,182		(87)			(87)		384	384			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		433,727		47			47		2,089	2,089			
100078678	SUNLAND	CA		02/02/2022		1,215,938		(526)			(526)		5,019	5,019			
100078679	MURRIETA	CA		02/02/2022		450,570		(8)			(8)		2,155	2,155			
100078680	BURLINGAME	CA		02/02/2022		520,519		153			153		2,592	2,592			
100078681	WYNDMOOR	PA		02/02/2022		1,458,032		(1,098)			(1,098)		5,668	5,668			
100078682	UNION CITY	CA		02/02/2022		851,500		90			90		4,119	4,119			
100078683	EL MONTE	CA		02/02/2022		553,614		3,961			3,961		2,441	2,441			
100078684	PHOENIX	AZ		02/02/2022		399,915		(440)			(440)		1,125	1,125			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		468,256		(491)			(491)		1,383	1,383			
100078686	DIAMOND BAR	CA		02/02/2022		391,420		114			114		1,304	1,304			
100078687	WOOD RIDGE	NJ		02/02/2022		499,277		(449)			(449)		1,604	1,604			
100078688	PLYMOUTH	MI		02/02/2022		447,691		(535)			(535)		1,445	1,445			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		506,936		155			155		1,700	1,700			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078690	FREEHOLD	NJ		02/02/2022		409,097		(294)			(294)		1,637	1,637			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		554,041		(206)			(206)		2,211	2,211			
100078693	DIAMOND BAR	CA		02/02/2022		262,853		1,121			1,121		67,294	67,294			
100078694	LA HABRA	CA		02/02/2022		818,917		(175)			(175)		3,572	3,572			
100078695	WALNUT	CA		02/02/2022		645,739		766			766		3,615	3,615			
100078696	ARCADIA	CA		02/02/2022		876,998		91			91		4,243	4,243			
100078697	NORTH TUSTIN	CA		02/02/2022		1,316,063		(954)			(954)		4,938	4,938			
100078698	SPIRIT LAKE	IA		02/02/2022		214,836		(204)			(204)		749	749			
100078699	TWENTYNINE PALMS	CA		02/02/2022		243,808		(316)			(316)		2,053	2,053			
100078700	GARDEN GROVE	CA		02/02/2022		708,286		22			22		3,329	3,329			
100078701	LA MIRADA	CA		02/02/2022		410,715		(125)			(125)		1,947	1,947			
100078702	FORT LAUDERDALE	FL		02/02/2022		232,448		(75)			(75)		1,015	1,015			
100078703	WEST COVINA	CA		02/02/2022		585,421		58			58		2,832	2,832			
100078704	PLAYA VISTA	CA		02/02/2022		1,289,260		(1,593)			(1,593)		4,051	4,051			
100078705	CHINO	CA		02/02/2022		418,049		(108)			(108)		1,834	1,834			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		467,654		(26)			(26)		2,215	2,215			
100078707	SHELBY	NC		02/02/2022		198,196		(179)			(179)		742	742			
100078709	LOS ANGELES	CA		02/02/2022		482,584		(67)			(67)		2,215	2,215			
100078710	GRAND TERRACE	CA		02/02/2022		470,995		(125)			(125)		2,050	2,050			
100078711	LAKEWOOD	NJ		02/02/2022		1,051,966		(334)			(334)		4,315	4,315			
100078712	WEST COVINA	CA		02/02/2022		519,706		859			859		10,601	10,601			
100078713	WALNUT	CA		02/02/2022		698,863		549			549		3,699	3,699			
100078715	EAST HAMPTON	NY		02/02/2022		1,707,644		537			537		8,122	8,122			
100078716	TRENTON	NJ		02/02/2022		141,100		(223)			(223)		381	381			
100078717	FORT LEE	NJ		02/02/2022		571,133		(182)			(182)		2,467	2,467			
100078718	PALMDALE	CA		02/25/2022		267,523		(331)			(331)		978	978			
100078719	COOLIDGE	AZ		02/25/2022		254,909		(594)			(594)		2,967	2,967			
100078722	ORLANDO	FL		02/25/2022		156,156		(280)			(280)		1,182	1,182			
100078725	OLIVEHURST	CA		02/25/2022		149,990		(44)			(44)		677	677			
100078726	GLENDALE	CA		02/25/2022		381,605		(54)			(54)		1,780	1,780			
100078727	DENVER	CO		02/25/2022		547,704		(58)			(58)		2,547	2,547			
100078728	BRADENTON	FL		02/25/2022		414,219		(200)			(200)		1,709	1,709			
100078729	POWAY	CA		02/25/2022		445,792		(35)			(35)		2,085	2,085			
100078730	SEASIDE	OR		02/25/2022		359,205		(247)			(247)		6,175	6,175			
100078731	TIGARD	OR		02/25/2022		349,212		(347)			(347)		1,375	1,375			
100078732	MIDWAY CITY	CA		02/25/2022		267,568		73			73		1,327	1,327			
100078733	LAKE ELSINORE	CA		02/25/2022		275,826		(315)			(315)		1,049	1,049			
100078734	WILDOMAR	CA		02/25/2022		469,668		(445)			(445)		1,928	1,928			
100078736	SAN DIEGO	CA		02/25/2022		551,209		(197)			(197)		2,389	2,389			
100078737	GILBERT	AZ		02/25/2022		534,416		(291)			(291)		2,092	2,092			
100078738	SOUTH EL MONTE	CA		02/25/2022		504,081		(29)			(29)		2,531	2,531			
100078739	SANTA MARIA	CA		02/25/2022		543,696		(813)			(813)		2,000	2,000			
100078740	SANTA ANA	CA		02/25/2022		849,829		269			269		4,216	4,216			
100078741	BUENA PARK	CA		02/25/2022		685,000		(707)			(707)		3,151	3,151			
100078742	LONG BEACH	CA		02/25/2022		260,995		(396)			(396)		983	983			
100078743	COTTONWOOD	CA		02/25/2022		366,921		(447)			(447)		1,218	1,218			
100078744	SAN PABLO	CA		02/25/2022		597,389		(217)			(217)		2,575	2,575			
100078745	FORT LAUDERDALE	FL		02/25/2022		303,870		(542)			(542)		2,060	2,060			
100078748	SACRAMENTO	CA		02/25/2022		544,807		(564)			(564)		1,558	1,558			
100078749	UPLAND	CA		02/25/2022		655,221		603			603		3,488	3,488			
100078750	WOODLAND HILLS	CA		02/25/2022		1,971,828		(888)			(888)		8,283	8,283			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078751	TORRANCE	CA		02/25/2022		1,068,971		(478)			(478)		4,491	4,491			
100078752	BEL AIR	MD		02/25/2022		179,055		(296)			(296)		523	523			
100078762	VAN NUYS	CA		01/31/2022		162,849		(113)			(113)		666	666			
100078763	HUNTINGTON BEACH	CA		01/31/2022		1,456,414		(712)			(712)		6,518	6,518			
100078764	CAMARILLO	CA		01/31/2022		461,825		(356)			(356)		1,996	1,996			
100078765	MONMOUTH BEACH	NJ		01/31/2022		2,466,067		(2,069)			(2,069)		11,991	11,991			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		763,176		(399)			(399)		3,484	3,484			
100078767	SIMI VALLEY	CA		01/31/2022		562,022		(268)			(268)		2,652	2,652			
100078768	SPRING VALLEY	CA		01/31/2022		597,075		(71)			(71)		2,969	2,969			
100078769	PASADENA	CA		01/31/2022		1,125,252		(466)			(466)		5,162	5,162			
100078770	SAN FRANCISCO	CA		01/31/2022		1,749,734		(455)			(455)		8,583	8,583			
100078771	NEWPORT BEACH	CA		01/31/2022		1,873,940		(678)			(678)		8,658	8,658			
100078772	LOS ANGELES	CA		01/31/2022		713,700		(231)			(231)		3,149	3,149			
100078779	PHOENIX	AZ		02/24/2022		626,338		(150)			(150)		2,877	2,877			
100078780	HENDERSONVLLE	NC		02/24/2022		209,822		(101)			(101)		900	900			
100078781	HENDERSONVILLE	NC		02/24/2022		216,181		(104)			(104)		927	927			
100078782	PFLUGERVILLE	TX		02/24/2022		244,392		47			47		1,202	1,202			
100078783	HOUSTON	TX		02/24/2022		98,790		(5)			(5)		480	480			
100078784	BISMARCK	ND		02/24/2022		196,755		(11)			(11)		908	908			
100078785	DALLAS	TX		02/24/2022		111,929		63			63		594	594			
100078786	SPRINGTOWN	TX		02/24/2022		168,163		23			23		807	807			
100078787	PLANO	IL		02/24/2022		132,811		(13)			(13)		732	732			
100078788	MCGREGOR	TX		02/24/2022		161,153		10			10		787	787			
100078789	WINTER HAVEN	FL		02/24/2022		159,527		39			39		802	802			
100078790	MANCHESTER	CT		02/24/2022		188,979		8			8		1,436	1,436			
100078791	WASHINGTON	DC		02/24/2022		251,737		74			74		1,298	1,298			
100078792	CHARLESTON	SC		02/24/2022		209,149		124			124		1,067	1,067			
100078793	NAVARRE	FL		02/24/2022		271,708		157			157		1,363	1,363			
100078794	TAMPA	FL		02/24/2022		196,886		(2)			(2)		2,421	2,421			
100078795	HENDERSONVILLE	NC		02/24/2022		206,996		(100)			(100)		888	888			
100078796	HENDERSONVLLE	NC		02/24/2022		234,904		(106)			(106)		1,009	1,009			
100078797	CHARLOTTE	NC		02/24/2022		353,505		(154)			(154)		1,519	1,519			
100078798	LYNN	MA		02/24/2022		123,526		52			52		552	552			
100078799	ZEPHYRHILLS	FL		02/24/2022		152,686		(16)			(16)		695	695			
100078800	HOUSTON	TX		02/24/2022		197,620		(7)			(7)		922	922			
100078801	HENDERSONVILLE	NC		02/24/2022		198,376		(97)			(97)		850	850			
100078802	SALISBURY	NC		02/24/2022		147,819		36			36		743	743			
100078803	SPRINGTOWN	TX		02/24/2022		168,163		23			23		807	807			
100078804	COLORADO SPRINGS	CO		02/24/2022		279,471		(102)			(102)		1,179	1,179			
100078805	ARVADA	CO		02/24/2022		403,247		80			80		2,022	2,022			
100078806	MOORESVILLE	NC		02/24/2022		223,755		(47)			(47)		1,015	1,015			
100078807	TOMS RIVER	NJ		02/24/2022		408,695		(43)			(43)		1,941	1,941			
100078808	MINNEAPOLIS	MN		02/24/2022		141,993		(5)			(5)		957	957			
100078809	RALEIGH	NC		02/24/2022		174,287		(38)			(38)		807	807			
100078810	HAMPTON	VA		02/24/2022		115,387		72			72		1,006	1,006			
100078811	RUTLEDGE	PA		02/24/2022		162,010		10			10		51	51			
100078813	SIMI VALLEY	CA		02/24/2022		477,612		(31)			(31)		2,341	2,341			
100078814	ROCHESTER	NH		02/24/2022		106,394		(45)			(45)		481	481			
100078815	RALEIGH	NC		02/24/2022		198,824		(35)			(35)		922	922			
100078816	TOLEDO	OH		02/24/2022		79,097		(5)			(5)		361	361			
100078817	TOLEDO	OH		02/24/2022		101,682		(7)			(7)		474	474			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		126,712		(47)			(47)		939	939			
100078819	RALEIGH	NC		02/24/2022		168,063		(37)			(37)		778	778			
100078820	RALEIGH	NC		02/24/2022		198,824		(35)			(35)		922	922			
100078821	RALEIGH	NC		02/24/2022		175,214		(31)			(31)		812	812			
100078822	FRESNO	CA		02/24/2022		119,652		(21)			(21)		567	567			
100078823	RALEIGH	NC		02/24/2022		174,287		(38)			(38)		807	807			
100078824	RALEIGH	NC		02/24/2022		168,063		(37)			(37)		778	778			
100078825	RALEIGH	NC		02/24/2022		174,287		(38)			(38)		807	807			
100078826	CONROE	TX		02/24/2022		190,751		(56)			(56)		1,798	1,798			
100078827	FRISCO	TX		02/24/2022		295,222		(68)			(68)		1,366	1,366			
100078828	HOUSTON	TX		02/24/2022		190,255		7			7		1,210	1,210			
100078829	OMAHA	NE		02/24/2022		195,988		32			32		1,257	1,257			
100078830	BALTIMORE	MD		02/24/2022		150,951		14			14		754	754			
100078831	BALTIMORE	MD		02/24/2022		194,501		(18)			(18)		882	882			
100078832	HOUSTON	TX		02/24/2022		150,713		(12)			(12)		702	702			
100078834	HOUSTON	TX		02/24/2022		178,598		(54)			(54)		772	772			
100078835	HOUSTON	TX		02/24/2022		206,311		37			37		997	997			
100078836	CHULA VISTA	CA		02/24/2022		518,986		(16)			(16)		2,320	2,320			
100078837	FRESNO	CA		02/24/2022		237,217		(9)			(9)		1,085	1,085			
100078838	SUMMERFIELD	FL		02/24/2022		141,402		(12)			(12)		658	658			
100078839	MESA	AZ		02/24/2022		164,189		(31)			(31)		745	745			
100078840	PHOENIX	AZ		02/24/2022		198,989		(33)			(33)		923	923			
100078842	HOUSTON	TX		02/24/2022		231,983		52			52		1,141	1,141			
100078843	KISSIMMEE	FL		02/24/2022		270,989		(53)			(53)		1,177	1,177			
100078844	BRUNSWICK	GA		02/24/2022		105,251		(65)			(65)		448	448			
100078845	EAST POINT	GA		02/24/2022		216,980		(23)			(23)		1,031	1,031			
100078846	SAINT PETERSBURG	FL		02/24/2022		194,774		(38)			(38)		846	846			
100078847	ERWIN	NC		02/24/2022		156,668		(55)			(55)		724	724			
100078848	DAVENPORT	FL		02/24/2022		175,301		51			51		883	883			
100078849	MELBOURNE	FL		02/24/2022		163,082		7			7		763	763			
100078850	TOMS RIVER	NJ		02/24/2022		341,130		(175)			(175)		1,461	1,461			
100078851	BALTIMORE	MD		02/24/2022		181,648		(36)			(36)		789	789			
100078852	WINTER HAVEN	FL		02/24/2022		178,894		19			19		875	875			
100078853	RIVERVIEW	FL		02/24/2022		213,301		85			85		1,057	1,057			
100078854	RICHMOND	TX		02/24/2022		149,669		(10)			(10)		684	684			
100078856	CHULA VISTA	CA		02/24/2022		436,437		16			16		2,076	2,076			
100078857	WHITING	IN		02/24/2022		156,506		52			52		793	793			
100078858	SCOTT	LA		02/24/2022		173,845		(54)			(54)		751	751			
100078859	SOUTHBURY	CT		02/24/2022		116,454		(21)			(21)		549	549			
100078861	TOMBALL	TX		02/24/2022		200,991		(45)			(45)		930	930			
100078862	FAIRBANKS	AK		02/24/2022		185,629		(16)			(16)		864	864			
100078863	OSHKOSH	WI		02/24/2022		135,638		(55)			(55)		574	574			
100078864	AVON PARK	FL		02/24/2022		93,694		(61)			(61)		382	382			
100078865	TOLEDO	OH		02/24/2022		58,887		(47)			(47)		400	400			
100078866	VIRGINIA BEACH	VA		02/24/2022		137,480		(92)			(92)		572	572			
100078867	STANLEY	WI		02/24/2022		70,180		8			8		358	358			
100078868	SPRING	TX		02/24/2022		142,149		(41)			(41)		695	695			
100078869	COVINA	CA		02/24/2022		553,798		(5)			(5)		4,072	4,072			
100078870	SUNRISE	FL		02/24/2022		194,749		16			16		1,091	1,091			
100078871	CHARLOTTE	NC		02/24/2022		337,912		(29)			(29)		1,573	1,573			
100078872	MABLETON	GA		02/24/2022		196,862		(96)			(96)		844	844			

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100078873	ROY	UT		02/24/2022		309,441		(59)			(59)		938	938			
100078874	MERIDIAN	ID		02/24/2022		275,281		(23)			(23)		1,281	1,281			
100078875	VALLEJO	CA		02/24/2022		365,506		188			188		1,923	1,923			
100078876	INMAN	SC		02/24/2022		152,908		72			72		846	846			
100078877	BELOIT	WI		02/24/2022		129,264		(44)			(44)		809	809			
100078879	TWENTYNINE PALMS	CA		02/24/2022		142,161		(39)			(39)		656	656			
100078880	MARIETTA	GA		02/24/2022		475,518		121			121		2,342	2,342			
100078881	SCHERERVILLE	IN		02/24/2022		142,399		(44)			(44)		618	618			
100078882	SAN DIEGO	CA		02/24/2022		477,726		(151)			(151)		2,109	2,109			
100078884	BRIDGEPORT	CT		02/24/2022		294,881		43			43		1,468	1,468			
100078885	TUCSON	AZ		02/24/2022		199,311		13			13		3,557	3,557			
100078886	DELRAY BEACH	FL		02/24/2022		94,547		(55)			(55)		468	468			
100078887	QUAIL VALLEY	CA		02/24/2022		258,991		9			9		1,238	1,238			
100078888	LEESBURG	FL		02/24/2022		160,489		(41)			(41)		695	695			
100078889	WEST LAFAYETTE	IN		02/24/2022		152,442		(64)			(64)		932	932			
100078890	CHARLOTTE	NC		02/24/2022		110,408		3			3		506	506			
100078891	COVINGTON	GA		02/24/2022		145,001		(102)			(102)		641	641			
100078892	LAS VEGAS	NV		02/24/2022		185,846		(31)			(31)		862	862			
100078894	SCHERERVILLE	IN		02/24/2022		147,999		(46)			(46)		643	643			
100078895	SPOKANE	WA		02/24/2022		205,170		11			11		961	961			
100078896	RALEIGH	NC		02/24/2022		206,129		(18)			(18)		959	959			
100078897	MONTGOMERY	AL		02/24/2022		59,938		(17)			(17)		272	272			
100078898	OCALA	FL		02/24/2022		125,865		19			19		626	626			
100078899	BALTIMORE	MD		02/24/2022		226,267		(91)			(91)		974	974			
100078900	LAS VEGAS	NV		02/24/2022		277,039		(25)			(25)		1,366	1,366			
100078901	S LAKE TAHOE	CA		02/24/2022		441,317		9			9		2,171	2,171			
100078902	HINESVILLE	GA		02/24/2022		138,805		18			18		225	225			
100078903	LARGO	FL		02/24/2022		293,284		84			84		1,607	1,607			
100078904	AUGUSTA	GA		02/24/2022		46,900		8			8		226	226			
100078905	MADISON	AL		02/24/2022		227,706		(54)			(54)		1,116	1,116			
100078906	BRADENTON	FL		02/24/2022		434,001		217			217		2,256	2,256			
100078907	FAYETTEVILLE	NC		02/24/2022		131,951		(72)			(72)		722	722			
100078908	BEND	OR		02/24/2022		164,330		(86)			(86)		1,249	1,249			
100078909	MIAMI	FL		02/24/2022		201,910		(99)			(99)		866	866			
100078910	WESTMINSTER	CO		02/24/2022		407,608		163			163		2,695	2,695			
100078911	HOUSTON	TX		02/24/2022		181,660		7			7		617	617			
100078912	AUGUSTA	GA		02/24/2022		60,040		6			6		282	282			
100078913	ORLANDO	FL		02/24/2022		254,806		9			9		1,218	1,218			
100078914	PHILADELPHIA	PA		02/24/2022		129,444		(26)			(26)		590	590			
100078915	JOANNA	SC		02/24/2022		66,945		(50)			(50)		273	273			
100078916	OAKLAND	CA		02/24/2022		255,622		(50)			(50)		1,186	1,186			
100078918	KILLEEN	TX		02/24/2022		165,410		(111)			(111)		733	733			
100078919	FREDERICKSBURG.	VA		02/24/2022		272,073		11			11		1,717	1,717			
100078920	HARPERS FERRY	WV		02/24/2022		226,466		77			77		1,119	1,119			
100078921	VICTORVILLE	CA		02/24/2022		262,428		89			89		1,297	1,297			
100078922	FORT WAYNE	IN		02/24/2022		53,829		(20)			(20)		334	334			
100078923	VICTORVILLE	CA		02/24/2022		319,156		146			146		1,585	1,585			
100078924	FRESNO	CA		02/24/2022		191,256		21			21		990	990			
100078925	PHILADELPHIA	PA		02/24/2022		142,835		(26)			(26)		652	652			
100078926	BAYVILLE	NJ		02/24/2022		207,746		10			10		1,014	1,014			
100078927	TOMBALL	TX		02/24/2022		134,633		10			10		1,039	1,039			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078928	HUMBLE	TX		02/24/2022		200,566		49			49		1,332	1,332			
100078929	SAINT LOUIS	MO		02/24/2022		131,499		(7)			(7)		613	613			
100078931	VENICE	FL		02/24/2022		220,484		11			11		1,184	1,184			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		82,157		13			13		401	401			
100078934	CHECOTAH	OK		02/24/2022		65,112		(22)			(22)		299	299			
100078936	RALEIGH	NC		02/24/2022		173,645		(51)			(51)		768	768			
100078937	OMAHA	NE		02/24/2022		212,411		(46)			(46)		962	962			
100078938	COLUMBIA	MO		02/24/2022		113,250		(40)			(40)		491	491			
100078939	OMAHA	NE		02/24/2022		219,684		(47)			(47)		995	995			
100078940	RICHMOND	VA		02/24/2022		137,825		(3)			(3)		649	649			
100078941	BATTLE CREEK	MI		02/24/2022		58,387		(13)			(13)		485	485			
100078942	IOWA FALLS	IA		02/24/2022		69,420		14			14		329	329			
100078943	CLARKSVILLE	TN		02/24/2022		162,144		15			15		760	760			
100078944	CENTER POINT	AL		02/24/2022		101,806		(24)			(24)		465	465			
100078945	NEW ORLEANS	LA		02/24/2022		136,011		48			48		449	449			
100078946	OMAHA	NE		02/24/2022		220,382		(48)			(48)		998	998			
100078947	BELLINGHAM	WA		02/24/2022		559,018		(114)			(114)		2,601	2,601			
100078948	FERNDALE	WA		02/24/2022		404,002		(69)			(69)		1,757	1,757			
100078949	CHATTANOOGA	TN		02/24/2022		129,657		(34)			(34)		577	577			
100078950	CLARKSVILLE	TN		02/24/2022		162,144		15			15		760	760			
100078951	ARNOLD	MO		02/24/2022		127,102		10			10		597	597			
100078952	WILMINGTON	DE		02/24/2022		204,171		(16)			(16)		951	951			
100078954	PATERSON	NJ		02/24/2022		259,748		37			37		1,227	1,227			
100078955	OKLAHOMA CITY	OK		02/24/2022		108,103		23			23		534	534			
100078956	INDIANAPOLIS	IN		02/24/2022		56,482		(22)			(22)		254	254			
100078958	CRANBERRY TWP	PA		02/24/2022		180,947		25			25		914	914			
100078959	MOBILE	AL		02/24/2022		128,036		3			3		625	625			
100078960	SAINT LOUIS	MO		02/24/2022		82,361		(25)			(25)		381	381			
100078961	MULBERRY	FL		02/24/2022		97,388		(40)			(40)		513	513			
100078962	ARDMORE	OK		02/24/2022		97,726		(23)			(23)		442	442			
100078963	INDIANAPOLIS	IN		02/24/2022		220,177		(65)			(65)		952	952			
100078964	LINCOLN	NE		02/24/2022		106,923		(39)			(39)		490	490			
100078965	AKRON	OH		02/24/2022		62,909		25			25		494	494			
100078967	FLORISSANT	MO		02/24/2022		88,930		(20)			(20)		400	400			
100078968	GARNER	NC		02/24/2022		313,025		(141)			(141)		1,380	1,380			
100078969	PARK FOREST	IL		02/24/2022		121,371		(41)			(41)		538	538			
100078970	NEPTUNE CITY	NJ		02/24/2022		277,995		39			39		1,307	1,307			
100078971	STOW	OH		02/24/2022		168,257		(17)			(17)		770	770			
100078972	FALL RIVER	MA		02/24/2022		280,548		(87)			(87)		1,186	1,186			
100078973	LOUISVILLE	KY		02/24/2022		75,417		(10)			(10)		350	350			
100078974	PENSACOLA	FL		02/24/2022		240,000		(71)			(71)		1,182	1,182			
100078975	SAINT LOUIS	MO		02/24/2022		83,961		(57)			(57)		351	351			
100078976	PORTSMOUTH	VA		02/24/2022		119,200		(42)			(42)		520	520			
100078977	DOVER	NJ		02/24/2022		233,296		31			31		1,051	1,051			
100078978	SAINT LOUIS	MO		02/24/2022		173,991		(82)			(82)		747	747			
100078979	MEMPHIS	TN		02/24/2022		107,658		(24)			(24)		571	571			
100078980	NEWPORT NEWS	VA		02/24/2022		103,601		(36)			(36)		460	460			
100078981	MCMINNVILLE	OR		02/24/2022		346,685		(109)			(109)		1,476	1,476			
100078982	PONCHATOULA	LA		02/24/2022		154,364		(31)			(31)		688	688			
100078983	MEMPHIS	TN		02/24/2022		107,658		(23)			(23)		509	509			
100078984	TULSA	OK		02/24/2022		122,886		(21)			(21)		594	594			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078986	SAINT LOUIS	MO		02/24/2022		173,991		(82)			(82)		747	747			
100078987	WATERLOO	IA		02/24/2022		79,739		(1)			(1)		380	380			
100078988	WILMINGTON	NC		02/24/2022		138,472		8			8		635	635			
100078989	SAINT LOUIS	MO		02/24/2022		110,737		(57)			(57)		1,103	1,103			
100078990	WHITMAN	MA		02/24/2022		487,620		(191)			(191)		2,562	2,562			
100078992	RICHMOND	VA		02/24/2022		197,306		(82)			(82)		2,621	2,621			
100078993	HOWELL	MI		02/24/2022		137,832							675	675			
100078994	PIEDMONT	AL		02/24/2022		95,972		(57)			(57)		541	541			
100078995	CHESTER	VA		02/24/2022		326,132		(30)			(30)		1,944	1,944			
100078996	PITTSBURGH	PA		02/24/2022		158,791		(20)			(20)		722	722			
100078997	ROANOKE	VA		02/24/2022		157,572		(58)			(58)		671	671			
100078998	CLOVIS	CA		02/24/2022		446,876		(100)			(100)		1,939	1,939			
100078999	BARBERTON	OH		02/24/2022		112,119		(22)			(22)		(23)	(23)			
100079000	ZAPATA	TX		02/24/2022		100,882		(72)			(72)		478	478			
100079001	PHILADELPHIA	PA		02/24/2022		222,841		(27)			(27)		1,278	1,278			
100079002	BEATRICE	NE		02/24/2022		80,783		(44)			(44)		347	347			
100079003	LEWISBURG	TN		02/24/2022		128,643		(50)			(50)		554	554			
100079004	OMAHA	NE		02/24/2022		154,821		(20)			(20)		704	704			
100079005	OMAHA	NE		02/24/2022		151,497		(14)			(14)		720	720			
100079006	OMAHA	NE		02/24/2022		157,438		(15)			(15)		748	748			
100079007	OMAHA	NE		02/24/2022		150,011		(14)			(14)		713	713			
100079008	LEBANON	PA		02/24/2022		63,159		(1)			(1)		301	301			
100079009	PHILADELPHIA	PA		02/24/2022		138,995		(32)			(32)		606	606			
100079010	FREMONT	NE		02/24/2022		89,522		(18)			(18)		423	423			
100079012	CLEVELAND	OH		02/24/2022		113,683		(61)			(61)		508	508			
100079013	ROANOKE	VA		02/24/2022		119,071		(64)			(64)		498	498			
100079014	CHARLOTTE	NC		02/24/2022		187,655		(21)			(21)		258	258			
100079016	HERMISTON	OR		02/24/2022		194,092		(52)			(52)		979	979			
100079017	ROANOKE	VA		02/24/2022		119,071		(67)			(67)		626	626			
100079018	ROANOKE	VA		02/24/2022		118,261		(64)			(64)		495	495			
100079019	SOUTH GATE	CA		02/24/2022		662,959		(155)			(155)		2,828	2,828			
100079020	BULLHEAD CITY	AZ		02/24/2022		197,868		(104)			(104)		827	827			
100079022	NORTH LAS VEGAS	NV		02/24/2022		352,469		(223)			(223)		3,069	3,069			
100079023	PAISLEY	FL		02/24/2022		84,907		(47)			(47)		365	365			
100079024	SPRINGFIELD	MA		02/24/2022		158,285		9			9		714	714			
100079025	OMAHA	NE		02/24/2022		111,179		(50)			(50)		548	548			
100079026	GRANDVIEW	MO		02/24/2022		131,033		(36)			(36)		605	605			
100079027	KANSAS CITY	MO		02/24/2022		137,656		(20)			(20)		667	667			
100079028	VISALIA	CA		02/24/2022		225,568		3			3		2,462	2,462			
100079029	GRAND PRAIRIE	TX		02/24/2022		188,509		(79)			(79)		797	797			
100079030	VAN ALSTYNE	TX		02/24/2022		272,089		(93)			(93)		1,161	1,161			
100079031	PIKE ROAD	AL		02/24/2022		172,290		(16)			(16)		819	819			
100079032	ROSEVILLE	MN		02/24/2022		180,074		25			25		901	901			
100079033	ARLINGTON	TX		02/24/2022		169,323		(74)			(74)		1,343	1,343			
100079034	MADISON HEIGHTS	MI		02/24/2022		119,910		(35)			(35)		553	553			
100079035	LINCOLN	NE		02/24/2022		146,924		(57)			(57)		636	636			
100079036	OMAHA	NE		02/24/2022		143,578		(34)			(34)		636	636			
100079037	CLAYTON	NC		02/24/2022		346,724		(1,807)			(1,807)		2,191	2,191			
100079038	ROCK HILL	SC		02/24/2022		123,734		(29)			(29)		525	525			
100079039	CUYAHOGA FALLS	OH		02/24/2022		112,361		(32)			(32)		497	497			
100079040	ANNAPOLIS	MD		02/24/2022		189,064		(56)			(56)		558	558			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079041	SAINT PETERS	MO		02/24/2022		124,997		(57)			(57)		537	537			
100079042	CLOVIS	CA		02/24/2022		277,480		(10)			(10)		1,300	1,300			
100079043	WORCESTER	MA		02/24/2022		194,114		(38)			(38)		880	880			
100079044	NORFOLK	VA		02/24/2022		140,793		(64)			(64)		795	795			
100079045	LAS VEGAS	NV		02/24/2022		235,938		(133)			(133)		908	908			
100079046	SAINT LOUIS	MO		02/24/2022		101,302		(40)			(40)		240	240			
100079047	MILWAUKEE	WI		02/24/2022		92,170		(10)			(10)		438	438			
100079050	ZION	IL		02/24/2022		113,109		3			3		861	861			
100079051	GEORGETOWN	SC		02/24/2022		144,500		(62)			(62)		1,234	1,234			
100079052	REEDSPORT	OR		02/24/2022		199,985		(56)			(56)		866	866			
100079053	PHILADELPHIA	PA		02/24/2022		86,159		(21)			(21)		365	365			
100079055	CENTER LINE	MI		02/24/2022		99,015		(31)			(31)		456	456			
100079057	IMPERIAL	MO		02/24/2022		116,862		(54)			(54)		716	716			
100079058	CARROLLTON	TX		02/24/2022		237,786		(25)			(25)		1,129	1,129			
100079059	HOUSTON	TX		02/24/2022		230,801		(86)			(86)		938	938			
100079060	EL MONTE	CA		02/24/2022		438,406		(177)			(177)		1,870	1,870			
100079061	MIRAMAR	FL		02/24/2022		323,242		115			115		1,635	1,635			
100079062	THOMPSONS STATION	TN		02/24/2022		335,560		(57)			(57)		1,523	1,523			
100079063	NORTH PLATTE	NE		02/24/2022		98,811		(38)			(38)		435	435			
100079064	PHOENIX	AZ		02/24/2022		127,439		(53)			(53)		549	549			
100079065	WESTMONT	IL		02/24/2022		151,095		(42)			(42)		1,256	1,256			
100079066	SAINT LOUIS	MO		02/24/2022		75,079		(22)			(22)		318	318			
100079068	RENO	NV		02/24/2022		256,483		(65)			(65)		1,124	1,124			
100079069	SAINT LOUIS	MO		02/24/2022		163,936		(57)			(57)		723	723			
100079070	MCKENNEY	VA		02/24/2022		57,071		(42)			(42)		358	358			
100079071	TULSA	OK		02/24/2022		102,050		(70)			(70)		1,178	1,178			
100079072	PORTSMOUTH	VA		02/24/2022		120,553		(46)			(46)		508	508			
100079073	WILDWOOD	NJ		02/24/2022		177,142		(33)			(33)		1,383	1,383			
100079074	NORTH CHARLESTON	SC		02/24/2022		325,961		(91)			(91)		1,812	1,812			
100079075	HAMMOND	LA		02/24/2022		118,329		(86)			(86)		1,488	1,488			
100079076	MESQUITE	TX		02/24/2022		195,231		(46)			(46)		1,919	1,919			
100079078	WATERFORD	MI		02/24/2022		83,000		(66)			(66)		986	986			
100079079	BURNSVILLE	NC		02/24/2022		216,696		(134)			(134)		930	930			
100079080	MARLTON	NJ		02/24/2022		150,055		(2)			(2)		701	701			
100079082	OKLAHOMA CITY	OK		02/24/2022		204,741		(27)			(27)		931	931			
100079083	MIDDLE RIVER	MD		02/24/2022		136,794		(11)			(11)		640	640			
100079084	WAUKESHA	WI		02/24/2022		153,006		(90)			(90)		706	706			
100079085	ELLISVILLE	MO		02/24/2022		127,765		(49)			(49)		577	577			
100079086	BRIDGEPORT	PA		02/24/2022		134,674		6			6		644	644			
100079087	TULSA	OK		02/24/2022		187,558		(49)			(49)		881	881			
100079089	NEW ORLEANS	LA		02/24/2022		295,822		94			94		1,481	1,481			
100079090	CHELSEA	MA		02/24/2022		562,942		(1)			(1)		3,425	3,425			
100079091	MOORESTOWN	NJ		02/24/2022		321,340		7			7		1,502	1,502			
100079092	CUMMING	GA		02/24/2022		232,403		8			8		1,110	1,110			
100079093	FRISCO	TX		02/24/2022		249,929		(120)			(120)		1,049	1,049			
100079094	OKLAHOMA CITY	OK		02/24/2022		88,075		(29)			(29)		389	389			
100079095	BUDA	TX		02/24/2022		272,048		(56)			(56)		1,266	1,266			
100079097	OKLAHOMA CITY	OK		02/24/2022		199,792		11			11		936	936			
100079098	MURFREESBORO	TN		02/24/2022		264,722							1,261	1,261			
100079099	PASADENA	TX		02/24/2022		113,949		(24)			(24)		544	544			
100079100	BARTLETT	TN		02/24/2022		199,933		(61)			(61)		869	869			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079101	CHICAGO	IL		02/24/2022		124,188		(58)			(58)		601	601			
100079102	SPRING	TX		02/24/2022		199,133		(97)			(97)		854	854			
100079103	ABSECON	NJ		02/24/2022		111,044		(10)			(10)		531	531			
100079104	GULF SHORES	AL		02/24/2022		233,134		(136)			(136)		1,000	1,000			
100079105	WENDOVER	UT		02/24/2022		134,761		(15)			(15)		1,436	1,436			
100079106	SUN VALLEY	CA		02/24/2022		600,193		(342)			(342)		2,576	2,576			
100079107	CALHOUN	GA		02/24/2022		118,671		(63)			(63)		2,767	2,767			
100079108	SAN ANTONIO	TX		02/24/2022		187,939							842	842			
100079109	LAKEWOOD	OH		02/24/2022		184,923		(16)			(16)		861	861			
100079110	BOSSIER CITY	LA		02/24/2022		168,860		18			18		809	809			
100079111	HOLLYWOOD	FL		02/24/2022		251,171		(80)			(80)		744	744			
100079112	HUNTSVILLE	TX		02/24/2022		164,315		(226)			(226)		3,355	3,355			
100079113	LAS VEGAS	NV		02/24/2022		262,010		(60)			(60)		1,047	1,047			
100079114	AUSTIN	TX		02/24/2022		325,927		(103)			(103)		5,550	5,550			
100079115	PLEASANT GRV	UT		02/24/2022		261,303		(82)			(82)		1,154	1,154			
100079116	COEUR D ALENE	ID		02/24/2022		284,497		(97)			(97)		1,208	1,208			
100079117	N LAS VEGAS	NV		02/24/2022		299,812		(67)			(67)		1,307	1,307			
100079118	MESA	AZ		02/24/2022		284,992		(96)			(96)		1,291	1,291			
100079119	KEYPORT	NJ		02/24/2022		266,044		(90)			(90)		1,425	1,425			
100079120	SPOKANE	WA		02/24/2022		349,484		(184)			(184)		1,491	1,491			
100079121	RICHMOND	VA		02/24/2022		343,878		(11)			(11)		1,584	1,584			
100079122	SPOKANE	WA		02/24/2022		212,580		(121)			(121)		893	893			
100079123	PHILADELPHIA	PA		02/24/2022		271,986		93			93		1,326	1,326			
100079124	DENTON	MD		02/24/2022		122,990		(184)			(184)		2,138	2,138			
100079125	HAMPSHIRE	IL		02/24/2022		398,911		(212)			(212)		1,784	1,784			
100079126	PORTLAND	OR		02/24/2022		295,925		(67)			(67)		1,376	1,376			
100079127	LAFAYETTE	CO		02/24/2022		493,785		(116)			(116)		2,188	2,188			
100079128	NORTH LAS VEGAS	NV		02/24/2022		318,657		(166)			(166)		1,335	1,335			
100079129	ESCONDIDO	CA		02/24/2022		591,318		163			163		3,739	3,739			
100079130	GREENWELL SPRINGS	LA		02/24/2022		174,661		(136)			(136)		2,402	2,402			
100079131	ATLANTA	GA		02/24/2022		629,587		(282)			(282)		2,602	2,602			
100079132	HASTINGS	MN		02/24/2022		186,448		(36)			(36)		882	882			
100079133	WARNER ROBINS	GA		02/24/2022		60,265		(25)			(25)		697	697			
100079135	MANOR	TX		02/24/2022		246,471		108			108		1,244	1,244			
100079136	SOUTH RIVER	NJ		02/24/2022		273,513		(112)			(112)		1,132	1,132			
100079137	WEST PALM BEACH	FL		02/24/2022		361,894		(197)			(197)		1,555	1,555			
100079138	SOUTHFIELD	MI		02/24/2022		171,747		(36)			(36)		795	795			
100079139	AVENEL	NJ		02/24/2022		340,740		(23)			(23)		1,601	1,601			
100079140	LAS VEGAS	NV		02/24/2022		318,118		(117)			(117)		1,349	1,349			
100079141	SAN TAN VALLEY	AZ		02/24/2022		275,901		(47)			(47)		1,253	1,253			
100079142	SAN TAN VALLEY	AZ		02/24/2022		296,034		(50)			(50)		1,344	1,344			
100079144	VENTURA	CA		02/24/2022		323,906		(90)			(90)		1,961	1,961			
100079145	CAPE CORAL	FL		02/24/2022		270,365		(22)			(22)		1,240	1,240			
100079146	HINESVILLE	GA		02/24/2022		150,383		(52)			(52)		663	663			
100079147	RAHWAY	NJ		02/24/2022		251,526		(90)			(90)		1,090	1,090			
100079148	PITTSBURGH	PA		02/24/2022		81,826		(23)			(23)		365	365			
100079149	OWINGS MILLS	MD		02/24/2022		240,462		27			27		1,134	1,134			
100079150	PAHOA	HI		02/24/2022		179,404		52			52		917	917			
100079152	MIAMI	FL		02/24/2022		311,156		(20)			(20)		1,461	1,461			
100079153	ROSENBERG	TX		02/24/2022		208,511		13			13		981	981			
100079154	LEANDER	TX		02/24/2022		324,169		(28)			(28)		1,454	1,454			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079156	HIALEAH	FL		02/24/2022		337,917		20			20		1,616	1,616			
100079157	LAS VEGAS	NV		02/24/2022		238,928		(98)			(98)		1,056	1,056			
100079158	TUSCALOOSA	AL		02/24/2022		105,798		(106)			(106)		506	506			
100079160	LEBANON	TN		02/24/2022		254,726		(32)			(32)		1,140	1,140			
100079161	LEANDER	TX		02/24/2022		387,902		141			141		1,849	1,849			
100079162	CHICAGO	IL		02/24/2022		86,318		(74)			(74)		356	356			
100079163	BLOOMINGBURG	NY		02/24/2022		275,121		41			41		1,355	1,355			
100079164	MATTHEWS	NC		02/24/2022		299,897		(68)			(68)		1,394	1,394			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		237,135		60			60		1,173	1,173			
100079166	SAN ANTONIO	TX		02/24/2022		198,767		49			49		963	963			
100079167	SEGUIN	TX		02/24/2022		218,843		(23)			(23)		1,044	1,044			
100079168	BOWLING GREEN	KY		02/24/2022		95,421		(17)			(17)		433	433			
100079169	CONROE	TX		02/24/2022		215,407		(23)			(23)		1,028	1,028			
100079170	CAPE CORAL	FL		02/24/2022		397,995		(237)			(237)		1,462	1,462			
100079171	TEXAS CITY	TX		02/24/2022		276,067		(87)			(87)		1,562	1,562			
100079172	WOODBOURNE	NY		02/24/2022		479,132		31			31		2,261	2,261			
100079173	GEORGETOWN	TX		02/24/2022		340,539		(36)			(36)		1,625	1,625			
100079174	YUCAIPA	CA		02/24/2022		244,480		(16)			(16)		1,144	1,144			
100079175	BAKERSFIELD	CA		02/24/2022		180,526		(50)			(50)		785	785			
100079176	BOULDER CITY	NV		02/24/2022		198,346		(61)			(61)		914	914			
100079177	ROUND ROCK	TX		02/24/2022		320,812		106			106		1,618	1,618			
100079178	CAPE CORAL	FL		02/24/2022		412,609		(70)			(70)		1,873	1,873			
100079179	FAYETTEVILLE	NC		02/24/2022		125,995		(38)			(38)		569	569			
100079180	NEW FRANKLIN	OH		02/24/2022		112,929		3			3		510	510			
100079181	FAYETTEVILLE	NC		02/24/2022		133,223		(15)			(15)		760	760			
100079182	GRAND RAPIDS	MI		02/24/2022		107,035		(46)			(46)		450	450			
100079183	PUEBLO	CO		02/24/2022		218,819		(64)			(64)		991	991			
100079184	SAINT CLOUD	FL		02/24/2022		352,680		(6)			(6)		1,578	1,578			
100079185	JAMAICA	NY		02/24/2022		736,922		(248)			(248)		3,181	3,181			
100079186	ARLINGTON HEIGHTS	IL		02/24/2022		241,350		(26)			(26)		1,152	1,152			
100079187	NEW CITY	NY		02/24/2022		282,337		(95)			(95)		1,219	1,219			
100079188	NEWARK	NJ		02/24/2022		362,454		82			82		1,710	1,710			
100079189	TAMPA	FL		02/24/2022		354,812		(51)			(51)		1,545	1,545			
100079191	POMONA	NY		02/24/2022		370,485		(15)			(15)		1,765	1,765			
100079192	HALE	MI		02/24/2022		66,823		(22)			(22)		295	295			
100079193	MIDDLETOWN	PA		02/24/2022		87,074		(268)			(268)		6,092	6,092			
100079194	ROCHESTER	NY		02/24/2022		161,001		(75)			(75)		724	724			
100079195	BUFFALO	NY		02/24/2022		220,098		(16)			(16)		1,031	1,031			
100079196	RIVERSIDE	CA		02/24/2022		411,931		(35)			(35)		1,917	1,917			
100079197	BREWSTER	NY		02/24/2022		221,483		(29)			(29)		1,054	1,054			
100079198	LARGO	FL		02/24/2022		125,895		(81)			(81)		524	524			
100079199	PARK CITY	UT		02/24/2022		646,723		(120)			(120)		2,934	2,934			
100079200	OVERLAND PARK	KS		02/24/2022		206,842		40			40		1,016	1,016			
100079201	BEAUMONT	TX		02/24/2022		89,875		(28)			(28)		416	416			
100079202	ASTORIA	NY		02/24/2022		977,179		206			206		4,804	4,804			
100079203	SEBASTIAN	FL		02/24/2022		283,155		(133)			(133)		1,163	1,163			
100079204	FAIRPORT	NY		02/24/2022		142,387		(65)			(65)		391	391			
100079205	BUFFALO	NY		02/24/2022		131,563		(47)			(47)		592	592			
100079206	ROCHESTER	NY		02/24/2022		297,255		(27)			(27)		1,249	1,249			
100079207	SAN ANTONIO	TX		02/24/2022		254,993		(85)			(85)		1,155	1,155			
100079209	STATEN ISLAND	NY		02/24/2022		262,469		(133)			(133)		1,106	1,106			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079210	UPPER MARLBORO	MD		02/24/2022		434,065		(81)			(81)		1,770	1,770			
100079211	KNOXVILLE	TN		02/24/2022		202,609		48			48		983	983			
100079212	BALLSTON SPA	NY		02/24/2022		204,991		(77)			(77)		903	903			
100079213	PHOENIX	AZ		02/24/2022		520,281		(141)			(141)		1,525	1,525			
100079214	SARANAC LAKE	NY		02/24/2022		399,035		(68)			(68)		2,014	2,014			
100079215	WASHINGTON	DC		02/24/2022		102,834		(71)			(71)		441	441			
100079216	STATEN ISLAND	NY		02/24/2022		469,580		(233)			(233)		1,344	1,344			
100079217	WATERVLIET	NY		02/24/2022		174,073		(79)			(79)		715	715			
100079218	YONKERS	NY		02/24/2022		223,033		(21)			(21)		994	994			
100079219	BUFFALO	NY		02/24/2022		190,185		(110)			(110)		794	794			
100079220	BUFFALO	NY		02/24/2022		98,960		(60)			(60)		422	422			
100079221	AUSTIN	TX		02/14/2022		333,405		(48)			(48)		1,523	1,523			
100079222	SAN DIEGO	CA		02/14/2022		452,327		(423)			(423)		1,923	1,923			
100079223	PRESCOTT	AZ		02/14/2022		335,888		(309)			(309)		1,269	1,269			
100079224	PRESCOTT	AZ		02/14/2022		335,516		(301)			(301)		1,269	1,269			
100079225	MERIDIAN	ID		02/14/2022		280,582		(61)			(61)		1,348	1,348			
100079226	MESA	AZ		02/14/2022		392,316		(305)			(305)		1,553	1,553			
100079227	APACHE JCT	AZ		02/14/2022		384,427		(310)			(310)		1,519	1,519			
100079228	FORT WALTON BEACH	FL		02/14/2022		374,155		(134)			(134)		1,621	1,621			
100079229	POTOMAC	MD		02/14/2022		368,541		142			142		1,816	1,816			
100079231	PANAMA CITY BEACH	FL		02/14/2022		351,681		(295)			(295)		1,398	1,398			
100079232	SAN MARCOS	CA		02/14/2022		455,640		(266)			(266)		1,922	1,922			
100079233	PANAMA CITY BEACH	FL		02/14/2022		372,261		(87)			(87)		1,685	1,685			
100079234	FORT MYERS BEACH	FL		02/14/2022		325,529		(140)			(140)		1,451	1,451			
100079235	CASTLE ROCK	CO		02/14/2022		430,178		85			85		2,094	2,094			
100079236	FORT LAUDERDALE	FL		02/14/2022		343,971		(82)			(82)		1,587	1,587			
100079237	PANAMA CITY BEACH	FL		02/14/2022		416,188		11			11		1,965	1,965			
100079242	MARTINEZ	CA		02/25/2022		860,349		(559)			(559)		4,032	4,032			
100079243	WOODINVILLE	WA		02/25/2022		925,198		(507)			(507)		3,083	3,083			
100079247	LOS ANGELES	CA		02/25/2022		1,794,298		(371)			(371)		7,790	7,790			
100079249	CLARKSVILLE	MD		02/25/2022		1,489,734		(441)			(441)		9,060	9,060			
100079250	VICTORVILLE	CA		02/25/2022		291,119		(480)			(480)		1,356	1,356			
100079251	PATTERSON	CA		02/25/2022		446,433		(198)			(198)		1,756	1,756			
100079252	VICTORVILLE	CA		02/25/2022		439,326		(425)			(425)		1,469	1,469			
100079254	LOS ANGELES	CA		02/25/2022		1,855,229		(1,229)			(1,229)		7,549	7,549			
100079255	SANTA ANA	CA		02/25/2022		552,775		(276)			(276)		5,241	5,241			
100079256	PLACENTIA	CA		02/25/2022		482,118		(268)			(268)		1,886	1,886			
100079258	WESTPORT	WA		02/25/2022		156,203		(164)			(164)		583	583			
100079260	WASHINGTON	DC		02/25/2022		298,791		(117)			(117)		1,464	1,464			
100079261	TAMARAC	FL		02/28/2022		149,711		(40)			(40)		497	497			
100079262	JACKSONVILLE	FL		02/28/2022		149,179		(156)			(156)		2,036	2,036			
100079264	TAMPA	FL		02/28/2022		109,098		(12)			(12)		649	649			
100079265	TAMPA	FL		02/28/2022		328,898		(438)			(438)		1,005	1,005			
100079266	DECATUR	GA		02/28/2022		226,686		(274)			(274)		822	822			
100079267	SUN CITY CENTER	FL		02/28/2022		171,494		(89)			(89)		703	703			
100079268	DORAL	FL		02/28/2022		229,628		(187)			(187)		1,676	1,676			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		322,553		(314)			(314)		874	874			
100079270	VALLEJO	CA		02/28/2022		385,920		(785)			(785)		711	711			
100079271	SARATOGA SPRINGS	UT		02/28/2022		454,447		(187)			(187)		1,638	1,638			
100079272	HOQUIAM	WA		02/28/2022		132,943		(168)			(168)		321	321			
100079273	SAN DIEGO	CA		02/28/2022		455,086		(301)			(301)		1,749	1,749			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079274	NEW BEDFORD	MA		02/28/2022		233,225		(151)			(151)		888	888			
100079275	FOX RIVER GROVE	IL		02/28/2022		216,010		(299)			(299)		690	690			
100079276	HIALEAH	FL		02/28/2022		162,335		(84)			(84)		701	701			
100079277	PENSACOLA BEACH	FL		02/28/2022		427,335		(2,108)			(2,108)		102,818	102,818			
100079278	FARMERS BRANCH	TX		02/28/2022		444,755		(229)			(229)		1,705	1,705			
100079279	SALEM	MA		02/28/2022		462,387		(305)			(305)		1,608	1,608			
100079280	BRIDGEPORT	CT		02/28/2022		220,115		(201)			(201)		811	811			
100079282	CORONA	CA		02/28/2022		584,634		(106)			(106)		2,541	2,541			
100079283	SACRAMENTO	CA		02/28/2022		188,068		(185)			(185)		830	830			
100079284	PORT HUENEME	CA		02/28/2022		183,480		56			56		1,425	1,425			
100079285	LARGO	FL		02/28/2022		276,389		(309)			(309)		875	875			
100079286	ROCK HILL	SC		02/28/2022		273,699		(202)			(202)		1,061	1,061			
100079287	DAVENPORT	FL		02/28/2022		241,436		(393)			(393)		726	726			
100079288	CELINA	TX		02/28/2022		379,767		(416)			(416)		1,352	1,352			
100079289	LAWRENCEVILLE	GA		02/28/2022		200,420		(142)			(142)		1,135	1,135			
100079290	PANAMA CITY BEACH	FL		02/28/2022		241,146		36			36		1,111	1,111			
100079291	HOUSTON	TX		02/28/2022		269,182		(111)			(111)		5,900	5,900			
100079292	MARYSVILLE	WA		02/28/2022		573,560		(277)			(277)		2,154	2,154			
100079293	NEW YORK	NY		02/28/2022		1,520,399		(224)			(224)		6,743	6,743			
100079294	BURBANK	CA		02/28/2022		948,709		(255)			(255)		4,019	4,019			
100079295	SOUTH EASTON	MA		02/28/2022		517,437		(267)			(267)		1,890	1,890			
100079297	SPOTSWOOD	NJ		02/28/2022		244,120		(50)			(50)		1,037	1,037			
100079298	STONEHAM	MA		02/28/2022		540,589		(331)			(331)		2,120	2,120			
100079300	ATLANTA	GA		02/28/2022		158,580		(183)			(183)		525	525			
100079301	LA QUINTA	CA		02/28/2022		1,312,914		(290)			(290)		5,696	5,696			
100079304	FULSHEAR	TX		02/28/2022		337,392		(237)			(237)		2,567	2,567			
100079306	GRANBURY	TX		02/28/2022		125,364		(197)			(197)		426	426			
100079307	APOPKA	FL		02/28/2022		139,896		9			9		642	642			
100079308	DALLAS	TX		02/28/2022		400,602		(248)			(248)		2,948	2,948			
100079309	ST CLOUD	FL		02/28/2022		271,008		75			75		1,282	1,282			
100079315	GATLINBURG	TN		03/17/2022		725,036		(263)			(263)		2,912	2,912			
100079317	NASHVILLE	TN		03/17/2022		528,131		(363)			(363)		2,042	2,042			
100079327	LOS ANGELES	CA		03/17/2022		724,892		(905)			(905)		19,958	19,958			
100079328	FULSHEAR	TX		03/17/2022		599,546		(120)			(120)		(10,260)	(10,260)			
100079330	NAVARRE	FL		03/17/2022		407,374		(232)			(232)		1,012	1,012			
100079331	LA MIRADA	CA		03/17/2022		643,120		(594)			(594)		2,349	2,349			
100079334	LAKE ELSINORE	CA		03/17/2022		610,688		(400)			(400)		3,424	3,424			
100079335	TUCSON	AZ		03/17/2022		380,493		(372)			(372)		849	849			
100079337	PLACENTIA	CA		03/17/2022		543,753		44			44		2,496	2,496			
100079338	CHAMPIONS GATE	FL		03/17/2022		304,244		(230)			(230)		1,142	1,142			
100079347	HALLANDALE BEACH	FL		03/17/2022		861,458		1			1		2,529	2,529			
100079359	TAMPA	FL		03/17/2022		362,345		(311)			(311)		1,659	1,659			
100079362	TEMECULA	CA		03/17/2022		1,810,986		(219)			(219)		50	50			
100079364	TAMARAC	FL		03/17/2022		547,582		(115)			(115)		2,264	2,264			
100079367	YORBA LINDA	CA		03/17/2022		613,390		(529)			(529)		3,567	3,567			
100079368	POMONA	CA		03/17/2022		623,620		(269)			(269)		2,765	2,765			
100079371	GILBERT	AZ		03/17/2022		537,298		(767)			(767)		22,686	22,686			
100079372	FOLSOM	CA		03/17/2022		859,533		(299)			(299)		5,830	5,830			
100079376	BANNER ELK	NC		03/17/2022		117,801		(121)			(121)		441	441			
100079380	LONG BEACH	CA		03/17/2022		404,193		(1,130)			(1,130)		6,376	6,376			
100079385	LOS BANOS	CA		03/17/2022		257,153		(203)			(203)		989	989			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079390	SUN CITY CENTER	FL		03/17/2022		342,135		(353)			(353)		1,007	1,007			
100079391	DURANGO	CO		03/17/2022		572,524		(222)			(222)		2,148	2,148			
100079394	PHILADELPHIA	PA		03/17/2022		127,344		(253)			(253)		357	357			
100079395	SPRING VALLEY	CA		03/17/2022		564,155		(281)			(281)		2,332	2,332			
100079399	BELL GARDENS	CA		03/17/2022		705,237		(662)			(662)		2,633	2,633			
100079401	ARVADA	CO		03/17/2022		461,771		(324)			(324)		1,855	1,855			
100079403	PHOENIX	AZ		03/17/2022		278,411		(53)			(53)		1,178	1,178			
100079405	AROMAS	CA		03/17/2022		922,825		(909)			(909)		2,791	2,791			
100079406	GLENDALE	AZ		03/17/2022		294,825		(16)			(16)		1,312	1,312			
100079409	STOCKTON	CA		03/17/2022		247,663		(219)			(219)		796	796			
100079410	RALEIGH	NC		03/17/2022		265,110		37			37		1,214	1,214			
100079411	PORTER RANCH	CA		03/17/2022		583,764		196			196		2,765	2,765			
100079416	SANTA ROSA	CA		03/17/2022		1,510,976		(858)			(858)		5,262	5,262			
100079418	PHOENIX	AZ		03/17/2022		271,022		(276)			(276)		939	939			
100079429	LADERA RANCH	CA		03/17/2022		1,562,957		(22)			(22)		6,959	6,959			
100079432	CATHEDRAL CITY	CA		03/17/2022		304,201		(282)			(282)		3,836	3,836			
100079433	RIVERSIDE	CA		03/17/2022		1,795,734		(720)			(720)		7,199	7,199			
100079437	KIHEI	HI		03/17/2022		523,350		(285)			(285)		2,829	2,829			
100079438	CHANDLER	AZ		03/17/2022		457,236		(134)			(134)		1,925	1,925			
100079440	FONTANA	CA		03/17/2022		607,456		(307)			(307)		2,330	2,330			
100079441	HOUSTON	TX		03/17/2022		207,658		(253)			(253)		714	714			
100079444	OCEANSIDE	CA		03/17/2022		849,218		(350)			(350)		3,183	3,183			
100079449	LONG BEACH	CA		03/17/2022		686,360		(885)			(885)		3,678	3,678			
100079450	PLEASANTON	CA		03/17/2022		2,185,551		(986)			(986)		8,549	8,549			
100079452	CARPINTERIA	CA		03/17/2022		636,951		281			281		3,357	3,357			
100079462	SAN DIEGO	CA		03/17/2022		618,707		(432)			(432)		2,470	2,470			
100079467	SCOTTDALE	GA		03/17/2022		362,654		(10,900)			(10,900)		1,010	1,010			
100079485	PINEHURST	NC		04/25/2022		854,158		(583)			(583)		2,046	2,046			
100079486	SAINT CLOUD	MN		04/08/2022		154,035		(160)			(160)		553	553			
100079487	DENVER	CO		04/25/2022		191,153		366			366		1,097	1,097			
100079488	FORT PIERCE	FL		04/25/2022		190,817		(186)			(186)		703	703			
100079489	FORT PIERCE	FL		04/25/2022		190,906		(188)			(188)		703	703			
100079490	MINNEAPOLIS	MN		04/25/2022		762,359		395			395		3,678	3,678			
100079491	ORLANDO	FL		04/25/2022		169,358		(75)			(75)		685	685			
100079492	BOWIE	MD		04/25/2022		764,758		825			825		3,823	3,823			
100079493	ATLANTA	GA		04/25/2022		143,631		98			98		715	715			
100079494	MATTHEWS	NC		04/08/2022		548,744		1,258			1,258		3,198	3,198			
100079495	PRUDENVILLE	MI		04/25/2022		321,594		87			87		1,460	1,460			
100079496	ORLANDO	FL		04/25/2022		446,430		214			214		2,096	2,096			
100079497	FORT WALTON BEACH	FL		04/25/2022		509,860		219			219		2,388	2,388			
100079498	SAN DIEGO	CA		04/25/2022		897,375		873			873		7,462	7,462			
100079499	PHILADELPHIA	PA		04/25/2022		150,616		(118)			(118)		586	586			
100079500	GOWEN	MI		04/08/2022		236,020		2,162			2,162		1,064	1,064			
100079501	PONCA CITY	OK		04/25/2022		108,783		(139)			(139)		290	290			
100079502	BRIGANTINE	NJ		04/08/2022		335,424		(183)			(183)		1,207	1,207			
100079503	WASHOUGAL	WA		04/25/2022		145,922		42			42		679	679			
100079504	REISTERSTOWN	MD		04/25/2022		140,628		169			169		751	751			
100079505	PARIS	TN		04/25/2022		180,175		(89)			(89)		712	712			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		608,759		552			552		4,476	4,476			
100079507	CENTENNIAL	CO		04/25/2022		202,038		415			415		1,549	1,549			
100079508	WOODINVILLE	WA		04/08/2022		623,739		373			373		3,005	3,005			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079509	ROSCOE	IL		04/08/2022		184,305		(45)			(45)		492	492			
100079510	PORTLAND	OR		04/25/2022		377,058		(9)			(9)		1,035	1,035			
100079511	ALMA	MI		04/25/2022		114,437		(83)			(83)		462	462			
100079512	VANCOUVER	WA		04/25/2022		359,779		(68)			(68)		1,538	1,538			
100079513	DULUTH	GA		04/25/2022		1,321,419		218			218		5,689	5,689			
100079515	PARK FOREST	IL		04/08/2022		138,476		(127)			(127)		456	456			
100079516	DECATUR	AL		04/08/2022		159,246		(79)			(79)		628	628			
100079517	SAINT PETE BEACH	FL		04/25/2022		1,139,289		156			156		6,579	6,579			
100079518	ATHENS	AL		04/25/2022		172,845		(30)			(30)		736	736			
100079519	YUKON	OK		04/08/2022		113,635		(178)			(178)		445	445			
100079520	PIGEON FORGE	TN		04/25/2022		612,888		(412)			(412)		2,293	2,293			
100079521	ABITA SPRINGS	LA		04/25/2022		225,271		(70)			(70)		1,226	1,226			
100079522	BRADENTON	FL		04/08/2022		296,240		(129)			(129)		1,198	1,198			
100079524	WAUCONDA	IL		04/25/2022		287,403		(251)			(251)		685	685			
100079525	WEST PALM BEACH	FL		04/25/2022		1,359,222		2,593			2,593		7,503	7,503			
100079527	LAFAYETTE	LA		04/25/2022		151,341		(70)			(70)		611	611			
100079528	CHARLOTTE	NC		04/25/2022		204,896		(143)			(143)		732	732			
100079529	SAN LUCAS	CA		04/08/2022		127,986		(170)			(170)		572	572			
100079531	WINTER GARDEN	FL		04/25/2022		267,254		(432)			(432)		766	766			
100079532	DALLAS	GA		04/25/2022		256,819		(323)			(323)		851	851			
100079533	GRAYSON	GA		04/08/2022		208,361		(107)			(107)		840	840			
100079536	CLAYTON	GA		04/08/2022		153,411		(222)			(222)		468	468			
100079538	NAPA	CA		04/25/2022		309,195		(62)			(62)		1,694	1,694			
100079542	COMPTON	CA		04/08/2022		206,601		163			163		3,514	3,514			
100079544	LOS ANGELES	CA		04/25/2022		556,427		(1,049)			(1,049)		5,017	5,017			
100079545	SAVANNAH	GA		04/08/2022		338,616		(365)			(365)		1,441	1,441			
100079546	HOLLYWOOD	SC		04/08/2022		106,277		(198)			(198)		208	208			
100079547	PARK CITY	UT		04/08/2022		1,040,332		(232)			(232)		4,159	4,159			
100079549	CHICAGO	IL		04/25/2022		156,017		(138)			(138)		480	480			
100079550	VIRGINIA BEACH	VA		04/08/2022		403,600		(261)			(261)		1,445	1,445			
100079551	WINTER GARDEN	FL		04/08/2022		286,418		(278)			(278)		1,032	1,032			
100079552	WEST PALM BEACH	FL		04/25/2022		401,604		(381)			(381)		1,425	1,425			
100079554	KAILUA KONA	HI		04/25/2022		830,281		(336)			(336)		3,493	3,493			
100079555	PORT SAINT LUCIE	FL		04/08/2022		154,155		(249)			(249)		337	337			
100079556	SAN BERNARDINO	CA		04/08/2022		439,715		(206)			(206)		1,484	1,484			
100079558	MANDEVILLE	LA		04/25/2022		321,371		(79)			(79)		1,341	1,341			
100079559	CARLSBAD	CA		04/08/2022		769,361		680			680		4,286	4,286			
100079560	HOLIDAY	FL		04/25/2022		131,933		(113)			(113)		500	500			
100079561	CHICAGO	IL		04/25/2022		143,306		61			61		1,697	1,697			
100079562	ORLANDO	FL		04/25/2022		208,548		(308)			(308)		1,015	1,015			
100079564	ST GEORGE	UT		04/25/2022		635,953		51			51		2,752	2,752			
100079565	FOLSOM	CA		04/25/2022		263,161		(288)			(288)		765	765			
100079566	NORTH MYRTLE BEACH	SC		04/25/2022		132,261		(257)			(257)		400	400			
100079568	DEERFIELD BEACH	FL		04/25/2022		108,021		(184)			(184)		358	358			
100079570	DUNWOODY	GA		04/25/2022		208,595		(102)			(102)		842	842			
100079571	LAS VEGAS	NV		04/25/2022		212,790		(117)			(117)		856	856			
100079572	HARRISON	ID		04/25/2022		272,825		(136)			(136)		1,076	1,076			
100079573	MODESTO	CA		04/25/2022		573,440		(434)			(434)		2,136	2,136			
100079574	CANYON COUNTRY	CA		04/08/2022		248,249		(271)			(271)		670	670			
100079575	MYRTLE BEACH	SC		04/25/2022		132,667		(241)			(241)		343	343			
100079576	PARK CITY	UT		04/08/2022		534,043		98			98		2,423	2,423			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079577	CLINTON	MD		04/25/2022		269,140		1,264			1,264		10,651	10,651			
100079578	PASADENA	CA		04/25/2022		692,859		(557)			(557)		2,693	2,693			
100079579	LOS ANGELES	CA		04/25/2022		817,287		(578)			(578)		3,191	3,191			
100079581	VISTA	CA		04/25/2022		536,008		(73)			(73)		2,296	2,296			
100079582	MIAMI	FL		04/08/2022		546,554		(398)			(398)		12,669	12,669			
100079583	AUSTIN	TX		04/25/2022		908,196		(222)			(222)		3,788	3,788			
100079586	WINTER GARDEN	FL		04/25/2022		211,470		(283)			(283)		748	748			
100079588	SAINT CLOUD	FL		04/25/2022		189,378		(347)			(347)		750	750			
100079589	SAN MATEO	CA		04/25/2022		1,032,068		38			38		4,576	4,576			
100079590	FORT LAUDERDALE	FL		04/08/2022		162,958		(118)			(118)		959	959			
100079591	CHULA VISTA	CA		04/08/2022		461,587		(315)			(315)		1,765	1,765			
100079592	NEW YORK	NY		04/25/2022		1,312,968		7,698			7,698		4,967	4,967			
100079593	MIAMI BEACH	FL		04/25/2022		288,978		44			44		1,309	1,309			
100079594	LAS VEGAS	NV		04/08/2022		150,421		(49)			(49)		599	599			
100079595	SAN DIEGO	CA		04/25/2022		911,140		(285)			(285)		3,788	3,788			
100079596	LOS ANGELES	CA		04/08/2022		708,832		507			507		3,433	3,433			
100079597	STARKE	FL		04/08/2022		117,396		(167)			(167)		377	377			
100079598	ANSONIA	CT		04/08/2022		262,318		(257)			(257)		883	883			
100079599	OGDEN	UT		04/25/2022		120,347		(20)			(20)		267	267			
100079600	WINTER GARDEN	FL		04/25/2022		316,652		(393)			(393)		1,026	1,026			
100079601	MCHENRY	IL		04/25/2022		336,784		(248)			(248)		915	915			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		439,831		(55)			(55)		1,582	1,582			
100079603	DAYTONA BEACH	FL		04/25/2022		201,182		(141)			(141)		786	786			
100079604	NEWARK	DE		04/25/2022		243,055		(156)			(156)		851	851			
100079605	PORT SAINT LUCIE	FL		04/25/2022		252,797		(382)			(382)		618	618			
100079606	KATY	TX		04/08/2022		439,677		(316)			(316)		1,678	1,678			
100079607	SAN JOSE	CA		04/08/2022		1,264,646		1,473			1,473		6,505	6,505			
100079608	OVIEDO	FL		04/25/2022		510,582		(482)			(482)		1,540	1,540			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		133,453		(227)			(227)		413	413			
100079610	IRRIGON	OR		04/08/2022		148,223		(211)			(211)		684	684			
100079611	AUBURN	WA		04/25/2022		244,840		(26)			(26)		1,050	1,050			
100079614	CROSS HILL	SC		04/25/2022		221,781		186			186		1,954	1,954			
100079615	MIDWAY	UT		04/08/2022		109,474		(119)			(119)		401	401			
100079617	MIAMI	FL		04/25/2022		159,542		(300)			(300)		401	401			
100079618	WAUKEGAN	IL		04/08/2022		100,330		(128)			(128)		6,830	6,830			
100079619	EL CAJON	CA		04/08/2022		341,700		(170)			(170)		1,233	1,233			
100079620	CLARKDALE	AZ		04/08/2022		147,033		(11)			(11)		482	482			
100079623	NASHVILLE	TN		04/08/2022		192,874		(192)			(192)		726	726			
100079624	SUNNYVALE	TX		04/08/2022		199,504		126			126		1,534	1,534			
100079625	TEHACHAPI	CA		04/25/2022		100,153		(32)			(32)		416	416			
100079626	MYRTLE BEACH	SC		04/08/2022		139,284		(71)			(71)		514	514			
100079627	HOLLYWOOD	FL		04/08/2022		330,319		(265)			(265)		1,200	1,200			
100079628	WEST PALM BEACH	FL		04/25/2022		127,214		(246)			(246)		258	258			
100079629	NORTHRIDGE	CA		04/08/2022		1,472,554		115			115		7,423	7,423			
100079630	LAS VEGAS	NV		04/08/2022		174,148		87			87		841	841			
100079631	CLE ELUM	WA		04/08/2022		402,405		(184)			(184)		2,014	2,014			
100079632	MOLALLA	OR		04/08/2022		125,372		(117)			(117)		779	779			
100079633	ROUND ROCK	TX		04/08/2022		473,897		70			70		2,147	2,147			
100079637	PONTE VEDRA BEACH	FL		04/08/2022		800,957		(475)			(475)		2,952	2,952			
100079638	PALMDALE	CA		04/08/2022		424,318		(314)			(314)		1,582	1,582			
100079639	CHICAGO	IL		04/08/2022		1,687,457		(592)			(592)		3,896	3,896			

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100079640	MERCER ISLAND	WA		04/08/2022		1,032,235		(874)			(874)		3,658	3,658			
100079641	BOLINGBROOK	IL		04/08/2022		304,773		(149)			(149)		714	714			
100079642	SCOTTSDALE	AZ		04/08/2022		554,231		147			147		2,590	2,590			
100079644	MYRTLE BEACH	SC		04/25/2022		289,136		(310)			(310)		4,352	4,352			
100079645	PHOENIX	AZ		04/08/2022		312,373		(355)			(355)		1,306	1,306			
100079646	COMPTON	CA		04/08/2022		287,654		(35)			(35)		1,233	1,233			
100079647	GWYNN OAK	MD		04/08/2022		253,561		(232)			(232)		916	916			
100079648	WOODRIDGE	IL		04/08/2022		142,501		(100)			(100)		475	475			
100079649	LAS VEGAS	NV		04/25/2022		242,993		(392)			(392)		1,002	1,002			
100079650	PARK CITY	UT		04/08/2022		1,438,074		129			129		6,074	6,074			
100079651	FORT WALTON BEACH	FL		04/08/2022		241,481		(169)			(169)		922	922			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		391,336		(315)			(315)		713	713			
100079653	SARASOTA	FL		04/08/2022		258,131		76			76		1,346	1,346			
100079654	BONITA SPRINGS	FL		04/08/2022		114,009		(200)			(200)		360	360			
100079655	HOUSTON	TX		04/08/2022		203,318		(707)			(707)		1,495	1,495			
100079656	MIAMI BEACH	FL		04/25/2022		298,722		(325)			(325)		1,064	1,064			
100079657	BRADENTON	FL		04/08/2022		2,339,267		596			596		10,206	10,206			
100079658	ORLANDO	FL		04/25/2022		324,638		(211)			(211)		1,243	1,243			
100079659	KISSIMMEE	FL		04/08/2022		466,266		(288)			(288)		1,710	1,710			
100079660	CAPE CORAL	FL		04/08/2022		157,878		(68)			(68)		639	639			
100079661	WHITES CREEK	TN		04/08/2022		154,780		(311)			(311)		420	420			
100079663	PARMA	MI		04/08/2022		188,708		(46)			(46)		770	770			
100079664	MIAMI	FL		04/08/2022		238,320		(153)			(153)		933	933			
100079665	HOLLYWOOD	FL		04/08/2022		199,299		(14)			(14)		875	875			
100079666	HOLLYWOOD	FL		04/08/2022		202,933		(67)			(67)		843	843			
100079667	MIAMI	FL		04/08/2022		251,362		(158)			(158)		985	985			
100079668	SAN ANTONIO	TX		04/08/2022		201,231		139			139		1,587	1,587			
100079669	WESTPORT	WA		04/08/2022		209,916		(195)			(195)		741	741			
100079670	KATY	TX		04/25/2022		306,407		(326)			(326)		1,074	1,074			
100079671	MOSES LAKE	WA		04/25/2022		157,575		(51)			(51)		1,298	1,298			
100079672	SAN DIEGO	CA		04/08/2022		531,105		(807)			(807)		1,425	1,425			
100079673	GARLAND	TX		04/25/2022		196,766		(315)			(315)		671	671			
100079674	ZEPHYRHILLS	FL		04/08/2022		164,444		(113)			(113)		629	629			
100079675	SURFSIDE BEACH	SC		04/25/2022		179,453		(247)			(247)		592	592			
100079676	PARK CITY	UT		04/08/2022		276,783		71			71		11,809	11,809			
100079677	TOMBALL	TX		04/08/2022		238,138		122			122		1,172	1,172			
100079678	HONOLULU	HI		04/25/2022		258,243		(280)			(280)		909	909			
100079679	SAN DIEGO	CA		04/25/2022		440,839		60			60		1,996	1,996			
100079680	PARK CITY	UT		04/08/2022		276,396		(72)			(72)		1,152	1,152			
100079681	WALNUT CREEK	CA		04/08/2022		1,175,999		(491)			(491)		5,076	5,076			
100079684	PARK CITY	UT		04/08/2022		274,343		(302)			(302)		916	916			
100079685	PARK CITY	UT		04/25/2022		277,877		(298)			(298)		929	929			
100079686	GLENDALE	AZ		04/25/2022		271,912		(264)			(264)		980	980			
100079687	HOLLYWOOD	FL		04/08/2022		202,937		(67)			(67)		843	843			
100079688	MIAMI	FL		04/08/2022		285,771		(628)			(628)		824	824			
100079689	PARK CITY	UT		04/08/2022		648,978		(32)			(32)		2,732	2,732			
100079690	DAVENPORT	FL		04/25/2022		213,216		(138)			(138)		835	835			
100079691	SAINT CLOUD	FL		04/25/2022		227,162		(121)			(121)		895	895			
100079692	DAVENPORT	FL		04/25/2022		153,542		(334)			(334)		1,177	1,177			
100079693	DESERT HOT SPRINGS	CA		04/08/2022		238,462		(481)			(481)		510	510			
100079694	FRIENDSWOOD	TX		04/25/2022		180,227		(365)			(365)		427	427			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079695	MINNEAPOLIS	MN		04/08/2022		144,172		(140)			(140)		660	660			
100079696	AVENTURA	FL		04/08/2022		159,825		(230)			(230)		537	537			
100079698	BELTSVILLE	MD		04/08/2022		343,504		666			666		1,936	1,936			
100079699	HOLLYWOOD	FL		04/08/2022		704,902		(323)			(323)		2,757	2,757			
100079701	HOLLYWOOD	FL		04/25/2022		357,594		(242)			(242)		1,337	1,337			
100079702	WESTON	FL		04/25/2022		191,671		(237)			(237)		666	666			
100079703	CHICAGO	IL		04/25/2022		170,399		(224)			(224)		659	659			
100079704	WINTER GARDEN	FL		04/25/2022		395,237		(512)			(512)		1,054	1,054			
100079705	LAGUNA NIGUEL	CA		04/25/2022		940,035		996			996		4,813	4,813			
100079706	SUN VALLEY	NV		04/25/2022		208,002		(232)			(232)		727	727			
100079707	SPRING	TX		04/08/2022		173,660		(169)			(169)		658	658			
100079708	KIHEI	HI		04/25/2022		300,488		(206)			(206)		1,123	1,123			
100079709	DOVER	FL		04/25/2022		331,324		(823)			(823)		1,844	1,844			
100079711	NORTHBROOK	IL		04/08/2022		346,581		375			375		3,358	3,358			
100079712	DESTIN	FL		04/08/2022		243,183		(131)			(131)		957	957			
100079713	PORT CHARLOTTE	FL		04/08/2022		171,671		(293)			(293)		511	511			
100079714	HAVERTOWN	PA		04/08/2022		329,436		(281)			(281)		1,275	1,275			
100079715	RIVERVIEW	FL		04/25/2022		228,519		(145)			(145)		881	881			
100079716	LADERA RANCH	CA		04/25/2022		1,339,776		(83,592)			(83,592)		1,254,894	1,254,894			
100079717	WINTER GARDEN	FL		04/25/2022		329,113		(400)			(400)		1,118	1,118			
100079718	SAN DIEGO	CA		04/08/2022		632,989		1,282			1,282		3,580	3,580			
100079720	VISTA	CA		04/08/2022		656,889		(268)			(268)		2,546	2,546			
100079721	PANAMA CITY BEACH	FL		04/08/2022		197,324		(44)			(44)		842	842			
100079722	HUMBLE	TX		04/08/2022		257,086		(16,336)			(16,336)		239,870	239,870			
100079723	GALLATIN	TN		04/08/2022		301,360		(311)			(311)		692	692			
100079724	MINNEAPOLIS	MN		04/25/2022		157,832		(104)			(104)		504	504			
100079726	TUJUNGA	CA		04/08/2022		469,294		525			525		2,409	2,409			
100079727	PALM DESERT	CA		04/08/2022		243,199		65			65		377	377			
100079728	HUFFMAN	TX		04/08/2022		445,219		(101)			(101)		1,819	1,819			
100079729	LYNWOOD	CA		04/25/2022		470,637		(77)			(77)		2,923	2,923			
100079730	CLINTON	CT		04/08/2022		269,784		(165)			(165)		941	941			
100079731	PALM DESERT	CA		04/08/2022		195,775		54			54		303	303			
100079732	CHERRY LOG	GA		04/08/2022		185,781		(167)			(167)		703	703			
100079733	SAN JOSE	CA		04/08/2022		1,115,803		2,683			2,683		6,532	6,532			
100079734	SEASIDE	OR		04/25/2022		460,922		(221)			(221)		1,664	1,664			
100079735	HOUSTON	TX		04/25/2022		303,373		(443)			(443)		941	941			
100079737	EVERETT	WA		04/25/2022		223,092		(204)			(204)		1,328	1,328			
100079739	SEASIDE	OR		04/25/2022		479,316		(297)			(297)		1,605	1,605			
100079740	BAY HARBOR ISLAND	FL		04/25/2022		571,155		(231)			(231)		2,214	2,214			
100079741	VALLEY CENTER	CA		04/08/2022		930,001		(9)			(9)		4,008	4,008			
100079743	MESQUITE	TX		04/08/2022		231,412		(198)			(198)		877	877			
100079744	FAYETTEVILLE	GA		04/25/2022		247,433		(214)			(214)		917	917			
100079745	RIALTO	CA		04/08/2022		469,492		253			253		2,256	2,256			
100079746	GREEN BAY	WI		04/25/2022		169,558		(77)			(77)		670	670			
100079747	ROY	WA		04/25/2022		393,530		(116)			(116)		1,568	1,568			
100079748	MIAMI	FL		04/08/2022		690,061		(491)			(491)		2,576	2,576			
100079749	APPLE VALLEY	CA		04/25/2022		385,111		(271)			(271)		1,504	1,504			
100079750	LOS ANGELES	CA		04/08/2022		1,523,825		3,270			3,270		8,665	8,665			
100079751	KISSIMMEE	FL		04/25/2022		193,166		(156)			(156)		734	734			
100079752	DANBURY	CT		04/08/2022		822,823		(27)			(27)		3,253	3,253			
100079753	GUTTENBERG	NJ		04/08/2022		162,451		(4)			(4)		700	700			

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100079754	ORLANDO	FL		04/08/2022		233,722		(174)			(174)		891	891			
100079755	ORLANDO	FL		04/25/2022		385,183		(300)			(300)		1,948	1,948			
100079756	RALEIGH	NC		04/25/2022		474,838		(78)			(78)		1,946	1,946			
100079757	ANTIOCH	CA		04/08/2022		434,955		149			149		2,980	2,980			
100079759	WALNUT	CA		04/08/2022		1,790,346		216			216		8,100	8,100			
100079760	LAKE CITY	FL		04/08/2022		144,658		(202)			(202)		400	400			
100079761	PEMBROKE PINES	FL		04/08/2022		356,424		663			663		2,003	2,003			
100079762	OSWEGO	IL		04/25/2022		236,840		(235)			(235)		685	685			
100079763	KISSIMMEE	FL		04/25/2022		190,260		(255)			(255)		628	628			
100079764	DORAL	FL		04/08/2022		207,270		(235)			(235)		743	743			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022		260,991		(218)			(218)		642	642			
100079766	LAS VEGAS	NV		04/25/2022		252,295		(298)			(298)		859	859			
100079767	ORLANDO	FL		04/08/2022		404,790		(350)			(350)		1,457	1,457			
100079768	SAN FRANCISCO	CA		04/08/2022		580,534		1,388			1,388		3,397	3,397			
100079769	SCOTTSDALE	AZ		04/08/2022		350,397		786			786		2,038	2,038			
100079770	SAN FRANCISCO	CA		04/08/2022		733,716		(137)			(137)		3,120	3,120			
100079771	LAFAYETTE	CA		04/08/2022		902,512		1,535			1,535		5,346	5,346			
100079772	DAVENPORT	FL		04/08/2022		183,748		(264)			(264)		562	562			
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		138,183		(105)			(105)		529	529			
100079774	LOMITA	CA		04/08/2022		262,829		533			533		1,572	1,572			
100079776	DRAIN	OR		04/25/2022		197,733		(27)			(27)		847	847			
100079777	LONG BEACH	CA		04/08/2022		462,359		(793)			(793)		1,173	1,173			
100079779	MURRIETA	CA		04/25/2022		460,643		(304)			(304)		1,637	1,637			
100079780	REDLANDS	CA		04/08/2022		774,307		(136)			(136)		3,548	3,548			
100079781	POMPANO BEACH	FL		04/25/2022		376,432		(390)			(390)		1,233	1,233			
100079782	HURST	TX		04/08/2022		126,729		(20)			(20)		531	531			
100079783	MIAMI	FL		04/08/2022		262,365		(330)			(330)		905	905			
100079784	BORING	OR		04/25/2022		441,060		(498)			(498)		1,171	1,171			
100079785	AVONDALE	AZ		04/08/2022		126,424		(35)			(35)		527	527			
100079786	SAN CLEMENTE	CA		04/08/2022		1,219,840		(1,043)			(1,043)		4,420	4,420			
100079787	DESTIN	FL		04/25/2022		178,460		(93)			(93)		703	703			
100079788	HOMESTEAD	FL		04/25/2022		149,690		(27)			(27)		640	640			
100079789	SAN DIEGO	CA		04/08/2022		505,254		2,009			2,009		6,153	6,153			
100079790	SUNRISE	FL		04/25/2022		100,717		(162)			(162)		298	298			
100079791	SAN BERNARDINO	CA		04/08/2022		281,802		143			143		1,352	1,352			
100079792	HOUSTON	TX		04/25/2022		440,491		(479)			(479)		1,445	1,445			
100079793	OAKLAND	CA		04/08/2022		805,990		1,873			1,873		4,703	4,703			
100079794	PHOENIX	AZ		04/25/2022		296,076		(6)			(6)		1,303	1,303			
100079795	POCATELLO	ID		04/25/2022		164,440		(96)			(96)		800	800			
100079796	EL MONTE	CA		04/08/2022		577,638		(287)			(287)		2,279	2,279			
100079797	DEERFIELD BEACH	FL		04/25/2022		610,745		(278)			(278)		627	627			
100079798	UPLAND	CA		04/25/2022		472,840		168			168		2,208	2,208			
100079799	PHOENIX	AZ		04/25/2022		370,763		(8,065)			(8,065)		361,732	361,732			
100079800	ORLANDO	FL		04/25/2022		114,906		(210)			(210)		361	361			
100079801	FAYETTEVILLE	TN		04/08/2022		225,139		(266)			(266)		498	498			
100079802	MELROSE PARK	IL		04/25/2022		142,215		(126)			(126)		543	543			
100079803	UPLAND	CA		04/25/2022		391,928		241			241		1,890	1,890			
100079804	TAMPA	FL		04/08/2022		246,618		(332)			(332)		625	625			
100079805	AUSTIN	TX		04/08/2022		294,850		1,471			1,471		60,427	60,427			
100079807	JACKSONVILLE	FL		04/08/2022		310,142		(415)			(415)		866	866			
100079808	ORANGE BEACH	AL		04/08/2022		714,672		(524)			(524)		2,405	2,405			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079809	RICHMOND	TX		04/25/2022		293,009		(223)			(223)		1,091	1,091			
100079810	HONOLULU	HI		04/08/2022		535,306		177			177		2,445	2,445			
100079811	FONTANA	CA		04/08/2022		502,330		333			333		2,427	2,427			
100079812	CLOVIS	CA		04/08/2022		529,149		(201)			(201)		4,423	4,423			
100079813	CYPRESS	TX		04/25/2022		145,422		(623)			(623)		3,043	3,043			
100079814	LIBERTY	MO		04/25/2022		251,430		(264)			(264)		804	804			
100079815	ORANGE BEACH	AL		04/08/2022		640,272		(457)			(457)		2,198	2,198			
100079817	WINTER GARDEN	FL		04/25/2022		243,107		(356)			(356)		811	811			
100079818	CYPRESS	TX		04/25/2022		191,505		(544)			(544)		3,500	3,500			
100079819	WINNETKA	CA		04/25/2022		537,605		(368)			(368)		2,010	2,010			
100079820	MIAMI	FL		04/25/2022		1,027,425		(1,117)			(1,117)		2,757	2,757			
100079821	GREEN BAY	WI		04/08/2022		138,809		(155)			(155)		393	393			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		181,128		(32)			(32)		742	742			
100079823	PANAMA CITY BEACH	FL		04/25/2022		451,760		(234)			(234)		1,780	1,780			
100079824	VALENCIA	CA		04/08/2022		547,058		819			819		2,958	2,958			
100079825	HIGHLAND	CA		04/25/2022		355,250		(6)			(6)		1,563	1,563			
100079826	LAKE GENEVA	WI		04/08/2022		179,932		(119)			(119)		673	673			
100079829	DRAPER	UT		04/08/2022		605,345		(83)			(83)		2,538	2,538			
100079830	KISSIMMEE	FL		04/08/2022		197,579		(278)			(278)		620	620			
100079831	RICHMOND	TX		04/25/2022		273,074		(216)			(216)		1,039	1,039			
100079832	MANASSAS	VA		04/08/2022		213,950		(69)			(69)		870	870			
100079833	MIAMI	FL		04/08/2022		822,166		(525)			(525)		2,945	2,945			
100079834	PASCO	WA		04/25/2022		153,510		91			91		3,902	3,902			
100079835	MAUK	GA		04/25/2022		383,845		(5)			(5)		1,578	1,578			
100079836	LAS VEGAS	NV		04/08/2022		332,181		(417)			(417)		1,002	1,002			
100079837	PHOENIX	AZ		04/25/2022		642,208		(552)			(552)		2,123	2,123			
100079838	ROSENBERG	TX		04/25/2022		348,654		(294)			(294)		1,208	1,208			
100079839	NEW MILFORD	CT		04/08/2022		119,138		(22)			(22)		710	710			
100079840	RENTON	WA		04/25/2022		252,112		(15)			(15)		1,107	1,107			
100079841	ALIQUIPPA	PA		04/08/2022		266,609		(70)			(70)		995	995			
100079842	DORAL	FL		04/08/2022		595,058		(71)			(71)		2,551	2,551			
100079843	OROVILLE	CA		04/08/2022		222,569		(346)			(346)		875	875			
100079846	SILVER SPRING	MD		04/08/2022		484,469		(395)			(395)		1,671	1,671			
100079847	MCKINNEY	TX		04/08/2022		368,859		(177)			(177)		1,489	1,489			
100079848	PALO PINTO	TX		04/25/2022		459,337		(203)			(203)		1,738	1,738			
100079849	FRANKLIN	TN		04/25/2022		286,130		(203)			(203)		1,105	1,105			
100079850	APPLE VALLEY	UT		04/25/2022		296,863		(137)			(137)		4,089	4,089			
100079851	FREMONT	CA		04/08/2022		1,127,424		2,906			2,906		18,910	18,910			
100079852	BISHOP	GA		04/08/2022		960,843		(17,250)			(17,250)		940,977	940,977			
100079853	HOLLYWOOD	FL		04/25/2022		1,517,928		(698)			(698)		5,487	5,487			
100079856	HOUSTON	TX		04/08/2022		221,200		106			106		2,148	2,148			
100079857	PANAMA CITY BEACH	FL		04/08/2022		179,843		(328)			(328)		343	343			
100079858	SAINT AUGUSTINE	FL		04/25/2022		236,069		(62)			(62)		1,214	1,214			
100079859	SNOHOMISH	WA		04/25/2022		573,633		(549)			(549)		1,678	1,678			
100079860	LA HABRA	CA		04/25/2022		460,933		148			148		2,149	2,149			
100079861	BALDWIN	MD		04/25/2022		521,077		(109)			(109)		6,699	6,699			
100079862	FRIENDSWOOD	TX		04/08/2022		200,279		149			149		1,033	1,033			
100079863	BAILEY	CO		04/08/2022		682,328		166			166		3,170	3,170			
100079864	NORTH PORT	FL		04/25/2022		308,936		(170)			(170)		1,189	1,189			
100079865	SAINT CLOUD	FL		04/25/2022		191,679		(188)			(188)		706	706			
100079866	NORTH LAS VEGAS	NV		04/25/2022		428,775		(277)			(277)		1,570	1,570			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079867	SEATTLE	WA		04/25/2022		857,314		(438)			(438)		3,022	3,022			
100079868	PHOENIX	AZ		04/25/2022		264,253		(346)			(346)		832	832			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		2,223,214		11,487			11,487		1,119	1,119			
100079870	ORLANDO	FL		04/08/2022		251,263		(193)			(193)		935	935			
100079871	SEATAC	WA		04/25/2022		600,795		(302)			(302)		2,119	2,119			
100079872	GALVESTON	TX		04/25/2022		254,666		(255)			(255)		1,740	1,740			
100079873	VALLEJO	CA		04/08/2022		272,259		399			399		1,521	1,521			
100079874	SAN DIMAS	CA		04/08/2022		566,893		438			438		4,616	4,616			
100079875	CAPE CANAVERAL	FL		04/08/2022		633,632		(244)			(244)		2,514	2,514			
100079876	PARK CITY	UT		04/08/2022		310,677		(148)			(148)		1,227	1,227			
100079877	ORLANDO	FL		04/25/2022		105,009		(195)			(195)		306	306			
100079878	BONITA SPRINGS	FL		04/25/2022		429,430		(260)			(260)		4,274	4,274			
100079879	HOUSTON	TX		04/08/2022		229,627		(237)			(237)		1,479	1,479			
100079880	DESTIN	FL		04/08/2022		311,701		(849)			(849)		4,838	4,838			
100079881	GRESHAM	OR		04/08/2022		97,996		(273)			(273)		2,831	2,831			
100079882	GRASS VALLEY	CA		04/08/2022		829,497		108			108		4,134	4,134			
100079883	AVENTURA	FL		04/25/2022		291,088		48			48		1,319	1,319			
100079884	COSTA MESA	CA		04/08/2022		934,334		1,231			1,231		11,402	11,402			
100079885	MALIBU	CA		04/08/2022		5,161,742		(4,112)			(4,112)		17,121	17,121			
100079886	GERMANTOWN	MD		04/08/2022		340,751		428			428		1,795	1,795			
100079887	MIDVALE	UT		04/08/2022		353,055		25			25		3,706	3,706			
100079888	TOWSON	MD		04/25/2022		568,129		(253)			(253)		2,149	2,149			
100079889	NIPOMO	CA		04/08/2022		536,104		131			131		2,491	2,491			
100079890	STOCKTON	CA		04/08/2022		227,970		(280)			(280)		1,237	1,237			
100079891	ZEPHYRHILLS	FL		04/08/2022		174,736		(111)			(111)		670	670			
100079892	PORT SAINT LUCIE	FL		04/08/2022		124,167		(55)			(55)		1,090	1,090			
100079893	GAINESVILLE	FL		04/25/2022		147,563		(257)			(257)		365	365			
100079896	PARK CITY	UT		04/08/2022		295,099		(91)			(91)		1,787	1,787			
100079897	MARICOPA	AZ		04/25/2022		385,076		(378)			(378)		927	927			
100079898	WINTER GARDEN	FL		04/08/2022		263,212		(329)			(329)		825	825			
100079900	MIAMI	FL		04/25/2022		492,060		(153)			(153)		1,874	1,874			
100079901	CAPE CORAL	FL		04/25/2022		273,625		(30)			(30)		1,174	1,174			
100079902	MIAMI BEACH	FL		04/08/2022		444,290		(535)			(535)		1,400	1,400			
100079903	STOCKBRIDGE	GA		04/08/2022		294,021		(222)			(222)		1,071	1,071			
100079904	MOORESVILLE	NC		04/25/2022		348,108		(220)			(220)		809	809			
100079905	VALRICO	FL		04/08/2022		417,491		(33)			(33)		4,392	4,392			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		1,069,932		2,567			2,567		6,287	6,287			
100079907	SANTA CRUZ	CA		04/25/2022		976,630		(44)			(44)		4,271	4,271			
100079908	HALLANDALE BEACH	FL		04/08/2022		402,687		(550)			(550)		1,037	1,037			
100079909	BOLINGBROOK	IL		04/25/2022		227,004		(232)			(232)		762	762			
100079910	PACIFIC GROVE	CA		04/25/2022		554,845		334			334		2,662	2,662			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		260,044		285			285		1,432	1,432			
100079913	LINCOLN	CA		04/25/2022		855,540		88			88		3,867	3,867			
100079914	BOCA RATON	FL		04/08/2022		277,003		(61)			(61)		1,182	1,182			
100079915	MYRTLE BEACH	SC		04/25/2022		141,814		43			43		667	667			
100079916	BROKEN ARROW	OK		04/08/2022		165,184		74			74		791	791			
100079917	PORTLAND	OR		04/25/2022		346,073		206			206		1,667	1,667			
100079918	GREER	SC		04/08/2022		172,028		104			104		1,126	1,126			
100079919	SCOTTSDALE	AZ		04/25/2022		865,791		(308)			(308)		3,524	3,524			
100079920	PERRY HALL	MD		04/08/2022		355,150		370			370		9,251	9,251			
100079921	SANTA CLARITA	CA		04/25/2022		815,150		(593)			(593)		2,975	2,975			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079923	OCALA	FL		04/08/2022		287,680		(365)			(365)		969	969			
100079924	ARLINGTON	TX		04/25/2022		205,524		(145)			(145)		1,998	1,998			
100079925	BOWIE	MD		04/25/2022		199,997		393			393		1,758	1,758			
100079926	COALINGA	CA		04/25/2022		150,145		(90)			(90)		1,201	1,201			
100079927	PALM BEACH GARDENS	FL		04/25/2022		513,071		205			205		2,401	2,401			
100079928	MIAMI	FL		04/25/2022		386,058		95			95		1,785	1,785			
100079929	TROUTMAN	NC		04/25/2022		154,073		(218)			(218)		472	472			
100079930	SURPRISE	AZ		04/25/2022		334,109		(293)			(293)		999	999			
100079931	ROCK HILL	SC		04/25/2022		413,010		(153)			(153)		2,446	2,446			
100079932	ORMOND BEACH	FL		04/25/2022		221,364		55			55		1,002	1,002			
100079933	HOUSTON	TX		04/25/2022		230,640		(14)			(14)		677	677			
100079935	OCALA	FL		04/25/2022		251,981		(12)			(12)		1,107	1,107			
100079936	TUCSON	AZ		04/08/2022		135,181		(208)			(208)		449	449			
100079937	SOUTHLAKE	TX		04/25/2022		1,281,858		6,404			6,404		34,699	34,699			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		568,884		169			169		2,650	2,650			
100079939	PRESCOTT	AZ		04/08/2022		438,726		(147)			(147)		1,783	1,783			
100079940	LAFAYETTE	IN		04/25/2022		135,441		(280)			(280)		565	565			
100079941	ARROYO GRANDE	CA		04/08/2022		149,285		7			7		677	677			
100079942	CYPRESS	TX		04/25/2022		314,632		(357)			(357)		1,074	1,074			
100079943	ATASCADERO	CA		04/25/2022		610,936		(322)			(322)		1,628	1,628			
100079944	HOUSTON	TX		04/25/2022		296,227		(359)			(359)		720	720			
100079946	SNOHOMISH	WA		04/25/2022		254,792		141			141		1,277	1,277			
100079948	DESTIN	FL		04/25/2022		309,240		(421)			(421)		972	972			
100079949	MIAMI	FL		04/25/2022		371,470		(298)			(298)		2,936	2,936			
100079950	CANOGA PARK	CA		04/25/2022		500,715		(85)			(85)		2,313	2,313			
100079951	MISSION VIEJO	CA		04/25/2022		423,961		505			505		2,879	2,879			
100079952	ODENTON	MD		04/25/2022		309,676		(275)			(275)		1,949	1,949			
100079953	COMMERCE CITY	CO		04/25/2022		294,244		91			91		1,376	1,376			
100079954	COMMERCE CITY	CO		04/25/2022		463,458		(259)			(259)		1,705	1,705			
100079955	PARK CITY	UT		04/25/2022		593,070		(92)			(92)		2,378	2,378			
100079956	PANAMA CITY BEACH	FL		04/25/2022		209,919		(304)			(304)		657	657			
100079957	TOMBALL	TX		04/25/2022		202,655		62			62		944	944			
100079958	PANAMA CITY BEACH	FL		04/25/2022		258,467		(4)			(4)		1,138	1,138			
100079959	MIAMI SHORES	FL		04/25/2022		1,049,799		(143)			(143)		4,123	4,123			
100079960	CHICO	CA		04/08/2022		544,229		(201)			(201)		2,137	2,137			
100079961	SUNRISE	FL		04/25/2022		98,944		(80)			(80)		349	349			
100079962	CASTLE ROCK	CO		04/08/2022		1,189,188		30			30		7,182	7,182			
100079963	JACKSONVILLE	FL		04/08/2022		289,602		(279)			(279)		637	637			
100079964	OAKLEY	CA		04/25/2022		420,143		(24)			(24)		1,846	1,846			
100079965	MIAMI	FL		04/25/2022		861,612		(609)			(609)		3,006	3,006			
100079966	OAKLEY	CA		04/25/2022		410,128		(21)			(21)		1,802	1,802			
100079967	MIAMI BEACH	FL		04/08/2022		366,213		(70)			(70)		1,557	1,557			
100079968	KISSIMMEE	FL		04/25/2022		291,795		(173)			(173)		1,121	1,121			
100079969	TEMECULA	CA		04/25/2022		410,217		226			226		1,963	1,963			
100079970	GLENDALE	CA		04/25/2022		1,390,553		1,862			1,862		17,068	17,068			
100079971	WOODBRIDGE	VA		04/25/2022		250,013		(188)			(188)		953	953			
100079972	MADERA	CA		04/25/2022		648,481		(623)			(623)		1,852	1,852			
100079973	MISSOURI CITY	TX		04/25/2022		248,708		(241)			(241)		917	917			
100079974	EL SOBRANTE	CA		04/25/2022		305,997		307			307		1,039	1,039			
100079975	KATY	TX		04/25/2022		205,193		61			61		956	956			
100079976	RICHMOND	TX		04/25/2022		247,304		(157)			(157)		928	928			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079977	WALNUT	CA		04/25/2022		685,770		378			378		3,298	3,298			
100079978	FRIENDSWOOD	TX		04/25/2022		198,300		191			191		1,657	1,657			
100079979	SACHSE	TX		04/25/2022		274,541		(51)			(51)		1,174	1,174			
100079980	CHICAGO	IL		04/25/2022		205,253		(62)			(62)		800	800			
100079981	OCALA	FL		04/25/2022		177,032		(206)			(206)		617	617			
100079982	SURPRISE	AZ		04/25/2022		342,273		(297)			(297)		1,030	1,030			
100079983	VENICE	FL		04/25/2022		206,913		(180)			(180)		767	767			
100079984	CUTLER BAY	FL		04/25/2022		810,431		(891)			(891)		13,472	13,472			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		401,224		(360)			(360)		1,352	1,352			
100079986	PARK CITY	UT		04/25/2022		286,842		(135)			(135)		1,133	1,133			
100079987	SAN ANTONIO	TX		04/25/2022		263,459		(163)			(163)		1,033	1,033			
100079988	WEST VALLEY CITY	UT		04/25/2022		328,072		(5)			(5)		1,444	1,444			
100079989	SAN FRANCISCO	CA		04/25/2022		1,010,690		566			566		4,839	4,839			
100079990	VACAVILLE	CA		04/08/2022		478,298		60			60		2,164	2,164			
100079991	FONTANA	CA		04/25/2022		558,414		76			76		2,528	2,528			
100079994	MECHANICSVILLE	VA		04/25/2022		316,911		(80)			(80)		1,465	1,465			
100079996	LAS VEGAS	NV		04/25/2022		1,114,665		1,546			1,546		6,023	6,023			
100079997	HOLLYWOOD	FL		04/25/2022		178,511		84			84		855	855			
100079999	DURANT	OK		04/08/2022		172,086		(91)			(91)		678	678			
100080000	WOODBRIDGE	VA		04/08/2022		151,036		(250)			(250)		274	274			
100080001	LAS VEGAS	NV		04/08/2022		245,300		(248)			(248)		883	883			
100080002	FAIRVIEW	TX		04/25/2022		1,923,165		1,058			1,058		9,247	9,247			
100080003	CHANDLER	AZ		04/25/2022		364,964		(217)			(217)		1,340	1,340			
100080004	MINNEAPOLIS	MN		04/08/2022		164,013		(212)			(212)		517	517			
100080005	LITTLETON	CO		04/25/2022		788,997		(633)			(633)		2,786	2,786			
100080006	ROSENBERG	TX		04/25/2022		230,595		(122)			(122)		924	924			
100080007	WEST PALM BEACH	FL		04/25/2022		196,952		(22)			(22)		1,168	1,168			
100080008	LAFAYETTE	OR		04/08/2022		381,129		104			104		1,736	1,736			
100080009	NORTHVILLE	MI		04/25/2022		180,498		(60)			(60)		734	734			
100080010	OCALA	FL		04/25/2022		208,333		(291)			(291)		638	638			
100080011	PITTSBURGH	PA		04/25/2022		121,907		(68)			(68)		477	477			
100080012	ANTIOCH	CA		04/08/2022		637,603		(68)			(68)		866	866			
100080013	DALY CITY	CA		04/25/2022		983,655		(30)			(30)		4,300	4,300			
100080014	SAN CLEMENTE	CA		04/08/2022		1,737,412		689			689		8,376	8,376			
100080015	EAST WENATCHEE	WA		04/08/2022		309,577		(7)			(7)		1,999	1,999			
100080016	BRISBANE	CA		04/08/2022		961,938		489			489		4,639	4,639			
100080017	SAN FRANCISCO	CA		04/08/2022		1,067,180		(2)			(2)		4,647	4,647			
100080018	WELLINGTON	FL		04/25/2022		389,140		258			258		1,880	1,880			
100080019	PORTSMOUTH	VA		04/08/2022		159,412		(326)			(326)		435	435			
100080020	VANCOUVER	WA		04/08/2022		98,362		21			21		468	468			
100080021	WOODLAND	CA		04/08/2022		354,558		(166)			(166)		1,408	1,408			
100080022	MULINO	OR		04/08/2022		628,141		(201)			(201)		2,150	2,150			
100080023	TACOMA	WA		04/08/2022		236,173		(49)			(49)		1,060	1,060			
100080024	HENDERSON	NV		04/08/2022		167,844		171			171		1,515	1,515			
100080025	FRISCO	TX		04/08/2022		458,651		(350)			(350)		1,756	1,756			
100080026	MARYSVILLE	WA		04/08/2022		502,427		(178)			(178)		5,289	5,289			
100080027	RICHARDSON	TX		04/08/2022		253,548		(271)			(271)		935	935			
100080028	TUSTIN	CA		04/08/2022		1,420,302		(20,801)			(20,801)		1,393,759	1,393,759			
100080029	BEND	OR		04/08/2022		342,154		39			39		1,651	1,651			
100080030	MONTEBELLO	CA		04/08/2022		845,726		447			447		4,083	4,083			
100080031	BUFORD	GA		04/08/2022		210,105		(152)			(152)		1,256	1,256			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080032	CORONA	CA		04/08/2022		787,348		(242)			(242)		3,225	3,225			
100080033	SAN JOSE	CA		04/08/2022		694,792		392			392		3,343	3,343			
100080034	RIVERSIDE	CA		04/08/2022		377,937		(93)			(93)		2,129	2,129			
100080035	PARKER	TX		04/08/2022		1,073,086							4,626	4,626			
100080036	PISMO BEACH	CA		04/08/2022		356,656		2,087			2,087		28,150	28,150			
100080038	ORMOND BEACH	FL		04/08/2022		490,785		(147)			(147)		1,955	1,955			
100080039	WHITTIER	CA		04/08/2022		565,711		(168)			(168)		2,331	2,331			
100080040	SANTA BARBARA	CA		04/08/2022		876,022		565			565		5,710	5,710			
100080041	EL MONTE	CA		04/25/2022		1,077,770		164			164		4,958	4,958			
100080042	ASPEN	CO		04/08/2022		883,883		(201)			(201)		3,929	3,929			
100080043	VALENCIA	CA		04/25/2022		416,745		(281)			(281)		1,611	1,611			
100080044	SANTA BARBARA	CA		04/08/2022		712,618		517			517		3,501	3,501			
100080046	LAKE FOREST	CA		04/25/2022		1,117,841		578			578		5,392	5,392			
100080047	PONTE VERDE BEACH	FL		04/08/2022		329,176		(156)			(156)		1,303	1,303			
100080048	UPLAND	CA		04/08/2022		473,415		105			105		2,173	2,173			
100080049	SAN LEANDRO	CA		04/08/2022		748,351		489			489		3,648	3,648			
100080050	SAN ANTONIO	TX		04/08/2022		262,239		(269)			(269)		942	942			
100080051	WESTMINSTER	CA		04/25/2022		583,130		513			513		2,917	2,917			
100080052	ARCADIA	CA		04/25/2022		682,732		574			574		3,409	3,409			
100080053	DIAMOND BAR	CA		04/08/2022		363,215		43			43		1,651	1,651			
100080054	ALHAMBRA	CA		04/25/2022		430,900		346			346		2,168	2,168			
100080056	UPLAND	CA		04/08/2022		435,554		337			337		2,179	2,179			
100080057	CHINO HILLS	CA		04/25/2022		589,481		525			525		2,950	2,950			
100080158	PANAMA CITY BEACH	FL		02/25/2022		232,367		(5)			(5)		983	983			
100080160	OLYMPIC VALLEY	CA		02/25/2022		208,032		(47)			(47)		645	645			
100080161	GALVESTON	TX		02/25/2022		330,778		(60)			(60)		1,003	1,003			
100080162	ARGYLE	TX		02/25/2022		527,859		(331)			(331)		1,248	1,248			
100080163	HOLLYWOOD	FL		02/25/2022		311,015		(78)			(78)		1,273	1,273			
100080165	DAYTONA BEACH	FL		02/25/2022		142,357		(668)			(668)		2,013	2,013			
100080167	FORT LAUDERDALE	FL		02/25/2022		300,596		(113)			(113)		1,533	1,533			
100080168	BASTROP	TX		02/25/2022		298,797		(57)			(57)		1,870	1,870			
100080169	ELKTON	MD		02/25/2022		134,754		(38)			(38)		481	481			
100080170	JACKSONVILLE	FL		02/25/2022		106,960		(154)			(154)		342	342			
100080171	BERTRAM	TX		02/25/2022		389,203		366			366		1,323	1,323			
100080174	LONG BRANCH	NJ		02/25/2022		111,803		(50)			(50)		431	431			
100080175	MIAMI	FL		02/25/2022		147,421		(453)			(453)		4,689	4,689			
100080176	POMPANO BEACH	FL		02/25/2022		159,066		(66)			(66)		629	629			
100080177	SMYRNA	GA		02/25/2022		135,995		(109)			(109)		511	511			
100080178	BELLEVIEW	FL		02/25/2022		364,963		137			137		163	163			
100080179	BOCA RATON	FL		02/25/2022		253,132		(200)			(200)		616	616			
100080180	ALBUQUERQUE	NM		02/25/2022		173,796		(103)			(103)		993	993			
100080182	DUMONT	NJ		02/25/2022		215,768		(285)			(285)		902	902			
100080183	CHESTERBROOK	PA		02/25/2022		262,133		(216)			(216)		959	959			
100080184	FRESNO	CA		02/25/2022		235,738		(205)			(205)		882	882			
100080185	SACRAMENTO	CA		02/25/2022		397,223		69			69		2,599	2,599			
100080186	NOBLESVILLE	IN		02/25/2022		157,944		(111)			(111)		589	589			
100080187	BALTIMORE	MD		02/25/2022		145,282		(321)			(321)		475	475			
100080188	COLUMBUS	OH		02/25/2022		267,058		(177)			(177)		980	980			
100080189	DELRAY BEACH	FL		02/25/2022		448,100		(320)			(320)		1,306	1,306			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		249,065		(96)			(96)		986	986			
100080191	EAGLE	ID		02/25/2022		417,986		(181)			(181)		1,560	1,560			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080192	HARMONY	FL		02/25/2022		776,769		(100)			(100)		2,731	2,731			
100080193	DAVIE	FL		02/25/2022		986,427		(658)			(658)		4,229	4,229			
100080194	BANNING	CA		02/25/2022		259,501		(59)			(59)		1	1			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		312,565		(31)			(31)		1,205	1,205			
100080196	ROSHARON	TX		02/25/2022		345,162		(357)			(357)		1,031	1,031			
100080199	LAKE WORTH	FL		02/25/2022		223,730		(244)			(244)		778	778			
100080200	WESTWOOD	NJ		02/25/2022		714,521		(29)			(29)		2,699	2,699			
100080201	GULFPORT	FL		02/25/2022		190,477		(288)			(288)		554	554			
100080202	CYPRESS	TX		02/25/2022		458,959		(498)			(498)		1,398	1,398			
100080203	PASADENA	CA		02/25/2022		1,201,991		(1,125)			(1,125)		6,165	6,165			
100080204	SCHENECTADY	NY		02/25/2022		106,071		(137)			(137)		353	353			
100080205	LAFAYETTE	NJ		02/25/2022		310,776		(81)			(81)		1,153	1,153			
100080206	WINTER GARDEN	FL		02/25/2022		333,563		(356)			(356)		1,120	1,120			
100080208	SCHENECTADY	NY		02/25/2022		134,105		(167)			(167)		425	425			
100080209	PHOENIX	AZ		02/25/2022		628,182		(275)			(275)		2,235	2,235			
100080210	OCEAN CITY	MD		02/25/2022		536,682		(478)			(478)		1,937	1,937			
100080212	ODESSA	FL		02/25/2022		391,761		(170)			(170)		1,451	1,451			
100080213	LAS VEGAS	NV		02/25/2022		446,370		(454)			(454)		2,010	2,010			
100080214	ROCKVILLE	MD		02/25/2022		238,617		(256)			(256)		796	796			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		813,720		105			105		6,315	6,315			
100080216	NORTH ARLINGTON	NJ		02/25/2022		468,912		(276)			(276)		1,779	1,779			
100080217	METHUEN	MA		02/25/2022		346,148		219			219		2,404	2,404			
100080219	KILLEEN	TX		02/25/2022		156,884		(344)			(344)		450	450			
100080220	CITRUS HEIGHTS	CA		02/25/2022		272,004		(9)			(9)		1,157	1,157			
100080221	BENNETT	CO		02/25/2022		1,205,633		(491)			(491)		4,083	4,083			
100080222	SAVANNAH	GA		02/25/2022		277,736		(139)			(139)		965	965			
100080223	BRONX	NY		02/25/2022		750,677		(374)			(374)		2,723	2,723			
100080224	SAN BERNARDINO	CA		02/25/2022		429,014		(475)			(475)		3,063	3,063			
100080225	BRONX	NY		02/25/2022		625,080		(650)			(650)		3,615	3,615			
100080226	HOUSTON	TX		02/25/2022		677,815		2,843			2,843		2,421	2,421			
100080227	SARASOTA	FL		02/25/2022		354,336		(375)			(375)		1,178	1,178			
100080230	MIAMI	FL		02/25/2022		580,644		(35)			(35)		1,316	1,316			
100080232	SAN BERNARDINO	CA		02/25/2022		365,501		(55)			(55)		1,530	1,530			
100080233	KANEOHE	HI		02/25/2022		1,509,097		(788)			(788)		5,561	5,561			
100080234	LANCASTER	CA		02/25/2022		389,138		(288)			(288)		2,196	2,196			
100080236	LAS VEGAS	NV		02/25/2022		319,175		(80)			(80)		1,306	1,306			
100080237	SAN DIEGO	CA		02/25/2022		464,853		(113)			(113)		1,178	1,178			
100080238	SPRING VALLEY	CA		02/25/2022		742,472		(526)			(526)		2,201	2,201			
100080239	PHILADELPHIA	PA		02/25/2022		212,664		(80)			(80)		967	967			
100080240	SAINT GEORGE ISLAND	FL		02/25/2022		1,007,613		635			635		4,620	4,620			
100080241	FISCHER	TX		02/25/2022		414,768		(598)			(598)		1,910	1,910			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		441,350		(296)			(296)		1,236	1,236			
100080243	DANA POINT	CA		02/25/2022		824,010		(471)			(471)		2,635	2,635			
100080245	WELLSVILLE	NY		02/25/2022		132,695		(154)			(154)		445	445			
100080246	DORAL	FL		02/25/2022		670,230		(129)			(129)		2,750	2,750			
100080248	VERONA	NJ		02/25/2022		470,901		(417)			(417)		1,551	1,551			
100080249	HOT SPRINGS NATIONAL P	AR		02/25/2022		181,744		(273)			(273)		516	516			
100080250	OCALA	FL		02/25/2022		109,893		(124)			(124)		393	393			
100080268	Amsterdam	NLD		02/22/2022		10,364							193	193			
100080269	Amsterdam	NLD		02/22/2022		11,787							219	219			
100080275	Amsterdam	NLD		02/22/2022		60,887							1,157	1,157			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080278	Amsterdam	NLD		02/22/2022		26,984							515	515			
100080279	Amsterdam	NLD		02/22/2022		10,286							197	197			
100080281	Amsterdam	NLD		02/22/2022		11,499							220	220			
100080288	Amsterdam	NLD		02/22/2022		18,454							420	420			
100080289	Amsterdam	NLD		02/22/2022		39,022							894	894			
100080294	Amsterdam	NLD		02/22/2022		8,467							164	164			
100080296	Amsterdam	NLD		02/22/2022		52,554							1,195	1,195			
100080301	Amsterdam	NLD		02/22/2022		71,167							1,374	1,374			
100080309	Amsterdam	NLD		02/22/2022		16,634							319	319			
100080310	Amsterdam	NLD		02/22/2022		24,363							460	460			
100080312	Amsterdam	NLD		02/22/2022		9,117							175	175			
100080316	Amsterdam	NLD		02/22/2022		15,934							305	305			
100080322	Amsterdam	NLD		02/22/2022		27,386							525	525			
100080325	Amsterdam	NLD		02/22/2022		18,249							351	351			
100080328	Amsterdam	NLD		02/22/2022		5,233							100	100			
100080330	Amsterdam	NLD		02/22/2022		12,838							292	292			
100080333	Amsterdam	NLD		02/22/2022		14,403							276	276			
100080337	JERSEY CITY	NJ		02/24/2022		549,055		(195)			(195)		2,305	2,305			
100080338	JERSEY CITY	NJ		02/24/2022		546,038		(193)			(193)		2,292	2,292			
100080339	NEWARK	NJ		02/24/2022		794,361		(297)			(297)		3,480	3,480			
100080340	NEW YORK	NY		02/24/2022		2,035,727		(1,361)			(1,361)		11,520	11,520			
100080341	SAN DIEGO	CA		02/28/2022		659,128		(365)			(365)		2,102	2,102			
100080343	SHERMAN OAKS	CA		02/28/2022		1,354,629		(662)			(662)		9,121	9,121			
100080344	MILLBRAE	CA		02/28/2022		588,293		82			82		2,765	2,765			
100080345	SAN JOSE	CA		02/28/2022		448,823		(102)			(102)		1,989	1,989			
100080348	FRESNO	CA		02/28/2022		195,870		33			33		922	922			
100080349	LOS ANGELES	CA		02/28/2022		826,173		(159)			(159)		3,927	3,927			
100080351	SAN JOSE	CA		02/28/2022		716,928		(155)			(155)		3,317	3,317			
100080352	CULVER CITY	CA		02/28/2022		454,268		(173)			(173)		2,087	2,087			
100080353	ALHAMBRA	CA		02/28/2022		658,923		(269)			(269)		3,029	3,029			
100080356	HUNTINGTON BEACH	CA		02/28/2022		1,363,452		(794)			(794)		5,210	5,210			
100080357	COTTONWOOD	AZ		02/28/2022		526,380		(473)			(473)		1,756	1,756			
100080358	WESTMINSTER	CA		02/28/2022		489,296		(296)			(296)		1,826	1,826			
100080360	SAN JOSE	CA		02/28/2022		852,786		(10,064)			(10,064)		102,760	102,760			
100080361	LOS ANGELES	CA		02/28/2022		639,128		(69)			(69)		3,035	3,035			
100080362	BONITA	CA		02/28/2022		714,608		(234)			(234)		3,101	3,101			
100080363	WOODLAND HILLS	CA		02/28/2022		1,307,360		(841)			(841)		5,066	5,066			
100080364	SAN JUAN CAPISTRANO	CA		02/28/2022		1,698,440		(50)			(50)		7,776	7,776			
100080365	VENICE	CA		02/28/2022		887,473		(245)			(245)		5,205	5,205			
100080366	PACOIMA	CA		02/28/2022		676,592		(244)			(244)		2,337	2,337			
100080367	TEMPLE CITY	CA		02/28/2022		683,510		(229)			(229)		2,810	2,810			
100080368	LOS ANGELES	CA		02/28/2022		921,582		(88)			(88)		3,687	3,687			
100080369	GARDEN GROVE	CA		02/28/2022		468,888		(187)			(187)		1,974	1,974			
100080371	JURUPA VALLEY	CA		04/14/2022		561,446		(378)			(378)		1,648	1,648			
100080372	FORT WORTH	TX		04/14/2022		195,973		(43)			(43)		270	270			
100080373	HUNTINGTON BEACH	CA		04/14/2022		476,321		(394)			(394)		1,661	1,661			
100080374	SCOTTSDALE	AZ		04/14/2022		1,522,568		(1,291)			(1,291)		4,720	4,720			
100080375	PARMA	OH		04/14/2022		213,760		(52)			(52)		1,465	1,465			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		481,873		(319)			(319)		2,032	2,032			
100080377	VICTORIA	TX		04/14/2022		289,225		(226)			(226)		1,011	1,011			
100080378	FRESNO	CA		04/14/2022		330,355		48			48		12,651	12,651			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080379	REDDING	CA		04/14/2022		634,311		(286)			(286)		(695)	(695)			
100080380	CHULA VISTA	CA		04/14/2022		755,329		(436)			(436)		2,683	2,683			
100080382	SAN DIEGO	CA		04/14/2022		203,236		57			57		933	933			
100080383	GARDEN GROVE	CA		04/14/2022		484,391		3			3		2,113	2,113			
100080384	ACWORTH	GA		04/14/2022		345,961		(252)			(252)		3,269	3,269			
100080387	DENISON	TX		04/14/2022		153,084		(124)			(124)		827	827			
100080388	PARADISE	CA		04/14/2022		338,489		(103)			(103)		896	896			
100080389	GALVESTON	TX		04/14/2022		256,448		45			45		1,673	1,673			
100080392	DENISON	TX		04/14/2022		152,149		(100)			(100)		857	857			
100080393	LAHAINA	HI		04/14/2022		392,638		(235)			(235)		1,491	1,491			
100080394	MIRAMAR BEACH	FL		04/14/2022		1,387,315		(94)			(94)		7,370	7,370			
100080397	GARDEN GROVE	CA		04/14/2022		406,760		(230)			(230)		1,618	1,618			
100080398	WOODLAND HILLS	CA		04/14/2022		1,028,216		(387)			(387)		2,697	2,697			
100080399	JACKSONVILLE	FL		04/14/2022		210,912		(456)			(456)		610	610			
100080400	FOREST GROVE	OR		04/14/2022		350,574		(113)			(113)		1,442	1,442			
100080404	STOCKTON	CA		04/14/2022		594,046		(416)			(416)		1,660	1,660			
100080405	INDIO	CA		04/14/2022		650,185		(321)			(321)		2,468	2,468			
100080407	INDIO	CA		04/14/2022		471,222		(242)			(242)		1,204	1,204			
100080408	LOS ANGELES	CA		04/14/2022		1,018,951		(874)			(874)		2,370	2,370			
100080409	GLENDALE	AZ		04/14/2022		639,302		(122)			(122)		2,369	2,369			
100080410	LOS ANGELES	CA		04/14/2022		1,096,959		(1,127)			(1,127)		2,544	2,544			
100080412	MESA	AZ		04/14/2022		269,788		(110)			(110)		919	919			
100080413	PHOENIX	AZ		04/14/2022		370,107		(244)			(244)		1,194	1,194			
100080414	RICHMOND	TX		04/14/2022		563,683		(277)			(277)		1,697	1,697			
100080416	PALM CITY	FL		04/14/2022		341,229		(88)			(88)		1,260	1,260			
100080418	SACRAMENTO	CA		04/14/2022		153,472		(94)			(94)		532	532			
100080419	BELLAIRE	TX		04/14/2022		268,588		(250)			(250)		1,242	1,242			
100080420	SARASOTA	FL		04/14/2022		164,590		(117)			(117)		567	567			
100080421	LAHAINA	HI		04/14/2022		336,963		(197)			(197)		1,197	1,197			
100080422	GRAND PRAIRIE	TX		04/14/2022		224,055		(264)			(264)		617	617			
100080424	HOLLY HILL	FL		04/14/2022		267,282		(323)			(323)		803	803			
100080425	ORLANDO	FL		04/14/2022		196,038		(37)			(37)		508	508			
100080427	HOUSTON	TX		04/14/2022		278,042		(209)			(209)		916	916			
100080428	GARDEN GROVE	CA		03/10/2022		582,080		54			54		2,562	2,562			
100080429	SACRAMENTO	CA		03/10/2022		2,299,643		(253)			(253)		9,444	9,444			
100080430	NORTH HILLS	CA		03/10/2022		660,464		129			129		2,972	2,972			
100080431	HARBOR CITY	CA		03/10/2022		620,604		(385)			(385)		4,117	4,117			
100080432	HUNTINGTON BEACH	CA		03/10/2022		2,323,622		(1,239)			(1,239)		7,815	7,815			
100080433	EL MONTE	CA		03/10/2022		528,674		(297)			(297)		1,774	1,774			
100080434	LAVEEN	AZ		03/10/2022		737,628		(387)			(387)		2,184	2,184			
100080436	HACKENSACK	NJ		03/10/2022		306,240		(394)			(394)		3,263	3,263			
100080437	N LAS VEGAS	NV		03/10/2022		255,154		(311)			(311)		769	769			
100080438	HOMESTEAD	FL		03/10/2022		425,881		(257)			(257)		1,492	1,492			
100080440	CHESTERBROOK	PA		03/10/2022		252,450		(249)			(249)		870	870			
100080441	STATEN ISLAND	NY		03/10/2022		473,921		(125)			(125)		2,290	2,290			
100080442	TORRANCE	CA		03/10/2022		726,866		(240)			(240)		2,835	2,835			
100080443	LOS ANGELES	CA		03/10/2022		785,834		(357)			(357)		2,708	2,708			
100080446	SAN DIEGO	CA		03/10/2022		1,938,076		(1,059)			(1,059)		5,886	5,886			
100080447	JENKINTOWN	PA		03/10/2022		782,464		161			161		4,527	4,527			
100080449	BRUSH PRAIRIE	WA		03/10/2022		858,574		(285)			(285)		2,867	2,867			
100080450	HOMEDALE	ID		03/10/2022		287,001		(279)			(279)		1,620	1,620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080451	BRICK	NJ		03/10/2022		205,206		(137)			(137)		712	712			
100080452	COCONUT CREEK	FL		03/10/2022		345,725		(346)			(346)		1,056	1,056			
100080453	CYPRESS	TX		03/10/2022		359,321		(290)			(290)		1,279	1,279			
100080454	OSPREY	FL		03/10/2022		592,330		(289)			(289)		1,859	1,859			
100080455	STATEN ISLAND	NY		03/10/2022		413,601		(112)			(112)		1,657	1,657			
100080456	POWHATAN	VA		03/10/2022		366,897		(130)			(130)		3,695	3,695			
100080458	HOMEDALE	ID		03/10/2022		144,663		(147)			(147)		734	734			
100080459	NAPLES	FL		03/10/2022		302,036		(575)			(575)		3,384	3,384			
100080460	DEBARY	FL		03/10/2022		311,980		(366)			(366)		1,021	1,021			
100080462	HOLLYWOOD	FL		03/10/2022		411,200		(554)			(554)		2,891	2,891			
100080463	WINDERMERE	FL		03/10/2022		824,488		(386)			(386)		2,623	2,623			
100080464	WINTER HAVEN	FL		03/10/2022		301,979		(152)			(152)		1,067	1,067			
100080466	MIAMI BEACH	FL		03/10/2022		233,836		(194)			(194)		743	743			
100080467	WEST COVINA	CA		03/10/2022		733,814		(228)			(228)		1,947	1,947			
100080468	WILLIAMS	AZ		03/10/2022		605,372		(160)			(160)		2,064	2,064			
100080469	ASHLAND	OR		03/10/2022		727,611		(189)			(189)		2,581	2,581			
100080471	BIG BEAR CITY	CA		03/10/2022		347,112		(208)			(208)		1,268	1,268			
100080472	THOUSAND OAKS	CA		03/10/2022		1,026,610		(325)			(325)		3,286	3,286			
100080475	MIAMI BEACH	FL		03/10/2022		311,861		(89)			(89)		1,187	1,187			
100080476	SAN ANTONIO	TX		03/10/2022		205,051		(392)			(392)		721	721			
100080477	HICKORY	NC		03/10/2022		399,360		(338)			(338)		955	955			
100080478	EVANS	CO		03/10/2022		257,113		(244)			(244)		1,921	1,921			
100080479	CORNELIUS	NC		03/10/2022		2,706,606		64			64		10,759	10,759			
100080480	SPRING CITY	TN		03/10/2022		539,613		(275)			(275)		1,318	1,318			
100080483	VENTURA	CA		03/10/2022		595,283		(327)			(327)		2,229	2,229			
100080485	MADISONVILLE	LA		03/10/2022		451,836		(261)			(261)		1,408	1,408			
100080486	NEWARK	NJ		03/10/2022		199,882		(182)			(182)		440	440			
100080487	WINCHESTER	CA		03/10/2022		552,226		(382)			(382)		2,098	2,098			
100080489	AUSTIN	TX		03/10/2022		366,096		(899)			(899)		10,603	10,603			
100080490	UPPER CHICHESTER	PA		03/10/2022		279,257		(432)			(432)		1,574	1,574			
100080491	MIAMI	FL		03/10/2022		1,034,771		(336)			(336)		2,667	2,667			
100080492	GREENWICH	CT		03/10/2022		717,287		(471)			(471)		2,553	2,553			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		1,119,451		(125)			(125)		4,491	4,491			
100080495	EAGLE	ID		03/10/2022		523,832		(317)			(317)		1,437	1,437			
100080496	TEMPE	AZ		03/10/2022		451,824		(560)			(560)		4,595	4,595			
100080497	RYE	CO		03/10/2022		175,570		(140)			(140)		609	609			
100080501	WAIANAE	HI		03/10/2022		627,096		(697)			(697)		1,771	1,771			
100080503	HAWTHORN WOODS	IL		03/10/2022		830,040		411			411		5,664	5,664			
100080504	ONTARIO	CA		03/10/2022		288,722		154			154		1,416	1,416			
100080505	EDINBURG	VA		03/10/2022		435,901		(256)			(256)		2,116	2,116			
100080506	JASPER	GA		03/10/2022		669,564		(282)			(282)		2,204	2,204			
100080507	WEEHAWKEN	NJ		03/10/2022		952,466		(574)			(574)		2,747	2,747			
100080508	LUCERNE VALLEY	CA		03/30/2022		377,981		(233)			(233)		1,230	1,230			
100080509	PALM BEACH	FL		03/10/2022		1,795,388		(218)			(218)		9,436	9,436			
100080512	WEST PALM BEACH	FL		03/10/2022		183,109		(221)			(221)		550	550			
100080518	MIAMI	FL		03/10/2022		539,493		(321)			(321)		1,839	1,839			
100080521	BRIGHTON	CO		03/30/2022		421,718		(292)			(292)		1,827	1,827			
100080525	BRYAN	TX		03/10/2022		467,030		(385)			(385)		4,793	4,793			
100080526	BELL GARDENS	CA		03/30/2022		509,798		68			68		3,016	3,016			
100080527	FOLSOM	CA		03/30/2022		757,681		(450)			(450)		2,567	2,567			
100080529	CARSON	CA		03/30/2022		807,595		(471)			(471)		2,774	2,774			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080537	SAN DIEGO	CA		03/30/2022		1,887,691		(280)			(280)		7,910	7,910			
100080751	RIVERBANK	CA		03/10/2022		607,076		(238)			(238)		2,104	2,104			
100080752	HOLMES BEACH	FL		03/10/2022		535,728		(156)			(156)		2,063	2,063			
100080754	PHOENIX	AZ		03/10/2022		429,503		(125)			(125)		1,530	1,530			
100080755	AVENTURA	FL		03/10/2022		131,273		(54)			(54)		653	653			
100080756	VALRICO	FL		03/10/2022		161,945		(88)			(88)		580	580			
100080757	PARADISE VALLEY	AZ		03/10/2022		3,451,679		(903)			(903)		13,058	13,058			
100080759	TAVARES	FL		03/10/2022		213,181		(345)			(345)		975	975			
100080760	N WILDWOOD	NJ		03/10/2022		643,333		(310)			(310)		1,762	1,762			
100080761	WINTER GARDEN	FL		03/10/2022		257,942		(120)			(120)		953	953			
100080764	WINTER GARDEN	FL		03/10/2022		323,555		(350)			(350)		962	962			
100080765	PIONEERTOWN	CA		03/10/2022		1,331,077		(817)			(817)		3,876	3,876			
100080767	LONGVIEW	TX		03/10/2022		196,018		(115)			(115)		701	701			
100080770	KISSIMMEE	FL		03/15/2022		340,212		(386)			(386)		992	992			
100080773	LOS ANGELES	CA		03/10/2022		523,864		(179)			(179)		1,925	1,925			
100080774	ORLANDO	FL		03/15/2022		220,173		(307)			(307)		600	600			
100080775	MAGNOLIA	TX		03/15/2022		320,765		(172)			(172)		1,285	1,285			
100080777	SANTA MONICA	CA		03/15/2022		666,637		(46)			(46)		2,738	2,738			
100080778	CORONA DEL MAR	CA		03/15/2022		3,577,329		(320)			(320)		14,712	14,712			
100080779	LOS ANGELES	CA		03/15/2022		780,711		(58)			(58)		3,349	3,349			
100080780	LOS ANGELES	CA		03/15/2022		2,174,206		(345)			(345)		11,619	11,619			
100080781	ATLANTA	GA		03/15/2022		321,452		(108)			(108)		1,292	1,292			
100080782	SAN JOSE	CA		03/15/2022		3,234,935		(400)			(400)		13,214	13,214			
100080783	JACKSONVILLE	AR		03/15/2022		138,733		(80)			(80)		15,965	15,965			
100080784	MIAMI	FL		03/15/2022		1,850,584		455			455		3,095	3,095			
100080785	WINTER GARDEN	FL		03/15/2022		455,436		(110)			(110)		1,855	1,855			
100080786	CALIFORNIA CITY	CA		03/15/2022		199,934		(209)			(209)		737	737			
100080788	PORT LUDLOW	WA		03/15/2022		469,493		2			2		1,921	1,921			
100080789	LOS ANGELES	CA		03/15/2022		975,093		(789)			(789)		3,423	3,423			
100080790	LOS ANGELES	CA		03/15/2022		906,368		(681)			(681)		3,191	3,191			
100080792	KISSIMMEE	FL		03/15/2022		306,247		(148)			(148)		1,204	1,204			
100080793	DUCK	NC		03/15/2022		454,629		(175)			(175)		1,751	1,751			
100080794	LOS ANGELES	CA		03/15/2022		759,100		(511)			(511)		2,683	2,683			
100080795	AMERICAN FORK	UT		03/15/2022		599,480		(351)			(351)		1,617	1,617			
100080796	AVENTURA	FL		03/15/2022		274,979		(204)			(204)		1,715	1,715			
100080797	YUCCA VALLEY	CA		03/15/2022		283,400		(119)			(119)		1,029	1,029			
100080798	OAK HILLS	CA		03/15/2022		265,639		(206)			(206)		788	788			
100080800	SOUTHINGTON	CT		03/15/2022		229,968		(295)			(295)		1,065	1,065			
100080801	WINTER PARK	FL		03/15/2022		512,746		(30)			(30)		2,106	2,106			
100080802	LOS ANGELES	CA		03/15/2022		1,056,110		(620)			(620)		4,027	4,027			
100080804	AGOURA	CA		03/15/2022		1,031,498		(1,202)			(1,202)		3,176	3,176			
100080806	LAS VEGAS	NV		03/15/2022		477,708		(962)			(962)		41,546	41,546			
100080808	GIG HARBOR	WA		03/15/2022		354,713		(69)			(69)		1,974	1,974			
100080809	DAVENPORT	FL		03/01/2022		232,039		(352)			(352)		629	629			
100080810	VERO BEACH	FL		03/15/2022		182,263		(268)			(268)		488	488			
100080811	LAGUNA HILLS	CA		03/15/2022		2,012,289		(727)			(727)		7,181	7,181			
100080812	BROOKLYN	NY		03/15/2022		358,773		(280)			(280)		1,656	1,656			
100080814	KISSIMMEE	FL		03/15/2022		327,776		(344)			(344)		1,014	1,014			
100080815	BYRON	GA		03/15/2022		239,169		(109)			(109)		883	883			
100080817	SAN CLEMENTE	CA		03/15/2022		2,098,121		(861)			(861)		3,000	3,000			
100080818	PARKLAND	FL		03/15/2022		2,373,064		(374)			(374)		9,029	9,029			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080819	KISSIMMEE	FL		03/15/2022		227,251		(353)			(353)		672	672			
100080820	HOUSTON	TX		03/15/2022		399,051		(256)			(256)		1,514	1,514			
100080824	HOUSTON	TX		03/15/2022		399,054		(256)			(256)		1,514	1,514			
100080825	LINDENHURST	NY		03/15/2022		224,342		246			246		3,979	3,979			
100080826	SAN BERNARDINO	CA		03/10/2022		671,601		(690)			(690)		2,821	2,821			
100080827	MOORESVILLE	NC		03/10/2022		1,014,594		(514)			(514)		3,958	3,958			
100080828	LOS ANGELES	CA		03/10/2022		487,258		(704)			(704)		29	29			
100080829	NATIONAL CITY	CA		03/10/2022		535,573		(804)			(804)		4,311	4,311			
100080830	LAKE WORTH	FL		03/10/2022		1,048,012		(1,052)			(1,052)		3,548	3,548			
100080831	HAPPY VALLEY	OR		03/10/2022		328,679		(455)			(455)		1,207	1,207			
100080832	REDMOND	OR		03/10/2022		320,296		(328)			(328)		1,198	1,198			
100080834	REDMOND	OR		03/10/2022		321,968		(357)			(357)		1,172	1,172			
100080835	CLEARWATER	FL		04/22/2022		262,277		(508)			(508)		772	772			
100080836	TOPANGA	CA		03/10/2022		1,981,116		(114)			(114)		9,204	9,204			
100080837	BISBEE	AZ		03/10/2022		168,777		(155)			(155)		660	660			
100080840	BISBEE	AZ		03/10/2022		254,743		(164)			(164)		1,079	1,079			
100080841	BISBEE	AZ		03/10/2022		156,543		(147)			(147)		611	611			
100080843	PRESCOTT VALLEY	AZ		03/10/2022		279,351		(377)			(377)		934	934			
100080844	HOLLYWOOD	FL		03/10/2022		339,211		(497)			(497)		847	847			
100080845	LOS ANGELES	CA		03/10/2022		391,114		(163)			(163)		1,673	1,673			
100080847	KLAMATH FALLS	OR		03/10/2022		487,996		(271)			(271)		1,741	1,741			
100080848	LOS ALAMITOS	CA		03/10/2022		1,246,425		(1,326)			(1,326)		4,547	4,547			
100080849	DESCANO	CA		03/10/2022		1,123,463		(762)			(762)		5,557	5,557			
100080850	AVENTURA	FL		03/10/2022		271,770		(333)			(333)		1,008	1,008			
100080853	HEMET	CA		03/10/2022		332,761		(432)			(432)		1,184	1,184			
100080854	LOS ANGELES	CA		03/10/2022		2,793,870		4,083			4,083		17,993	17,993			
100080855	BONSALL	CA		03/10/2022		1,021,288		(671)			(671)		3,888	3,888			
100080856	DOVER	FL		03/17/2022		421,854		(59)			(59)		1,243	1,243			
100080858	CEDAR PARK	TX		03/10/2022		438,507		(467)			(467)		1,069	1,069			
100080860	HAYWARD	CA		03/10/2022		549,675		(129)			(129)		4,564	4,564			
100080861	AUSTIN	TX		03/10/2022		551,150		(868)			(868)		8,526	8,526			
100080862	OTISVILLE	MI		03/10/2022		237,695		(311)			(311)		729	729			
100080863	PASADENA	CA		03/10/2022		832,882		125			125		4,000	4,000			
100080864	PEORIA	AZ		03/10/2022		286,439		(52)			(52)		1,300	1,300			
100080865	PHOENIX	AZ		03/10/2022		235,599		(500)			(500)		719	719			
100080866	PHOENIX	AZ		03/10/2022		234,387		(475)			(475)		719	719			
100080868	SALT LAKE CITY	UT		03/10/2022		475,428		(160)			(160)		1,237	1,237			
100080869	NOKOMIS	FL		03/10/2022		764,775		(57)			(57)		3,390	3,390			
100080872	MIAMI	FL		03/10/2022		523,984		(552)			(552)		1,704	1,704			
100080873	INDIAN ROCKS BEACH	FL		03/10/2022		782,663		(1,280)			(1,280)		85	85			
100080874	CLOVIS	CA		03/10/2022		548,380		(569)			(569)		2,746	2,746			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		306,580		(288)			(288)		1,177	1,177			
100080876	PROSPER	TX		03/10/2022		497,343		(764)			(764)		1,389	1,389			
100080877	COSTA MESA	CA		03/10/2022		356,665		44			44		1,717	1,717			
100080878	PHOENIX	AZ		03/10/2022		269,745		(57)			(57)		1,222	1,222			
100080879	FROSTPROOF	FL		03/10/2022		231,910		(261)			(261)		1,012	1,012			
100080880	PHOENIX	AZ		03/10/2022		270,943		(57)			(57)		1,228	1,228			
100080881	CLEARWATER BEACH	FL		03/10/2022		744,480		(568)			(568)		2,242	2,242			
100080882	MANALAPAN	NJ		04/22/2022		302,562		(414)			(414)		1,106	1,106			
100080885	MANALAPAN	NJ		03/10/2022		283,061		(413)			(413)		1,030	1,030			
100080886	FRESNO	CA		03/10/2022		374,157		(447)			(447)		1,383	1,383			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080887	NORTH MIAMI BEACH	FL		03/10/2022		405,675		(234)			(234)		1,649	1,649			
100080888	FRESNO	CA		03/10/2022		377,644		(442)			(442)		1,400	1,400			
100080894	INDIO	CA		03/10/2022		467,331		(645)			(645)		1,495	1,495			
100080897	FRISCO	TX		03/10/2022		793,565		(1,971)			(1,971)		53,469	53,469			
100080899	EVERGREEN	CO		04/22/2022		459,678		(332)			(332)		1,805	1,805			
100080900	TAMPA	FL		04/01/2022		302,535		(366)			(366)		573	573			
100080901	ESCONDIDO	CA		03/10/2022		526,030		(282)			(282)		2,238	2,238			
100080902	FORT WALTON BEACH	FL		04/01/2022		393,107		(415)			(415)		745	745			
100080903	UPLAND	CA		03/10/2022		737,378		(186)			(186)		227	227			
100080907	FORT LAUDERDALE	FL		03/10/2022		574,002		(375)			(375)		2,235	2,235			
100080909	MURRIETA	CA		03/10/2022		311,975		(96)			(96)		1,408	1,408			
100080910	DELRAY BEACH	FL		03/17/2022		380,702		(460)			(460)		1,609	1,609			
100080912	FORT MYERS	FL		03/10/2022		136,104		(133)			(133)		580	580			
100080914	JOSHUA TREE	CA		04/01/2022		494,921		(476)			(476)		1,158	1,158			
100080917	MESA	AZ		03/17/2022		271,089		(322)			(322)		2,443	2,443			
100080918	TEMECULA	CA		03/10/2022		325,769		(117)			(117)		1,467	1,467			
100080919	SAN FRANCISCO	CA		03/10/2022		1,191,803		(2,069)			(2,069)		3,919	3,919			
100080920	STOCKTON	CA		04/01/2022		444,879		(271)			(271)		1,689	1,689			
100080921	MARINA DEL REY	CA		03/10/2022		1,855,492		(191)			(191)		1	1			
100080922	MESA	AZ		03/17/2022		413,067		(225)			(225)		2,654	2,654			
100080923	WHEAT RIDGE	CO		04/01/2022		348,546		(59)			(59)		1,575	1,575			
100080924	ARVADA	CO		03/17/2022		363,400		(386)			(386)		1,356	1,356			
100080925	JURUPA VALLEY	CA		04/22/2022		652,712		(442)			(442)		3,050	3,050			
100080926	ONTARIO	CA		04/01/2022		696,960		(444)			(444)		2,468	2,468			
100080927	PHILADELPHIA	PA		03/17/2022		314,344		(616)			(616)		737	737			
100080928	LAVEEN	AZ		03/17/2022		572,409		(395)			(395)		2,225	2,225			
100080930	DOWNEY	CA		04/01/2022		264,994		96			96		1,306	1,306			
100080932	PLAYA DEL REY	CA		04/01/2022		767,771		(502)			(502)		2,478	2,478			
100080933	WOODLAND HILLS	CA		03/17/2022		690,868		18			18		3,216	3,216			
100080934	ELK GROVE	CA		04/01/2022		789,238		(664)			(664)		2,581	2,581			
100080936	ROCKLIN	CA		04/01/2022		381,144		(162)			(162)		19	19			
100080937	GLENDALE	CA		04/01/2022		725,923		(430)			(430)		3,035	3,035			
100080939	SNELLVILLE	GA		03/17/2022		288,499		(401)			(401)		919	919			
100080940	WHITNEY	TX		04/01/2022		365,929		(373)			(373)		1,187	1,187			
100080941	WESTMINSTER	SC		03/17/2022		210,577		(399)			(399)		1,070	1,070			
100080942	ELLWOOD CITY	PA		04/01/2022		181,115		(277)			(277)		548	548			
100080946	COCOA BEACH	FL		03/17/2022		1,847,149		(1,020)			(1,020)		8,990	8,990			
100080947	GREER	SC		03/17/2022		358,620		(12)			(12)		84	84			
100080949	SUGAR LAND	TX		03/17/2022		248,042		(190)			(190)						
100080950	ROYSE CITY	TX		03/17/2022		290,193		(328)			(328)		979	979			
100080951	GREENWOOD VILLAGE	CO		03/17/2022		1,477,356		71			71		724	724			
100080953	HOUSTON	TX		03/18/2022		166,216		91			91		846	846			
100080954	MONUMENT	CO		03/18/2022		298,895		155			155		1,428	1,428			
100080955	HOUSTON	TX		03/18/2022		150,077		171			171		835	835			
100080956	CARY	NC		03/18/2022		107,492		199			199		16,165	16,165			
100080957	CHICAGO	IL		03/18/2022		124,033		81			81		1,190	1,190			
100080958	MANOR	TX		03/18/2022		263,612		204			204		1,382	1,382			
100080959	MISSOURI CITY	TX		03/18/2022		232,683		180			180		1,220	1,220			
100080960	HOUSTON	TX		03/18/2022		156,745		140			140		826	826			
100080961	NORCROSS	GA		03/18/2022		217,026		244			244		1,202	1,202			
100080962	MARTINEZ	CA		03/18/2022		343,470		141			141		1,711	1,711			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080963	SANTA ROSA	CA		03/18/2022		145,405		59			59		706	706			
100080964	THOMASTON	GA		03/18/2022		113,961		13			13		538	538			
100080965	TACOMA	WA		03/18/2022		645,166		79			79		2,844	2,844			
100080966	CHARLOTTE	NC		03/18/2022		162,212		97			97		794	794			
100080967	BLAINE	MN		03/18/2022		208,758		49			49		1,061	1,061			
100080968	PAWTUCKET	RI		03/18/2022		196,619		66			66		936	936			
100080969	NAMPA	ID		03/18/2022		360,692		144			144		1,682	1,682			
100080970	HAINES CITY	FL		03/18/2022		163,835		94			94		835	835			
100080971	APPLE VALLEY	MN		03/18/2022		158,585		135			135		1,215	1,215			
100080972	MANCHACA	TX		03/18/2022		370,685		342			342		2,107	2,107			
100080973	MINNEAPOLIS	MN		03/18/2022		210,220		142			142		1,054	1,054			
100080974	EAGLE MTN	UT		03/18/2022		178,967		58			58		884	884			
100080975	MEDFORD	OR		03/18/2022		204,459		62			62		988	988			
100080976	SCOTTSDALE	AZ		03/18/2022		258,482		216			216		1,284	1,284			
100080977	BENSON	NC		03/18/2022		131,719		62			62		805	805			
100080978	UNION CITY	CA		03/18/2022		369,193		244			244		1,888	1,888			
100080979	YUKON	OK		03/18/2022		168,333		128			128		882	882			
100080980	BALTIMORE	MD		03/18/2022		118,440		114			114		(153)	(153)			
100080981	WINTER HAVEN	FL		03/18/2022		207,296		159			159		1,082	1,082			
100080982	HINESVILLE	GA		03/18/2022		172,056		173			173		929	929			
100080983	HINESVILLE	GA		03/18/2022		171,297		177			177		926	926			
100080984	BALTIMORE	MD		03/18/2022		118,440		114			114		420	420			
100080985	LOS ANGELES	CA		03/18/2022		506,240		346			346		2,487	2,487			
100080986	BALTIMORE	MD		03/18/2022		131,951		160			160		717	717			
100080987	PASADENA	CA		03/18/2022		376,342		215			215		1,918	1,918			
100080988	ALLEN	TX		03/18/2022		233,284		207			207		1,255	1,255			
100080989	CEDAR PARK	TX		03/18/2022		280,731		186			186		1,436	1,436			
100080990	RICHMOND	TX		03/18/2022		201,576		129			129		1,031	1,031			
100080991	HUTTO	TX		03/18/2022		242,805		275			275		1,826	1,826			
100080992	ATLANTA	GA		03/18/2022		208,633		330			330		5,766	5,766			
100080993	FORT WORTH	TX		03/18/2022		170,769		158			158		901	901			
100080995	NEW BRAUNFELS	TX		03/18/2022		231,792		147			147		1,184	1,184			
100080996	CITRUS SPRINGS	FL		03/18/2022		155,840		115			115		812	812			
100080997	MARINA DL REY	CA		03/18/2022		438,461		341			341		2,309	2,309			
100080998	DENVER	CO		03/18/2022		204,215		69			69		1,052	1,052			
100080999	BROOKSHIRE	TX		03/18/2022		218,423		138			138		1,116	1,116			
100081000	CARY	NC		03/18/2022		310,086		271			271		1,600	1,600			
100081001	SAINT DAVIDS	PA		03/18/2022		312,347		127			127		1,548	1,548			
100081003	EVANS	GA		03/18/2022		199,741		125			125		979	979			
100081004	BAKERSFIELD	CA		03/18/2022		128,290		44			44		625	625			
100081005	STOCKTON	CA		03/18/2022		241,436		202			202		1,249	1,249			
100081006	LAFAYETTE	LA		03/18/2022		132,427		170			170		723	723			
100081007	NASHVILLE	TN		03/18/2022		180,826		113			113		938	938			
100081008	RICHMOND	TX		03/18/2022		276,963		127			127		1,293	1,293			
100081009	CORDOVA	TN		03/18/2022		196,043		85			85		973	973			
100081010	LAS VEGAS	NV		03/18/2022		210,450		137			137		1,956	1,956			
100081011	GLENDALE	AZ		03/18/2022		152,705		644			644		4,297	4,297			
100081012	LAS VEGAS	NV		03/18/2022		239,493		59			59		1,155	1,155			
100081013	GRAND JUNCTION	CO		03/18/2022		235,650		124			124		1,671	1,671			
100081014	HAYWARD	CA		03/18/2022		188,593		48			48		905	905			
100081015	HACKETTSTOWN	NJ		03/18/2022		167,292		176			176		2,566	2,566			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081016	SYLMAR	CA		03/18/2022		352,394		258			258		1,965	1,965			
100081017	OAKLAND	CA		03/18/2022		129,177		145			145		1,112	1,112			
100081018	BAKERSFIELD	CA		03/18/2022		107,763		50			50		558	558			
100081019	ATLANTA	GA		03/18/2022		717,452		490			490		3,524	3,524			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		217,527		159			159		1,478	1,478			
100081021	WOODLAND	CA		03/18/2022		533,458		209			209		2,488	2,488			
100081022	CORVALLIS	OR		03/18/2022		294,928		329			329		2,200	2,200			
100081023	NEWBERG	OR		03/18/2022		337,176		347			347		1,751	1,751			
100081024	BEAVERSTON	OR		03/18/2022		185,200		106			106		967	967			
100081025	NAPA	CA		03/18/2022		222,324		419			419		2,984	2,984			
100081026	NASHVILLE	TN		03/18/2022		338,715		295			295		2,094	2,094			
100081027	LAS VEGAS	NV		03/18/2022		402,160		454			454		2,274	2,274			
100081028	WESTMINSTER	CO		03/18/2022		175,879		182			182		1,674	1,674			
100081029	FORNEY	TX		03/18/2022		119,833		231			231		740	740			
100081030	WASILLA	AK		03/18/2022		140,587		172			172		751	751			
100081031	FRAMINGHAM	MA		03/18/2022		313,013		291			291		1,652	1,652			
100081032	NASHVILLE	TN		03/18/2022		338,715		295			295		2,094	2,094			
100081033	INDIANA	PA		03/18/2022		131,767		186			186		1,242	1,242			
100081034	PHOENIX	AZ		03/18/2022		202,694		211			211		1,102	1,102			
100081035	SAN BRUNO	CA		03/18/2022		105,557		129			129		598	598			
100081037	LA MESA	CA		03/18/2022		204,749		243			243		1,968	1,968			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		181,356		174			174		1,010	1,010			
100081039	GREELEY	CO		03/18/2022		201,795		152			152		1,072	1,072			
100081040	WATSONVILLE	CA		03/18/2022		487,175		550			550		3,464	3,464			
100081041	JACKSONVILLE	NC		03/18/2022		123,146		106			106		635	635			
100081042	ORANGE BEACH	AL		03/18/2022		391,825		232			232		2,006	2,006			
100081043	GOLETA	CA		03/18/2022		254,209		212			212		1,309	1,309			
100081044	PERKASIE	PA		03/18/2022		214,493		240			240		1,990	1,990			
100081045	MERIDIAN	ID		03/18/2022		231,140		421			421		2,284	2,284			
100081046	BAKERSFIELD	CA		03/18/2022		177,476		115			115		889	889			
100081047	CLARKSVILLE	TN		03/18/2022		246,342		203			203		1,354	1,354			
100081048	TEMECULA	CA		03/18/2022		252,438		213			213		1,399	1,399			
100081049	MCDONOUGH	GA		03/18/2022		125,091		96			96		657	657			
100081050	KATY	TX		03/18/2022		203,984		159			159		1,048	1,048			
100081051	MANASSAS	VA		03/18/2022		212,513		143			143		1,449	1,449			
100081052	HOUSTON	TX		03/18/2022		211,164		164			164		1,085	1,085			
100081053	OCEANSIDE	CA		03/18/2022		262,170		211			211		1,377	1,377			
100081054	KATY	TX		03/18/2022		250,425		196			196		1,288	1,288			
100081055	AUSTIN	TX		03/18/2022		205,621		147			147		1,091	1,091			
100081056	PLANO	TX		03/18/2022		182,838		136			136		1,571	1,571			
100081057	DALLAS	TX		03/18/2022		246,757		131			131		1,246	1,246			
100081058	MIAMI	FL		03/18/2022		381,989		590			590		3,683	3,683			
100081060	MESA	AZ		03/18/2022		119,838		73			73		864	864			
100081061	CASA GRANDE	AZ		03/18/2022		300,421		520			520		1,806	1,806			
100081062	FAIRBURN	GA		03/18/2022		257,107		181			181		1,338	1,338			
100081063	SAVANNAH	GA		03/18/2022		438,149		1,149			1,149		4,521	4,521			
100081064	GILROY	CA		03/18/2022		416,373		218			218		2,130	2,130			
100081065	HENDERSON	NV		03/18/2022		457,508		377			377		2,526	2,526			
100081066	MIAMI	FL		03/18/2022		235,477		428			428		1,701	1,701			
100081067	GREENSBORO	NC		03/18/2022		119,648		56			56		641	641			
100081068	NEWPORT NEWS	VA		03/18/2022		88,537		7			7		398	398			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081069	SARASOTA	FL		03/18/2022		288,816		374			374		1,642	1,642			
100081070	TAMPA	FL		03/18/2022		157,170		323			323		938	938			
100081071	MATTAPAN	MA		03/18/2022		289,727		(29)			(29)		1,303	1,303			
100081072	LANHAM	MD		03/18/2022		259,664		730			730		2,724	2,724			
100081073	LAS VEGAS	NV		03/18/2022		345,059		222			222		1,224	1,224			
100081074	UNION CITY	CA		03/18/2022		468,356		753			753		4,605	4,605			
100081075	CORONA	CA		03/18/2022		223,595		282			282		2,503	2,503			
100081076	LOCUST GROVE	VA		03/18/2022		162,479		185			185		929	929			
100081078	LEHIGH ACRES	FL		03/18/2022		189,668		230			230		1,791	1,791			
100081080	GEORGETOWN	TX		03/18/2022		218,129		145			145		1,177	1,177			
100081081	SAN DIEGO	CA		03/18/2022		448,352		237			237		2,481	2,481			
100081082	CHARLESTON	SC		03/18/2022		238,235		268			268		1,387	1,387			
100081083	POWDER SPRINGS	GA		03/18/2022		394,823		367			367		2,084	2,084			
100081084	FONTANA	CA		03/18/2022		270,370		620			620		1,659	1,659			
100081085	BELLINGHAM	WA		03/18/2022		239,712		159			159		1,226	1,226			
100081087	OMAHA	NE		03/18/2022		140,774		202			202		823	823			
100081088	QUINCY	MA		03/18/2022		245,151		251			251		1,395	1,395			
100081089	CLOVIS	CA		03/18/2022		183,268		188			188		1,014	1,014			
100081090	NEWTOWN SQUARE	PA		03/18/2022		183,425		165			165		1,950	1,950			
100081091	PECULIAR	MO		03/18/2022		186,482		144			144		1,261	1,261			
100081092	MISSION HILLS	CA		03/18/2022		405,255		484			484		2,366	2,366			
100081094	OAKLAND	MD		03/18/2022		232,547		181			181		2,200	2,200			
100081095	LANCASTER	CA		03/18/2022		231,906		219			219		1,230	1,230			
100081096	NAPA	CA		03/18/2022		368,370		520			520		2,816	2,816			
100081097	CYPRESS	CA		03/18/2022		275,852		112			112		1,373	1,373			
100081098	HAYMARKET	VA		03/18/2022		268,035		238			238		1,492	1,492			
100081099	MEMPHIS	TN		03/18/2022		82,140		68			68		573	573			
100081100	CEDAR PARK	TX		03/18/2022		192,034		125			125		1,798	1,798			
100081101	LITTLE ROCK	AR		03/18/2022		151,731		47			47		722	722			
100081102	NAPA	CA		03/18/2022		255,130		152			152		1,367	1,367			
100081103	MORRISTOWN	TN		03/18/2022		173,270		92			92		867	867			
100081104	LITTLE ROCK	AR		03/18/2022		151,963		48			48		723	723			
100081105	ORLANDO	FL		03/18/2022		164,006		111			111		857	857			
100081106	RICHMOND	TX		03/18/2022		201,565		264			264		1,146	1,146			
100081107	CHARLOTTESVILLE	VA		03/18/2022		279,146		55			55		1,214	1,214			
100081109	TAMPA	FL		03/18/2022		514,114		499			499		2,729	2,729			
100081110	FLORISSANT	MO		03/18/2022		84,296		53			53		507	507			
100081111	CHATTANOOGA	TN		03/18/2022		218,443		172			172		1,151	1,151			
100081112	PORTSMOUTH	VA		03/18/2022		216,699		33			33		956	956			
100081113	DALLAS	TX		03/18/2022		478,969		134			134		2,182	2,182			
100081114	CARY	NC		03/18/2022		259,781		136			136		1,741	1,741			
100081115	ASHEVILLE	NC		03/18/2022		241,859		66			66		1,096	1,096			
100081116	ROCKVILLE	MD		03/18/2022		483,552		454			454		2,552	2,552			
100081117	RAPID CITY	SD		03/18/2022		231,003		132			132		1,177	1,177			
100081118	HOUSTON	TX		03/18/2022		159,868		182			182		885	885			
100081119	MODESTO	CA		03/18/2022		201,974		114			114		1,033	1,033			
100081120	GEORGETOWN	TX		03/18/2022		308,914		299			299		1,633	1,633			
100081121	CONWAY	AR		03/18/2022		390,535		308			308		2,058	2,058			
100081122	MERCED	CA		03/18/2022		197,840		112			112		1,012	1,012			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		155,182		161			161		1,477	1,477			
100081124	CYPRESS	TX		03/18/2022		187,441		222			222		1,397	1,397			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081125	LEETON	MO		03/18/2022		211,694		50			50		988	988			
100081126	MORGANTON	NC		03/18/2022		266,229		10			10		1,144	1,144			
100081127	IDAHO FALLS	ID		03/18/2022		260,321		129			129		1,301	1,301			
100081128	SAGINAW	TX		03/18/2022		256,088		100			100		1,192	1,192			
100081129	PHOENIX	AZ		03/18/2022		306,307		359			359		2,786	2,786			
100081130	FRESNO	CA		03/18/2022		193,796		80			80		961	961			
100081131	CARTERSVILLE	GA		03/18/2022		254,484		103			103		1,210	1,210			
100081132	ANNA	TX		03/18/2022		264,471		(81)			(81)		1,004	1,004			
100081133	CARTERSVILLE	GA		03/18/2022		254,484		103			103		1,210	1,210			
100081134	VICTORVILLE	CA		03/18/2022		326,195		206			206		1,666	1,666			
100081135	ELKRIDGE	MD		03/18/2022		298,894		565			565		3,000	3,000			
100081136	BUFFALO	NY		03/18/2022		179,159		138			138		906	906			
100081138	BUFFALO	NY		03/18/2022		155,685		141			141		804	804			
100081139	PLANO	TX		03/18/2022		220,224		585			585		3,613	3,613			
100081140	CORNELIUS	OR		03/18/2022		295,177		153			153		1,410	1,410			
100081141	TEMPE	AZ		03/18/2022		267,161		374			374		2,581	2,581			
100081142	TEMPE	AZ		03/18/2022		279,587		392			392		2,701	2,701			
100081143	FORKED RIVER	NJ		03/18/2022		721,301		424			424		3,457	3,457			
100081144	BRADLEY	CA		03/18/2022		787,220		304			304		3,818	3,818			
100081145	MECHANICSVILLE	VA		03/18/2022		186,686		259			259		1,904	1,904			
100081146	LAS VEGAS	NV		03/18/2022		205,444		493			493		2,260	2,260			
100081147	ARLINGTON	VA		03/18/2022		237,417		268			268		1,769	1,769			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		518,900		454			454		2,744	2,744			
100081149	MOREHEAD CITY	NC		03/18/2022		192,387		111			111		941	941			
100081150	VANCOUVER	WA		03/18/2022		281,283		179			179		1,450	1,450			
100081151	MATTHEWS	NC		03/18/2022		290,562		114			114		1,359	1,359			
100081152	MATTHEWS	NC		03/18/2022		298,741		196			196		1,473	1,473			
100081153	MATTHEWS	NC		03/18/2022		310,942		185			185		1,987	1,987			
100081154	JACKSON	NJ		03/18/2022		695,307		121			121		3,205	3,205			
100081155	JARRELL	TX		03/18/2022		267,918		139			139		1,286	1,286			
100081156	BOZEMAN	MT		03/18/2022		405,172		408			408		2,123	2,123			
100081157	JARRELL	TX		03/18/2022		238,940		165			165		1,297	1,297			
100081158	HOMESTEAD	FL		03/18/2022		316,597		564			564		3,361	3,361			
100081159	MATTHEWS	NC		03/18/2022		248,013		157			157		1,272	1,272			
100081160	LEANDER	TX		03/18/2022		311,283		198			198		1,597	1,597			
100081161	SEWARD	AK		03/18/2022		356,421		312			312		1,839	1,839			
100081162	AUSTIN	TX		03/18/2022		253,334		118			118		1,265	1,265			
100081163	ANTIOCH	CA		03/18/2022		605,064		185			185		2,938	2,938			
100081164	LOCUST GROVE	VA		03/18/2022		354,342		226			226		1,710	1,710			
100081165	WASHINGTON	DC		03/18/2022		877,449		435			435		4,228	4,228			
100081166	MATTHEWS	NC		03/18/2022		274,411		210			210		1,566	1,566			
100081168	SUN VALLEY	NV		03/18/2022		261,599		130			130		1,310	1,310			
100081169	SAN ANTONIO	TX		03/18/2022		273,033		139			139		277	277			
100081170	LACEY	WA		03/18/2022		439,182		389			389		2,231	2,231			
100081171	WASHINGTON	DC		03/18/2022		877,452		435			435		4,226	4,226			
100081172	WOODBURN	OR		03/18/2022		349,716		222			222		1,796	1,796			
100081173	FALLS CHURCH	VA		03/18/2022		226,356		146			146		1,164	1,164			
100081174	BROOMFIELD	CO		03/18/2022		306,402		108			108		1,530	1,530			
100081175	SEATTLE	WA		03/18/2022		433,647		(121)			(121)		1,655	1,655			
100081176	VERO BEACH	FL		03/18/2022		348,643		138			138		1,633	1,633			
100081177	SEATTLE	WA		03/18/2022		300,774		173			173		1,539	1,539			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081178	VAIL	CO		03/18/2022		379,071		199			199		2,157	2,157			
100081179	PFLUGERVILLE	TX		03/18/2022		393,536		309			309		2,023	2,023			
100081180	MIRAMAR BEACH	FL		03/18/2022		511,031		239			239		2,563	2,563			
100081181	PHOENIX	AZ		03/18/2022		232,241		159			159		1,333	1,333			
100081182	CENTENNIAL	CO		03/18/2022		233,665		19			19		1,078	1,078			
100081183	WOODSTOCK	GA		03/18/2022		212,169		104			104		1,017	1,017			
100081185	AMERICAN FORK	UT		03/18/2022		251,501		30			30		1,193	1,193			
100081186	ATLANTA	GA		03/18/2022		382,937		252			252		1,888	1,888			
100081187	LAREDO	TX		03/18/2022		170,185		223			223		647	647			
100081188	LOS ANGELES	CA		03/18/2022		398,949		294			294		2,014	2,014			
100081189	SANTA ROSA	CA		03/18/2022		343,055		197			197		1,756	1,756			
100081190	BIG BEAR LAKE	CA		03/18/2022		424,253		198			198		2,118	2,118			
100081191	AMERICAN FORK	UT		03/18/2022		252,531		30			30		1,197	1,197			
100081192	ANAHEIM	CA		03/18/2022		759,043		133			133		3,515	3,515			
100081193	PHOENIX	AZ		03/18/2022		221,912		(15)			(15)		949	949			
100081194	FULLERTON	CA		03/18/2022		831,335		746			746		4,509	4,509			
100081195	DUNNELLON	FL		03/18/2022		238,764		197			197		1,210	1,210			
100081196	BUDA	TX		03/18/2022		227,566		369			369		2,223	2,223			
100081197	LITCHFIELD PARK	AZ		03/18/2022		256,832		78			78		1,247	1,247			
100081198	SALT LAKE CITY	UT		03/18/2022		539,501		446			446		2,747	2,747			
100081199	BOSTON	MA		03/18/2022		608,144		283			283		3,036	3,036			
100081200	LEHI	UT		03/18/2022		267,032		139			139		1,282	1,282			
100081201	DAYTONA BEACH	FL		03/18/2022		227,803		74			74		1,217	1,217			
100081202	TULSA	OK		03/18/2022		153,978		18			18		693	693			
100081204	PEORIA	AZ		03/18/2022		317,838		165			165		1,526	1,526			
100081205	IOLA	TX		03/18/2022		353,167		245			245		1,817	1,817			
100081206	DURHAM	NC		03/18/2022		121,936		141			141		676	676			
100081207	BRAMBLETON	VA		03/18/2022		424,214		316			316		2,588	2,588			
100081208	EDMOND	OK		03/18/2022		230,080		123			123		1,161	1,161			
100081209	STOCKBRIDGE	GA		03/18/2022		176,660		163			163		1,264	1,264			
100081210	NEW BRAUNFELS	TX		03/18/2022		290,058		135			135		1,441	1,441			
100081211	FRISCO	TX		03/18/2022		313,647		278			278		1,686	1,686			
100081212	EVERETT	MA		03/18/2022		822,819		600			600		4,347	4,347			
100081213	SAN ANTONIO	TX		03/18/2022		188,653		108			108		961	961			
100081214	PEOTONE	IL		03/18/2022		226,751		235			235		1,202	1,202			
100081215	MEMPHIS	TN		03/18/2022		179,795		58			58		890	890			
100081216	MOREHEAD CITY	NC		03/18/2022		149,639		75			75		745	745			
100081217	HUNTSVILLE	AL		03/18/2022		182,281		141			141		960	960			
100081219	PROSPER	TX		03/18/2022		341,330		321			321		1,802	1,802			
100081220	CANTON	NC		03/18/2022		226,824		143			143		1,158	1,158			
100081221	MARS HILL	NC		03/18/2022		233,806		196			196		1,888	1,888			
100081222	ASHBURN	VA		03/18/2022		155,760		106			106		817	817			
100081223	O FALLON	MO		03/18/2022		168,729		96			96		860	860			
100081224	NORTH LAS VEGAS	NV		03/18/2022		250,420		62			62		1,213	1,213			
100081225	YORKTOWN	VA		03/18/2022		209,172		151			151		1,099	1,099			
100081226	GALLATIN	TN		03/18/2022		230,153		103			103		1,125	1,125			
100081227	MARIETTA	GA		03/18/2022		209,800		166			166		1,057	1,057			
100081228	LONG BRANCH	NJ		03/18/2022		930,572		348			348		4,347	4,347			
100081229	MADISON	SD		03/18/2022		158,232		92			92		815	815			
100081230	ANKENY	IA		03/18/2022		196,847		153			153		1,011	1,011			
100081231	SANFORD	NC		03/18/2022		187,572		175			175		998	998			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081232	OKLAHOMA CITY	OK		03/18/2022		105,469		.85			.85		.545	.545			
100081233	GRAND BLANC	MI		03/18/2022		95,933		.55			.55		483	483			
100081234	OKLAHOMA CITY	OK		03/18/2022		101,469		.58			.58		509	509			
100081235	OKLAHOMA CITY	OK		03/18/2022		119,749		.73			.73		601	601			
100081236	OKLAHOMA CITY	OK		03/18/2022		109,754		.67			.67		.549	.549			
100081237	MYRTLE BEACH	SC		03/18/2022		168,265		130			130		882	882			
100081238	PLANO	TX		03/18/2022		188,506		469			469		1,949	1,949			
100081239	GRAND BLANC	MI		03/18/2022		95,778		.55			.55		485	485			
100081241	WAYNESVILLE	NC		03/18/2022		254,324		201			201		1,340	1,340			
100081243	MECHANICSVILLE	VA		03/18/2022		252,766		.79			.79		1,129	1,129			
100081244	KNOXVILLE	TN		03/18/2022		108,665		221			221		1,666	1,666			
100081247	PLACENTIA	CA		03/18/2022		304,012		.75			.75		1,473	1,473			
100081248	DAYTON	OH		03/18/2022		209,087		479			479		1,435	1,435			
100081250	LAKE ELSINORE	CA		03/18/2022		299,583		438			438		2,889	2,889			
100081251	MYRTLE BEACH	SC		03/18/2022		263,325		167			167		1,351	1,351			
100081252	ALISO VIEJO	CA		03/18/2022		727,134		127			127		3,351	3,351			
100081253	LEXINGTON PARK	MD		03/18/2022		258,658		.355			.355		1,999	1,999			
100081254	HENDERSON	NV		03/18/2022		289,681		176			176		1,638	1,638			
100081255	LEBANON	TN		03/18/2022		211,281		.392			.392		2,127	2,127			
100081256	LEANDER	TX		03/18/2022		295,567		214			214		1,547	1,547			
100081257	PUYALLUP	WA		03/18/2022		447,650		381			381		2,426	2,426			
100081258	MERCED	CA		03/18/2022		248,445		158			158		1,275	1,275			
100081259	ORLANDO	FL		03/18/2022		261,248		166			166		1,346	1,346			
100081260	NAPA	CA		03/18/2022		536,727		908			908		3,378	3,378			
100081261	BOZEMAN	MT		03/18/2022		340,846		236			236		2,228	2,228			
100081263	BRADENTON	FL		03/18/2022		232,479		184			184		1,218	1,218			
100081264	LATHROP	CA		03/18/2022		463,927		.294			.294		2,380	2,380			
100081265	SAN DIEGO	CA		03/18/2022		542,518		382			382		2,862	2,862			
100081266	AURORA	CO		03/18/2022		257,741		105			105		1,283	1,283			
100081267	GREENVILLE	SC		03/18/2022		258,685		121			121		1,291	1,291			
100081268	TRACY	CA		03/18/2022		287,184		195			195		1,611	1,611			
100081269	CLEVELAND	TN		03/18/2022		236,452		.93			.93		1,106	1,106			
100081270	TOWNSEND	DE		03/18/2022		235,294		111			111		1,190	1,190			
100081271	MORRISVILLE	NC		03/18/2022		282,630		.222			.222		1,453	1,453			
100081272	EL SOBRANTE	CA		03/18/2022		278,616		191			191		2,061	2,061			
100081273	PHOENIX	AZ		03/18/2022		576,526		.353			.353		2,882	2,882			
100081274	PINOLE	CA		03/18/2022		274,773		189			189		2,041	2,041			
100081275	REDMOND	WA		03/18/2022		401,810		187			187		2,006	2,006			
100081276	WHITEFISH	MT		03/18/2022		223,059		.91			.91		1,111	1,111			
100081277	PHOENIX	AZ		03/18/2022		290,031		114			114		1,364	1,364			
100081278	COROLLA	NC		03/18/2022		536,189		.80			.80		2,389	2,389			
100081279	GRANTS PASS	OR		03/18/2022		232,359		.93			.93		1,089	1,089			
100081280	WEST BOUNTIFUL	UT		03/18/2022		304,970		123			123		1,429	1,429			
100081281	LAS VEGAS	NV		03/18/2022		373,125		181			181		1,794	1,794			
100081282	LEBANON	IL		03/18/2022		260,358		(109)			(109)		1,337	1,337			
100081283	SANTA BARBARA	CA		03/18/2022		320,703		101			101		1,497	1,497			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		232,884		163			163		1,132	1,132			
100081286	DUNEDIN	FL		03/18/2022		204,762		116			116		1,048	1,048			
100081287	LONGMONT	CO		03/18/2022		350,003		162			162		1,739	1,739			
100081288	CHICAGO	IL		03/18/2022		595,759		206			206		2,825	2,825			
100081289	VIRGINIA BEACH	VA		03/18/2022		463,580		129			129		2,157	2,157			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081290	SNEADS FERRY	NC		03/18/2022		134,199		85			85		675	675			
100081291	FRANKLIN	TN		03/18/2022		585,593		374			374		2,839	2,839			
100081292	SAN DIEGO	CA		03/18/2022		298,416		35			35		1,408	1,408			
100081293	GROSSE POINTE PARK	MI		03/18/2022		99,458		34			34		506	506			
100081294	SMYRNA	GA		03/18/2022		133,815		324			324		1,829	1,829			
100081295	SAINT PETERS	MO		03/18/2022		192,053		118			118		1,138	1,138			
100081296	O FALLON	MO		03/18/2022		187,245		115			115		1,112	1,112			
100081297	GROSSE POINTE PARK	MI		03/18/2022		97,194		59			59		1,439	1,439			
100081298	LAKEWOOD	NJ		03/18/2022		528,356		261			261		2,640	2,640			
100081299	LAS VEGAS	NV		03/18/2022		297,747		(33)			(33)		1,565	1,565			
100081300	RIVERSIDE	CA		03/18/2022		386,280		190			190		1,922	1,922			
100081301	TEHACHAPI	CA		03/18/2022		233,123		143			143		1,171	1,171			
100081302	BEDFORD	TX		03/18/2022		268,141		140			140		1,287	1,287			
100081303	BAKERSFIELD	CA		03/18/2022		193,221		109			109		990	990			
100081304	SAN ANTONIO	TX		03/18/2022		200,827		282			282		2,265	2,265			
100081305	WILLOW GROVE	PA		03/18/2022		353,389		45			45		1,375	1,375			
100081306	PUYALLUP	WA		03/18/2022		242,957		77			77		1,134	1,134			
100081307	LANCASTER	CA		03/18/2022		253,355		185			185		871	871			
100081308	BELLINGHAM	WA		03/18/2022		463,597		141			141		2,017	2,017			
100081309	PHOENIX	AZ		03/18/2022		273,009		59			59		1,234	1,234			
100081310	WASHINGTON	DC		03/18/2022		785,708		557			557		3,882	3,882			
100081311	PRINCETON	TX		03/18/2022		169,877		121			121		888	888			
100081312	FULLERTON	CA		03/18/2022		106,698		37			37		541	541			
100081313	PRINCETON	TX		03/18/2022		191,224		136			136		1,000	1,000			
100081315	COLUMBIA	MD		03/18/2022		200,413		75			75		992	992			
100081316	GILBERT	AZ		03/18/2022		215,262		155			155		1,126	1,126			
100081317	RICHMOND	TX		03/18/2022		215,267		(13)			(13)		922	922			
100081318	HINESVILLE	GA		03/18/2022		102,212		62			62		535	535			
100081319	IRVING	TX		03/18/2022		161,317		119			119		845	845			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		432,745		342			342		2,286	2,286			
100081323	YUKON	OK		03/18/2022		159,922		134			134		803	803			
100081325	HONOLULU	HI		03/18/2022		746,898		347			347		3,711	3,711			
100081326	JOSEPHINE	TX		03/18/2022		234,291		193			193		1,187	1,187			
100081327	SAN ANTONIO	TX		03/18/2022		230,250		130			130		1,247	1,247			
100081329	WEST LAKE HILLS	TX		03/18/2022		377,023		367			367		2,051	2,051			
100081331	ALPHARETTA	GA		03/18/2022		360,157		145			145		1,687	1,687			
100081332	EL MONTE	CA		03/18/2022		304,238		28			28		1,472	1,472			
100081333	LOS ANGELES	CA		03/18/2022		532,319		291			291		2,546	2,546			
100081334	IRVINE	CA		03/18/2022		527,689		231			231		2,631	2,631			
100081335	SCOTTSDALE	AZ		03/18/2022		169,985		41			41		2,102	2,102			
100081337	SURFSIDE BCH	SC		03/18/2022		397,635		131			131		1,933	1,933			
100081338	TUCSON	AZ		03/18/2022		224,992		117			117		1,080	1,080			
100081339	NEBO	NC		03/18/2022		524,701		273			273		2,455	2,455			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		526,782		354			354		3,240	3,240			
100081341	VIRGINIA BEACH	VA		03/18/2022		279,625		167			167		1,473	1,473			
100081342	KATY	TX		03/18/2022		274,755		122			122		2,012	2,012			
100081344	GARDEN GROVE	CA		03/18/2022		902,248		688			688		4,750	4,750			
100081345	LONG BRANCH	NJ		03/18/2022		341,477		217			217		1,752	1,752			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		691,660		163			163		3,333	3,333			
100081347	HOUSTON	TX		03/18/2022		289,293		150			150		1,382	1,382			
100081348	SCOTTSDALE	AZ		03/18/2022		532,389		350			350		2,624	2,624			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081349	FORT WORTH	TX		03/18/2022		384,305		338			338		1,992	1,992			
100081350	GEORGETOWN	TX		03/18/2022		213,668		64			64		1,055	1,055			
100081351	NORTH LAS VEGAS	NV		03/18/2022		302,649		192			192		1,553	1,553			
100081352	SPANISH FORT	AL		03/18/2022		232,907		192			192		1,180	1,180			
100081353	WILLIAMSBURG	VA		03/18/2022		258,899		187			187		1,339	1,339			
100081354	BOTHELL	WA		03/18/2022		192,684		139			139		1,008	1,008			
100081355	ALEXANDRIA	VA		03/18/2022		366,411		457			457		3,527	3,527			
100081356	LATHROP	CA		03/18/2022		463,163		294			294		2,387	2,387			
100081357	WEST VALLEY CITY	UT		03/18/2022		186,703		324			324		1,974	1,974			
100081359	NASHVILLE	TN		03/18/2022		630,631		156			156		3,055	3,055			
100081360	CAROLINA BEACH	NC		03/18/2022		204,293		129			129		1,057	1,057			
100081361	GILBERT	AZ		03/18/2022		281,535		161			161		1,434	1,434			
100081362	DENVER	CO		03/18/2022		182,340		110			110		934	934			
100081363	COVINA	CA		03/18/2022		232,722		490			490		10,750	10,750			
100081364	ZEBULON	NC		03/18/2022		212,976		104			104		1,021	1,021			
100081365	RALEIGH	NC		03/18/2022		234,949		135			135		1,202	1,202			
100081366	BURKE	VA		03/18/2022		147,908		185			185		1,432	1,432			
100081367	SANTA MONICA	CA		03/18/2022		720,712		1,391			1,391		7,179	7,179			
100081368	MOUNT JULIET	TN		03/18/2022		233,991		74			74		1,108	1,108			
100081369	BOSSIER CITY	LA		03/18/2022		200,176		211			211		2,290	2,290			
100081370	IVINS	UT		03/18/2022		239,320		159			159		1,229	1,229			
100081371	WEST NEW YORK	NJ		03/18/2022		237,443		338			338		3,449	3,449			
100081372	PUEBLO	CO		03/18/2022		313,779		179			179		1,599	1,599			
100081373	ROCHESTER	NH		03/18/2022		146,603		52			52		879	879			
100081374	GATLINBURG	TN		03/18/2022		278,718		56			56		1,314	1,314			
100081375	SIOUX FALLS	SD		03/18/2022		166,712		160			160		885	885			
100081376	PFLUGERVILLE	TX		03/18/2022		263,109		247			247		1,389	1,389			
100081377	SEASIDE PARK	NJ		03/18/2022		571,721		466			466		2,942	2,942			
100081378	ZEBULON	NC		03/18/2022		225,416		178			178		1,188	1,188			
100081379	HOUSTON	TX		03/18/2022		164,039		138			138		1,261	1,261			
100081380	GLENPOOL	OK		03/18/2022		176,356		65			65		1,144	1,144			
100081381	EVANS	GA		03/18/2022		198,379		66			66		921	921			
100081382	AUSTIN	TX		03/18/2022		365,482		143			143		2,557	2,557			
100081383	LITTLETON	NC		03/18/2022		611,948		107			107		2,880	2,880			
100081384	CHULA VISTA	CA		03/18/2022		415,631		86			86		2,056	2,056			
100081385	SARASOTA	FL		03/18/2022		262,600		65			65		1,694	1,694			
100081386	SEVIERVILLE	TN		03/18/2022		519,866		19			19		2,254	2,254			
100081387	PLAYA DEL REY	CA		03/18/2022		232,252		94			94		1,156	1,156			
100081388	BOISE	ID		03/18/2022		575,773		370			370		2,882	2,882			
100081389	SPRING LAKE	NC		03/18/2022		111,484		528			528		1,416	1,416			
100081390	BOZEMAN	MT		03/18/2022		220,639		90			90		1,099	1,099			
100081391	COLUMBIA	TN		03/18/2022		370,193		207			207		1,823	1,823			
100081392	KATY	TX		03/18/2022		215,651		269			269		810	810			
100081393	BROOKLYN CENTER	MN		03/18/2022		226,818		117			117		1,068	1,068			
100081395	HOLLYWOOD	FL		03/18/2022		358,129		178			178		1,793	1,793			
100081396	LAS VEGAS	NV		03/18/2022		231,541		57			57		1,127	1,127			
100081397	LEBANON	TN		03/18/2022		247,269		97			97		1,156	1,156			
100081398	OREM	UT		03/18/2022		468,947		219			219		2,341	2,341			
100081399	JACKSONVILLE	FL		03/18/2022		222,873		184			184		1,129	1,129			
100081400	PUYALLUP	WA		03/18/2022		370,818		235			235		1,903	1,903			
100081401	HIGHLAND	UT		03/18/2022		532,126		248			248		2,656	2,656			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081402	CHULA VISTA	CA		03/18/2022		460,312		324			324		2,402	2,402			
100081403	GAINESVILLE	FL		03/18/2022		235,024		177			177		1,161	1,161			
100081404	HUFFMAN	TX		03/18/2022		186,618		108			108		917	917			
100081405	CHICAGO	IL		03/18/2022		154,226		82			82		772	772			
100081406	COLLIERVILLE	TN		03/18/2022		206,602		90			90		1,030	1,030			
100081407	LEBANON	TN		03/18/2022		251,120		131			131		1,206	1,206			
100081408	MATTHEWS	NC		03/18/2022		290,562		114			114		1,359	1,359			
100081409	KENAI	AK		03/18/2022		330,970		203			203		1,666	1,666			
100081410	LAWRENCEVILLE	GA		03/18/2022		214,843		245			245		1,172	1,172			
100081411	CARPINTERIA	CA		03/18/2022		372,727		604			604		3,700	3,700			
100081412	INLET BEACH	FL		03/18/2022		338,262		148			148		1,686	1,686			
100081413	LAS VEGAS	NV		03/18/2022		302,649		192			192		1,553	1,553			
100081414	DALLAS	TX		03/18/2022		247,078		268			268		1,263	1,263			
100081415	CENTERTON	AR		03/18/2022		241,814		204			204		1,328	1,328			
100081416	CLAYTON	NC		03/18/2022		168,988		158			158		1,594	1,594			
100081417	FREMONT	CA		03/18/2022		581,828		369			369		2,985	2,985			
100081418	REDINGTON SHORES	FL		03/18/2022		300,098		75			75		1,512	1,512			
100081419	LOMITA	CA		03/18/2022		593,525		277			277		2,965	2,965			
100081420	INLET BEACH	FL		03/18/2022		603,229		297			297		2,819	2,819			
100081421	SEMINOLE	FL		03/18/2022		308,489		186			186		1,449	1,449			
100081422	STATEN ISLAND	NY		03/18/2022		388,027		159			159		2,136	2,136			
100081423	YAKIMA	WA		03/18/2022		189,808		246			246		2,348	2,348			
100081424	TEHACHAPI	CA		03/18/2022		106,858		215			215		1,847	1,847			
100081425	ANNA	TX		03/18/2022		216,807		261			261		804	804			
100081426	AUBURN	AL		03/18/2022		177,068		78			78		847	847			
100081427	LAS VEGAS	NV		03/18/2022		341,835		238			238		1,668	1,668			
100081428	CITRUS HEIGHTS	CA		03/18/2022		81,681		50			50		425	425			
100081429	CAYCE	SC		03/18/2022		180,342		109			109		979	979			
100081430	BATH	NC		03/18/2022		324,527		227			227		6,794	6,794			
100081431	FAYETTEVILLE	AR		03/18/2022		128,384		145			145		717	717			
100081432	MODESTO	CA		03/18/2022		190,935		98			98		975	975			
100081433	PFAFFTOWN	NC		03/18/2022		118,795		101			101		640	640			
100081434	VALLEJO	CA		03/18/2022		463,996		374			374		2,515	2,515			
100081435	WENDELL	NC		03/18/2022		256,738		133			133		1,227	1,227			
100081436	KINGMAN	AZ		03/18/2022		141,455		118			118		813	813			
100081437	ASHEVILLE	NC		03/18/2022		127,740		122			122		692	692			
100081438	ZEBULON	NC		03/18/2022		203,767		162			162		1,031	1,031			
100081439	APEX	NC		03/18/2022		190,304		228			228		1,116	1,116			
100081440	MURFREESBORO	TN		03/18/2022		148,067		100			100		773	773			
100081441	DULUTH	MN		03/18/2022		107,629		73			73		553	553			
100081443	MORRISTOWN	TN		03/18/2022		117,401		75			75		590	590			
100081444	LAS VEGAS	NV		03/18/2022		229,254		185			185		1,180	1,180			
100081445	FREDERICKSBURG	VA		03/18/2022		229,364		223			223		1,278	1,278			
100081446	SOUTH JORDAN	UT		03/18/2022		243,520		327			327		1,763	1,763			
100081447	RICHMOND	TX		03/18/2022		199,258		584			584		3,673	3,673			
100081449	EL CAJON	CA		03/18/2022		350,555		673			673		3,472	3,472			
100081450	WASHINGTON	DC		03/18/2022		234,179		103			103		1,177	1,177			
100081451	HENDERSON	NV		03/18/2022		340,676		302			302		1,228	1,228			
100081452	NORFOLK	VA		03/18/2022		157,798		246			246		1,539	1,539			
100081453	LAVEEN	AZ		03/18/2022		239,095		238			238		1,299	1,299			
100081454	SAN JOSE	CA		03/18/2022		659,888		718			718		3,655	3,655			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081455	SNOHOMISH	WA		03/18/2022		519,107		488			488		2,740	2,740			
100081456	RENO	NV		03/18/2022		582,476		1,819			1,819		8,945	8,945			
100081457	RIVERSIDE	CA		03/18/2022		276,459		503			503		2,732	2,732			
100081458	FRIENDSWOOD	TX		03/18/2022		231,113		181			181		1,188	1,188			
100081459	AUSTIN	TX		03/18/2022		192,568		326			326		3,321	3,321			
100081460	FULSHEAR	TX		03/18/2022		221,811		174			174		1,140	1,140			
100081461	MERIDIAN	ID		03/18/2022		201,734		271			271		1,947	1,947			
100081462	BUDA	TX		03/18/2022		276,103		266			266		1,458	1,458			
100081463	MEDFORD	OR		03/18/2022		347,311		278			278		1,779	1,779			
100081464	PHEONIX	AZ		03/18/2022		165,384		170			170		894	894			
100081465	FAYETTEVILLE	AR		03/18/2022		206,168		213			213		1,328	1,328			
100081466	SANTA CLARA	CA		03/18/2022		291,221		66			66		1,758	1,758			
100081467	SACRAMENTO	CA		03/18/2022		250,456		196			196		1,287	1,287			
100081468	IRVINE	CA		03/18/2022		919,658		541			541		4,407	4,407			
100081469	PACOIMA	CA		03/18/2022		311,775		526			526		3,999	3,999			
100081470	FAIRVIEW	OR		03/18/2022		209,207		182			182		1,277	1,277			
100081471	AUGUSTA	GA		03/18/2022		151,765		165			165		822	822			
100081472	SOUTH JORDAN	UT		03/18/2022		108,792		29			29		540	540			
100081473	SAINT PETERSBURG	FL		03/18/2022		156,877		253			253		1,551	1,551			
100081474	LOS ANGELES	CA		03/18/2022		466,771		516			516		2,614	2,614			
100081475	MELISSA	TX		03/18/2022		163,849		148			148		894	894			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		512,932		445			445		3,793	3,793			
100081477	BAKERSFIELD	CA		03/18/2022		167,884		109			109		841	841			
100081478	FEDERAL WAY	WA		03/18/2022		373,718		318			318		2,062	2,062			
100081479	SURPRISE	AZ		03/18/2022		343,491		445			445		2,185	2,185			
100081480	SACRAMENTO	CA		03/18/2022		197,635		111			111		1,006	1,006			
100081481	ASHBURN	VA		03/18/2022		397,552		322			322		2,087	2,087			
100081482	STERLING HTS	MI		03/18/2022		134,487		1			1		574	574			
100081483	KILL DEVIL HILLS	NC		03/18/2022		432,391		274			274		2,076	2,076			
100081484	ALBANY	OR		03/18/2022		206,521		98			98		1,010	1,010			
100081485	ATLANTA	GA		03/18/2022		257,941		290			290		1,428	1,428			
100081486	LOS ANGELES	CA		03/18/2022		905,591		495			495		4,333	4,333			
100081488	WENATCHEE	WA		03/18/2022		218,094		300			300		2,671	2,671			
100081489	RALEIGH	NC		03/18/2022		159,165		183			183		1,531	1,531			
100081490	STOCKTON	CA		03/18/2022		262,799		243			243		1,670	1,670			
100081491	PHOENIX	AZ		03/18/2022		175,028		112			112		984	984			
100081492	LAKEWOOD	NJ		03/18/2022		300,349		(14)			(14)		1,379	1,379			
100081493	YPSILANTI	MI		03/18/2022		195,434		49			49		938	938			
100081495	MUSTANG	OK		03/18/2022		177,358		142			142		931	931			
100081496	PIEDMONT	OK		03/18/2022		123,808		108			108		968	968			
100081497	MCKINNEY	TX		03/18/2022		320,699		190			190		2,114	2,114			
100081499	EDMOND	OK		03/18/2022		98,615		34			34		498	498			
100081500	VIRGINIA BCH	VA		03/18/2022		184,013		1,364			1,364		25,189	25,189			
100081501	LINCOLN	CA		03/18/2022		301,432		107			107		1,948	1,948			
100081502	HOUSTON	TX		03/18/2022		288,344		87			87		1,254	1,254			
100081503	SALT LAKE CITY	UT		03/18/2022		220,447		148			148		1,105	1,105			
100081504	DEERFIELD BCH	FL		03/18/2022		200,198		334			334		1,178	1,178			
100081505	SCHERTZ	TX		03/18/2022		141,501		143			143		723	723			
100081506	GAINESVILLE	FL		03/18/2022		451,144		185			185		2,101	2,101			
100081507	ROSWELL	GA		03/18/2022		310,619		665			665		3,161	3,161			
100081508	DAVENPORT	FL		03/18/2022		594,807		116			116		2,630	2,630			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081509	GAINESVILLE	FL		03/18/2022		451,144		185			185		2,101	2,101			
100081510	ANTIOCH	CA		03/18/2022		185,172		143			143		2,000	2,000			
100081511	HARKER HEIGHTS	TX		03/18/2022		178,952		(61)			(61)		1,076	1,076			
100081512	ARDMORE	PA		03/18/2022		210,777		138			138		1,070	1,070			
100081513	FREDERICKSBURG	TX		03/18/2022		286,437		291			291		3,678	3,678			
100081514	PHILADELPHIA	PA		03/18/2022		116,113		(75)			(75)		606	606			
100081515	FREDERICKSBRG	VA		03/18/2022		232,325		162			162		1,491	1,491			
100081516	VAN NUYS	CA		03/18/2022		211,448		120			120		1,082	1,082			
100081517	FREDERICKSBURG	VA		03/18/2022		206,758		222			222		1,347	1,347			
100081518	COSTA MESA	CA		03/18/2022		426,171		167			167		1,993	1,993			
100081519	RENTON	WA		03/18/2022		436,321		406			406		2,303	2,303			
100081520	MILFORD	MA		03/18/2022		248,690		274			274		2,340	2,340			
100081521	SAN JOSE	CA		03/18/2022		248,769		(61)			(61)		1,201	1,201			
100081522	ALLEN	TX		03/18/2022		160,231		140			140		866	866			
100081523	MILLERSVILLE	MD		03/18/2022		188,926		177			177		1,017	1,017			
100081524	EL PASO	TX		03/18/2022		129,897		(98)			(98)		751	751			
100081525	CITRUS SPGS	FL		03/18/2022		167,444		156			156		898	898			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		387,813		256			256		1,992	1,992			
100081527	SPARKS	NV		03/18/2022		309,632		196			196		1,582	1,582			
100081528	HONOLULU	HI		03/18/2022		185,453		163			163		1,211	1,211			
100081530	NORTH LAS VEGAS	NV		03/18/2022		306,103		209			209		1,510	1,510			
100081531	CHAMBERSBURG	PA		03/18/2022		152,357		108			108		765	765			
100081532	SAN DIEGO	CA		03/18/2022		738,581		(249)			(249)		3,826	3,826			
100081533	SHERWOOD	AR		03/18/2022		122,726		(73)			(73)		1,671	1,671			
100081535	COMBINED LOCKS	WI		03/18/2022		367,451		(79)			(79)		1,511	1,511			
100081536	BUDA	TX		03/18/2022		94,498		477			477		18,287	18,287			
100081537	AZUSA	CA		03/18/2022		436,679		413			413		2,321	2,321			
100081538	CHAMBERSBURG	PA		03/18/2022		152,357		108			108		765	765			
100081540	IRVINE	CA		03/18/2022		477,433		209			209		2,380	2,380			
100081541	PROVIDENCE	RI		03/18/2022		383,871		218			218		1,894	1,894			
100081542	OKLAHOMA CITY	OK		03/18/2022		118,795		(95)			(95)		614	614			
100081543	SEATTLE	WA		03/18/2022		709,914		411			411		4,294	4,294			
100081544	VIENNA	VA		03/18/2022		479,896		456			456		2,586	2,586			
100081545	SOUTHPORT	NC		03/18/2022		114,962		(80)			(80)		662	662			
100081546	COROLLA	NC		03/18/2022		441,039		198			198		9,263	9,263			
100081547	SAN MATEO	CA		03/18/2022		388,333		129			129		1,888	1,888			
100081548	SAN JOSE	CA		03/18/2022		859,872		610			610		4,248	4,248			
100081549	PELHAM	AL		03/18/2022		142,391		178			178		728	728			
100081588	KATY	TX		03/30/2022		212,827		(179)			(179)		743	743			
100081617	HOWARD	OH		03/30/2022		197,724		(60)			(60)		827	827			
100081639	SAN TAN VALLEY	AZ		03/30/2022		592,527		(96)			(96)		3,045	3,045			
100081657	PHOENIX	AZ		03/30/2022		408,717		(100)			(100)		1,741	1,741			
100081666	DENVER	CO		03/21/2022		884,294		(460)			(460)		3,447	3,447			
100081669	FORT WORTH	TX		03/21/2022		195,902		(112)			(112)		696	696			
100081670	DOWNEY	CA		03/21/2022		619,948		(204)			(204)		3,200	3,200			
100081671	BIG BEAR LAKE	CA		03/21/2022		216,023		(135)			(135)		977	977			
100081672	LAREDO	TX		03/21/2022		522,831		(299)			(299)		996	996			
100081673	PRINCEVILLE	HI		03/21/2022		1,225,802		(307)			(307)		5,909	5,909			
100081675	DOVER	FL		03/21/2022		477,709		(123)			(123)		1,981	1,981			
100081676	HAINES CITY	FL		03/21/2022		183,814		(61)			(61)		612	612			
100081677	BAKERSFIELD	CA		03/21/2022		345,579		(136)			(136)		1,628	1,628			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081678	WOODLAND HILLS	CA		03/21/2022		1,187,680		(126)			(126)		5,409	5,409			
100081686	TOLLHOUSE	CA		03/21/2022		306,910		(69)			(69)		1,227	1,227			
100081687	HAWTHORNE	CA		03/21/2022		500,084		(162)			(162)		2,218	2,218			
100081688	TRACYS LANDING	MD		03/21/2022		1,502,476		(555)			(555)		7,206	7,206			
100081691	VALENCIA	CA		03/21/2022		2,417,962		(489)			(489)		514	514			
100081692	SAN DIMAS	CA		03/21/2022		279,793		(33)			(33)		157	157			
100081754	MISSION HILLS	CA		03/22/2022		512,623		(251)			(251)		1,957	1,957			
100081756	IRVINE	CA		03/22/2022		1,659,398		(426)			(426)		6,847	6,847			
100081757	COMMERCE	CA		03/22/2022		654,707		(177)			(177)		2,532	2,532			
100081758	SUNRISE BEACH	TX		03/22/2022		1,612,081		399			399		5,386	5,386			
100081760	LOS ANGELES	CA		03/22/2022		370,670		(101)			(101)		1,562	1,562			
100081761	CULVER CITY	CA		03/22/2022		483,393		(23)			(23)		45	45			
100081763	MILLBRAE	CA		03/22/2022		1,504,932		(538)			(538)		7,036	7,036			
100081765	OCEANSIDE	CA		03/22/2022		579,568		(18)			(18)		500	500			
100081767	PASADENA	CA		03/25/2022		678,456		(196)			(196)		3,334	3,334			
100081768	BUFORD	GA		03/25/2022		281,346		(166)			(166)		1,283	1,283			
100081769	RANCHO MISSION VIEJO	CA		03/25/2022		1,638,662		(431)			(431)		7,693	7,693			
100081770	ATLANTA	GA		03/25/2022		426,657		(242)			(242)		1,725	1,725			
100081799	HUTCHINSON ISLAND	FL		04/27/2022		869,129		(373)			(373)		2,204	2,204			
100081833	HAMDEN	CT		04/27/2022		201,212		(158)			(158)		477	477			
100081865	CORONA	CA		04/27/2022		290,529		(276)			(276)		791	791			
100081894	Amsterdam	NLD		03/30/2022		15,445							351	351			
100081898	Amsterdam	NLD		03/30/2022		21,941							410	410			
100081900	Amsterdam	NLD		03/30/2022		9,161							207	207			
100081902	Amsterdam	NLD		03/30/2022		75,344							654	654			
100081905	Amsterdam	NLD		03/30/2022		10,619							200	200			
100081907	Amsterdam	NLD		03/30/2022		8,374							157	157			
100081908	Amsterdam	NLD		03/30/2022		52,633							521	521			
100081912	Amsterdam	NLD		03/30/2022		10,826							203	203			
100081913	Amsterdam	NLD		03/30/2022		29,420							664	664			
100081918	Amsterdam	NLD		03/30/2022		19,492							368	368			
100081922	Amsterdam	NLD		03/30/2022		34,122							635	635			
100081924	Amsterdam	NLD		03/30/2022		20,835							390	390			
100081930	Amsterdam	NLD		03/30/2022		11,037							249	249			
100081934	Amsterdam	NLD		03/30/2022		31,942							629	629			
100081936	Amsterdam	NLD		03/30/2022		17,275							319	319			
100081939	Amsterdam	NLD		03/30/2022		30,222							569	569			
100081944	Amsterdam	NLD		03/30/2022		139,601							2,500	2,500			
100081945	Amsterdam	NLD		03/30/2022		13,389							3,632	3,632			
100081947	Amsterdam	NLD		03/30/2022		7,051							131	131			
100081950	Amsterdam	NLD		03/30/2022		17,448							333	333			
100081952	Amsterdam	NLD		03/30/2022		15,574							428	428			
100081954	Amsterdam	NLD		03/30/2022		11,770							224	224			
100081956	Amsterdam	NLD		03/30/2022		10,820							202	202			
100081960	Amsterdam	NLD		03/30/2022		10,550							202	202			
100081965	Amsterdam	NLD		03/30/2022		45,846							878	878			
100081969	Amsterdam	NLD		03/30/2022		139,202							721	721			
100081976	Amsterdam	NLD		03/30/2022		15,315							288	288			
100081978	Amsterdam	NLD		03/30/2022		359,398							6,766	6,766			
100081984	Amsterdam	NLD		03/30/2022		48,987							930	930			
100081991	Amsterdam	NLD		03/30/2022		10,615							202	202			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081996	Amsterdam	NLD		03/30/2022		24,875							8,974	8,974			
100081997	Amsterdam	NLD		03/30/2022		35,526							671	671			
100082004	Amsterdam	NLD		03/30/2022		118,090							3,242	3,242			
100082008	Amsterdam	NLD		03/30/2022		39,241							726	726			
100082010	Amsterdam	NLD		03/30/2022		29,273							467	467			
100082012	Amsterdam	NLD		03/30/2022		12,876							214	214			
100082014	Amsterdam	NLD		03/30/2022		25,332							473	473			
100082017	Amsterdam	NLD		03/30/2022		21,246							397	397			
100082019	Amsterdam	NLD		03/30/2022		22,063							412	412			
100082020	Amsterdam	NLD		03/30/2022		22,063							412	412			
100082023	Amsterdam	NLD		03/30/2022		24,924							465	465			
100082024	Amsterdam	NLD		03/30/2022		26,967							503	503			
100082027	Amsterdam	NLD		03/30/2022		25,332							473	473			
100082028	Amsterdam	NLD		03/30/2022		24,515							458	458			
100082031	Amsterdam	NLD		03/30/2022		9,476							179	179			
100082033	Amsterdam	NLD		03/30/2022		7,673							145	145			
100082042	Amsterdam	NLD		03/30/2022		19,265							435	435			
100082045	Amsterdam	NLD		03/30/2022		12,041							272	272			
100082049	Amsterdam	NLD		03/30/2022		29,551							811	811			
100082051	Amsterdam	NLD		03/30/2022		9,784							269	269			
100082053	Amsterdam	NLD		03/30/2022		7,760							146	146			
100082058	Amsterdam	NLD		03/30/2022		40,829							773	773			
100082060	Amsterdam	NLD		03/30/2022		16,742							316	316			
100082061	Amsterdam	NLD		03/30/2022		16,345							388	388			
100082071	TWICKENHAM	GBR		03/30/2022		60,129							239	239			
100082115	RANCHO MIRAGE	CA		04/14/2022		455,222		(367)			(367)		1,526	1,526			
100082117	HOLLYWOOD	SC		04/14/2022		502,523		(19)			(19)		2,040	2,040			
100082118	PEARLAND	TX		04/14/2022		222,342		(443)			(443)		620	620			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		1,527,135		157			157		6,950	6,950			
100082127	GATLINBURG	TN		04/14/2022		520,697		265			265		1,550	1,550			
100082131	FORT LAUDERDALE	FL		04/14/2022		319,724		67			67		1,401	1,401			
100082133	OJAI	CA		04/14/2022		389,427		54			54		735	735			
100082149	BLUFFDALE	UT		04/14/2022		899,574		(183)			(183)		3,868	3,868			
100082150	MIAMI	FL		04/14/2022		376,341		(189)			(189)		1,461	1,461			
100082153	SAN FRANCISCO	CA		04/14/2022		1,111,491		(132)			(132)		1,415	1,415			
100082162	NEW RIVER	AZ		04/14/2022		451,223		(182)			(182)		2,474	2,474			
100082164	HOLLYWOOD	FL		04/14/2022		530,550		(254)			(254)		1,565	1,565			
100082166	SAN DIEGO	CA		04/14/2022		1,481,919		(126)			(126)		1,548	1,548			
100082171	KATY	TX		04/14/2022		237,596		(288)			(288)		624	624			
100082172	VISTA	CA		04/14/2022		888,318		(516)			(516)		3,301	3,301			
100082173	DALLAS	TX		04/14/2022		407,968		(485)			(485)		999	999			
100082176	REDONDO BEACH	CA		04/14/2022		811,767		657			657		3,975	3,975			
100082177	QUEEN CREEK	AZ		04/14/2022		391,777		(154)			(154)		1,506	1,506			
100082180	LEXINGTON	SC		04/14/2022		273,716		(195)			(195)		711	711			
100082182	RANCHO MURIETA	CA		04/14/2022		557,910		(228)			(228)		2,127	2,127			
100082184	LEONARD	TX		04/14/2022		303,346		(186)			(186)		981	981			
100082185	GRANITE BAY	CA		04/14/2022		536,010		(46)			(46)		2,330	2,330			
100082189	MANTECA	CA		04/14/2022		797,564		(599)			(599)		2,053	2,053			
100082190	ORLANDO	FL		04/14/2022		422,583		(6,933)			(6,933)		92,606	92,606			
100082191	DULUTH	GA		04/14/2022		1,025,046		(592)			(592)		3,078	3,078			
100082193	GREENVILLE	SC		04/14/2022		110,856		(66)			(66)		57	57			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082234	GLENDORA	CA		04/14/2022		2,086,127		(837)			(837)		7,962	7,962			
100082235	NEWPORT BEACH	CA		04/14/2022		1,157,553		668			668		7,028	7,028			
100082237	HOUSTON	TX		04/14/2022		329,126		(304)			(304)		992	992			
100082250	GALVESTON	TX		04/14/2022		623,094		(26)			(26)		2,844	2,844			
100082251	HIGHLAND	UT		04/14/2022		1,351,786		612			612		5,264	5,264			
100082258	REDDING	CA		04/14/2022		362,950		(282)			(282)		1,156	1,156			
100082261	GRESHAM	OR		04/14/2022		405,737		(325)			(325)		1,611	1,611			
100082262	HOMESTEAD	FL		04/14/2022		720,503		59			59		2,715	2,715			
100082274	DENVER	CO		04/14/2022		750,049		(526)			(526)		1,881	1,881			
100082280	LODI	CA		04/14/2022		639,881		(97)			(97)		2,640	2,640			
100082291	LONG BEACH	CA		04/14/2022		1,078,376		140			140		1,200	1,200			
100082297	POMPANO BEACH	FL		04/14/2022		411,682		(328)			(328)		2,998	2,998			
100082300	BRADENTON	FL		04/14/2022		881,990		(601)			(601)		3,445	3,445			
100082306	PINE	CO		04/14/2022		206,807		(161)			(161)		482	482			
100082316	NAPLES	FL		04/14/2022		565,162		(257)			(257)		2,143	2,143			
100082318	FRISCO	TX		04/14/2022		417,210		(11,687)			(11,687)		150,270	150,270			
100082324	SIMPSONVILLE	SC		04/14/2022		349,283		(296)			(296)		894	894			
100082328	MONTGOMERY	TX		04/14/2022		1,061,296		(321)			(321)		2,473	2,473			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		1,502,970		(257)			(257)		718	718			
100082331	NORTHRIDGE	CA		04/14/2022		1,468,518		(1,000)			(1,000)		5,042	5,042			
100082339	MONTGOMERY	TX		04/14/2022		464,957		(320)			(320)		1,241	1,241			
100082340	HERRIMAN	UT		04/14/2022		452,782		(33)			(33)		156	156			
100082348	AUSTIN	TX		04/14/2022		521,696		(448)			(448)		1,209	1,209			
100082352	SAN DIEGO	CA		04/14/2022		452,128		(414)			(414)		3,052	3,052			
100082354	PRESCOTT	AZ		04/14/2022		479,050		(206)			(206)		1,602	1,602			
100082360	SCOTTSDALE	AZ		04/14/2022		510,586		(416)			(416)		1,779	1,779			
100082361	MIAMI	FL		04/14/2022		457,153		(204)			(204)		1,647	1,647			
100082367	SUMMERVILLE	SC		04/22/2022		588,532		(332)			(332)		5,061	5,061			
100082377	HAINES CITY	FL		04/14/2022		290,424		(268)			(268)		1,981	1,981			
100082381	TORRANCE	CA		04/14/2022		1,117,502		(279)			(279)		4,150	4,150			
100082386	DOWNEY	CA		04/14/2022		1,353,870		(1,313)			(1,313)		13,195	13,195			
100082448	LOS ANGELES	CA		05/17/2022		434,104		(172)			(172)		1,770	1,770			
100082471	STOCKTON	CA		04/22/2022		700,910		138			138		3,479	3,479			
100082566	MIRAMAR BEACH	FL		04/27/2022		567,225		(375)			(375)		6,885	6,885			
100082572	MIAMI	FL		04/27/2022		2,189,336		122			122		7,128	7,128			
100082578	PALATINE	IL		04/20/2022		286,506		(82)			(82)		21,618	21,618			
100082584	SAN DIEGO	CA		04/14/2022		848,295		(440)			(440)		3,345	3,345			
100082585	CAPE CORAL	FL		04/14/2022		257,468		(123)			(123)		970	970			
100082586	CONROE	TX		04/14/2022		301,770		(538)			(538)		8,140	8,140			
100082588	EL DORADO HILLS	CA		04/14/2022		1,006,671		(942)			(942)		12,408	12,408			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		207,413		(72)			(72)		536	536			
100082590	ATLANTA	GA		04/14/2022		346,066		(226)			(226)		1,302	1,302			
100082591	VICTORVILLE	CA		04/14/2022		348,997		(39)			(39)		1,388	1,388			
100082592	SAN DIEGO	CA		04/14/2022		395,528		(161)			(161)		1,347	1,347			
100082593	LOVELAND	CO		04/14/2022		281,866		(48)			(48)		1,176	1,176			
100082595	GUTHRIE	OK		04/14/2022		102,168		(54)			(54)		328	328			
100082596	BERMUDA DUNES	CA		04/14/2022		598,088		(196)			(196)		2,140	2,140			
100082597	BROOKLYN	NY		04/14/2022		2,554,922		(1,317)			(1,317)		8,253	8,253			
100082598	SEABROOK	TX		04/14/2022		183,645		(124)			(124)		990	990			
100082599	QUOGUE	NY		04/14/2022		1,975,383		(479)			(479)		5,789	5,789			
100082600	WAREHAM	MA		04/14/2022		216,940		4			4		828	828			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082601	CARROLLTON	TX		04/14/2022		652,108		(330)			(330)		2,171	2,171			
100082602	PHILADELPHIA	PA		04/14/2022		358,805		16			16		1,445	1,445			
100082603	FEDERAL WAY	WA		04/14/2022		588,596		(211)			(211)		1,934	1,934			
100082604	HEWLETT	NY		04/14/2022		624,436		(370)			(370)		3,125	3,125			
100082605	RESEDA	CA		04/14/2022		422,112		16			16		1,728	1,728			
100082606	SACRAMENTO	CA		04/14/2022		246,449		(84)			(84)		825	825			
100082607	CHATSWORTH	CA		04/14/2022		456,160		(212)			(212)		2,735	2,735			
100082608	HOLLYWOOD	FL		04/14/2022		267,021		(11)			(11)		1,021	1,021			
100082609	SANTA ANA	CA		04/14/2022		379,679		(78)			(78)		1,433	1,433			
100082610	LOS ANGELES	CA		04/14/2022		346,992		28			28		2,531	2,531			
100082611	RUNNING SPRINGS	CA		04/14/2022		710,560		(258)			(258)		4,009	4,009			
100082612	LOS ANGELES	CA		04/14/2022		314,862		(53)			(53)		1,215	1,215			
100082614	FRESNO	CA		04/14/2022		488,648		76			76		2,142	2,142			
100082615	LOS ANGELES	CA		04/14/2022		422,498		55			55		1,686	1,686			
100082617	CEDAR GROVE	NJ		04/14/2022		668,577		(195)			(195)		4,779	4,779			
100082618	ORANGE	CA		04/14/2022		1,409,172		(440)			(440)		5,420	5,420			
100082619	RANCHO SANTA FE	CA		04/14/2022		1,877,414		(597)			(597)		7,352	7,352			
100082620	TEMECULA	CA		04/14/2022		505,522		(105)			(105)		1,780	1,780			
100082621	WEST CHICAGO	IL		04/14/2022		366,587		(444)			(444)		11,154	11,154			
100082622	GRANADA HILLS	CA		04/14/2022		879,033		(199)			(199)		2,998	2,998			
100082624	PALM COAST	FL		04/14/2022		630,508		(514)			(514)		2,051	2,051			
100082625	MOUNT PLEASANT	SC		04/14/2022		997,707		(569)			(569)		7,109	7,109			
100082627	KAILUA KONA	HI		04/14/2022		499,366		(102)			(102)		2,010	2,010			
100082629	WALNUT CREEK	CA		04/14/2022		223,818		24			24		895	895			
100082631	SHALLOTTE	NC		04/14/2022		80,693		(237)			(237)		2,066	2,066			
100082632	CHICAGO	IL		04/14/2022		130,415		(10)			(10)		612	612			
100082635	WAKE FOREST	NC		04/14/2022		419,353		(225)			(225)		1,373	1,373			
100082636	NORTHRIDGE	CA		04/14/2022		863,679		(946)			(946)		8,752	8,752			
100082640	MIAMI	FL		04/14/2022		434,884		18			18		3,305	3,305			
100082641	JACKSONVILLE	FL		04/14/2022		199,337		(23)			(23)		788	788			
100082642	HAMPSTEAD	MD		04/14/2022		319,997		(111)			(111)		1,170	1,170			
100082645	MORGAN HILL	CA		04/14/2022		634,911		(391)			(391)		3,664	3,664			
100082647	KISSIMMEE	FL		04/14/2022		492,293		(253)			(253)		1,318	1,318			
100082652	AVENTURA	FL		04/14/2022		256,470		(7)			(7)		1,047	1,047			
100082710	LOS ANGELES	CA		04/20/2022		508,422		(94)			(94)		1,796	1,796			
100082711	CARSON	CA		04/20/2022		648,074		(233)			(233)		2,661	2,661			
100082721	Amsterdam	NLD		04/27/2022		10,779							197	197			
100082723	Amsterdam	NLD		04/27/2022		4,214							95	95			
100082725	Amsterdam	NLD		04/27/2022		12,554							288	288			
100082727	Amsterdam	NLD		04/27/2022		11,876							278	278			
100082730	Amsterdam	NLD		04/27/2022		12,130							222	222			
100082737	Amsterdam	NLD		04/27/2022		11,350							208	208			
100082745	Amsterdam	NLD		04/27/2022		30,554							8,998	8,998			
100082746	Amsterdam	NLD		04/27/2022		34,502							9,061	9,061			
100082751	Amsterdam	NLD		04/27/2022		34,706							653	653			
100082754	Amsterdam	NLD		04/27/2022		20,838							389	389			
100082756	Amsterdam	NLD		04/27/2022		24,106							450	450			
100082758	Amsterdam	NLD		04/27/2022		22,881							427	427			
100082761	Amsterdam	NLD		04/27/2022		88,794							493	493			
100082763	Amsterdam	NLD		04/27/2022		147,994							2,699	2,699			
100082764	Amsterdam	NLD		04/27/2022		8,633							159	159			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082767	Amsterdam	NLD		04/27/2022		131,203							674	674			
100082768	Amsterdam	NLD		04/27/2022		8,024							178	178			
100082771	Amsterdam	NLD		04/27/2022		14,851							345	345			
100082777	Amsterdam	NLD		04/27/2022		21,382							392	392			
100082778	Amsterdam	NLD		04/27/2022		25,083							460	460			
100082781	Amsterdam	NLD		04/27/2022		21,382							392	392			
100082783	Amsterdam	NLD		04/27/2022		30,141							670	670			
100082788	Amsterdam	NLD		04/27/2022		24,216							560	560			
100082791	Amsterdam	NLD		04/27/2022		9,979							222	222			
100082795	Amsterdam	NLD		04/27/2022		8,757							195	195			
100082797	Amsterdam	NLD		04/27/2022		6,721							149	149			
100082798	Amsterdam	NLD		04/27/2022		15,736							282	282			
100082803	Amsterdam	NLD		04/27/2022		9,368							208	208			
100082805	Amsterdam	NLD		04/27/2022		8,637							158	158			
100082807	WINTER PARK	FL		04/28/2022		718,885		4,083			4,083		3,198	3,198			
100082808	PACIFIC PALISADES	CA		04/28/2022		812,577		(343)			(343)		2,686	2,686			
100082809	BEVERLY HILLS	CA		04/28/2022		2,885,604		(39,159)			(39,159)		426,147	426,147			
100082810	SANTA MONICA	CA		04/28/2022		2,259,015		(690)			(690)		8,603	8,603			
100082811	LONG BEACH	CA		04/28/2022		357,843		(467)			(467)		4,573	4,573			
100082812	PLEASANT VIEW	UT		04/28/2022		661,679		(1,240)			(1,240)		13,116	13,116			
100082813	PALMDALE	CA		04/28/2022		246,641		(134)			(134)		856	856			
100082814	INLET BEACH	FL		04/28/2022		1,276,554		(196)			(196)		5,500	5,500			
100082817	PALM SPRINGS	CA		04/28/2022		693,266		(175)			(175)		2,906	2,906			
100082818	FORT WORTH	TX		04/28/2022		197,431		(132)			(132)		1,767	1,767			
100082821	CANYON LAKE	CA		04/28/2022		1,286,005		(347)			(347)		4,937	4,937			
100082824	MANHATTAN BEACH	CA		04/28/2022		1,729,714		(794)			(794)		4,083	4,083			
100082828	NEW ALBANY	OH		05/17/2022		789,576		(388)			(388)		2,396	2,396			
100082830	SUNSET	SC		05/17/2022		3,393,754		97			97		79	79			
100082843	KEY WEST	FL		05/17/2022		602,750		(364)			(364)		1,754	1,754			
100082846	CORONA	CA		05/17/2022		928,643		(919)			(919)		2,856	2,856			
100082848	PHOENIX	AZ		05/17/2022		746,268		(246)			(246)		2,537	2,537			
100082852	KATY	TX		05/17/2022		343,178		(523)			(523)		929	929			
100082858	AUBURN	CA		05/17/2022		364,751		(346)			(346)		1,170	1,170			
100082872	STREETSBORO	OH		05/17/2022		316,357		(102)			(102)		833	833			
100082873	RIVERSIDE	CA		05/17/2022		745,834		(204)			(204)		2,586	2,586			
100082874	DAVENPORT	FL		05/17/2022		165,720		(301)			(301)		287	287			
100082875	DE LEON SPRINGS	FL		05/17/2022		441,572		(224)			(224)		1,219	1,219			
100082882	ELIZABETH	NJ		05/17/2022		306,616		(223)			(223)		1,664	1,664			
100082885	SAINT GEORGE	UT		05/17/2022		860,112		(369)			(369)		3,062	3,062			
100082890	WOODLAND	CA		05/17/2022		579,877		(382)			(382)		2,232	2,232			
100082891	HOUSTON	TX		05/17/2022		854,482		(415)			(415)		3,033	3,033			
100082893	BURBANK	CA		05/17/2022		2,016,617		(556)			(556)		(16)	(16)			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		649,283		(567)			(567)		2,207	2,207			
100082896	FRESNO	CA		05/17/2022		123,565		(112)			(112)		600	600			
100082897	ORLANDO	FL		05/17/2022		200,511		(411)			(411)		528	528			
100082900	BIG BEAR CITY	CA		05/17/2022		268,246		(130)			(130)		996	996			
100082901	CHINO	CA		05/17/2022		536,320		(179)			(179)		2,052	2,052			
100082902	WAXAHACHIE	TX		05/17/2022		912,725		(329)			(329)		2,187	2,187			
100082903	SONORA	CA		05/17/2022		1,285,589		(569)			(569)		3,907	3,907			
100082908	SAN PEDRO	CA		05/17/2022		870,208		(381)			(381)		3,239	3,239			
100082912	SACRAMENTO	CA		05/17/2022		347,642		(211)			(211)		1,148	1,148			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082913	NORTH SALT LAKE	UT		05/17/2022		553,210		(245)			(245)		1,785	1,785			
100082918	HOUSTON	TX		05/17/2022		593,693		(342)			(342)		2,200	2,200			
100082919	MERCER ISLAND	WA		05/17/2022		310,610		(244)			(244)		995	995			
100082920	TEMECULA	CA		05/17/2022		758,097		(387)			(387)		2,451	2,451			
100082926	MESQUITE	TX		05/17/2022		224,930		(325)			(325)		372	372			
100082932	PLANO	TX		05/17/2022		537,364		(303)			(303)		1,531	1,531			
100082933	MIAMI	FL		05/17/2022		508,454		(119)			(119)		1,443	1,443			
100082980	WOODLAND HILLS	CA		05/05/2022		1,023,524		(1,251)			(1,251)		6,956	6,956			
100082981	SARASOTA	FL		05/05/2022		356,214		(172)			(172)		914	914			
100082985	FRANKFORD	DE		05/05/2022		260,683		(101)			(101)		865	865			
100082990	CHICO	CA		05/05/2022		543,094		(54)			(54)		1,557	1,557			
100082991	RICHMOND	CA		05/05/2022		362,320		(314)			(314)		4,266	4,266			
100082994	PLAISTOW	NH		05/05/2022		392,771		(293)			(293)		1,240	1,240			
100082996	ANDERSON IS	WA		05/05/2022		607,354		(448)			(448)		2,000	2,000			
100082997	TORRANCE	CA		05/05/2022		1,015,914		(637)			(637)		3,361	3,361			
100082999	HOMESTEAD	FL		05/05/2022		529,808		(321)			(321)		4,538	4,538			
100083001	ACAMPO	CA		05/05/2022		644,698		(372)			(372)		1,951	1,951			
100083003	PHOENIX	AZ		05/05/2022		613,806		(292)			(292)		1,811	1,811			
100083004	EASTPOINT	FL		05/05/2022		124,916		(19)			(19)		322	322			
100083005	FAIRFIELD	CT		05/05/2022		444,676		(179)			(179)		1,177	1,177			
100083006	VINEYARD HAVEN	MA		05/05/2022		1,661,047		(1,140)			(1,140)		4,869	4,869			
100083007	DRIFTWOOD	TX		05/05/2022		1,014,153		(584)			(584)		2,369	2,369			
100083008	THOUSAND OAKS	CA		05/05/2022		833,539		(477)			(477)		3,032	3,032			
100083009	HAWTHORNE	NJ		05/05/2022		640,452		(451)			(451)		1,493	1,493			
100083010	MONMOUTH BEACH	NJ		05/05/2022		1,011,980		(555)			(555)		3,540	3,540			
100083011	GALT	CA		05/05/2022		832,091		(341)			(341)		2,832	2,832			
100083013	PALM SPRINGS	CA		05/05/2022		966,915		164			164		3,765	3,765			
100083014	GLEN ELLEN	CA		05/11/2022		1,607,643		(256)			(256)		6,289	6,289			
100083015	BAKERSFIELD	CA		05/11/2022		254,912		(144)			(144)		1,147	1,147			
100083016	DESTIN	FL		05/11/2022		338,828		(201)			(201)		1,571	1,571			
100083017	OCEAN CITY	MD		05/11/2022		907,244		(345)			(345)		3,459	3,459			
100083018	SAN DIEGO	CA		05/11/2022		1,236,166		520			520		7,621	7,621			
100083019	PHOENIX	AZ		05/11/2022		500,570		(246)			(246)		4,527	4,527			
100083020	SANTA CLARITA	CA		05/11/2022		486,757		161			161		2,281	2,281			
100083021	TOWSON	MD		05/11/2022		346,496		(122)			(122)		1,863	1,863			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		2,686,968		17			17		14,444	14,444			
100083025	JACKSON	WY		05/11/2022		1,718,478		5,822			5,822		47,125	47,125			
100083026	LOS ANGELES	CA		05/11/2022		3,115,597		5,690			5,690		27,201	27,201			
100083027	GLENDORA	CA		05/11/2022		1,086,617		2,180			2,180		7,881	7,881			
100083028	SOUTH RIVER	NJ		05/11/2022		192,958		374			374		991	991			
100083029	HOUSTON	TX		05/11/2022		115,540		(218)			(218)		188	188			
100083031	LOS ANGELES	CA		05/11/2022		441,796		320			320		2,431	2,431			
100083032	BAYVILLE	NJ		05/11/2022		221,313		38			38		1,048	1,048			
100083033	HAMPTON BAYS	NY		05/11/2022		540,805		478			478		2,174	2,174			
100083036	CEDAR FALLS	IA		05/11/2022		136,693		(217)			(217)		1,878	1,878			
100083037	CICERO	IL		05/11/2022		102,661		(79)			(79)		341	341			
100083039	SARASOTA	FL		05/11/2022		331,535		336			336		1,913	1,913			
100083040	MIAMI	FL		05/11/2022		799,902		(396)			(396)		2,023	2,023			
100083041	SCHERTZ	TX		05/11/2022		171,173		(604)			(604)		2,012	2,012			
100083042	GARDEN CITY	ID		05/11/2022		339,534		(228)			(228)		962	962			
100083043	LITTLE ELM	TX		05/11/2022		610,910		(255)			(255)		1,487	1,487			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083045	HONOLULU	HI		05/11/2022		335,951		(220)			(220)		798	798			
100083047	PEMBROKE PINES	FL		05/11/2022		693,132		(2,407)			(2,407)		1,646	1,646			
100083048	COTO DE CAZA	CA		05/11/2022		2,026,364		(1,178)			(1,178)		12,032	12,032			
100083049	CORONA	CA		05/11/2022		760,300		(363)			(363)		1,797	1,797			
100083050	OSWEGO	IL		05/11/2022		221,693		(447)			(447)		13,523	13,523			
100083051	DAVIE	FL		05/11/2022		145,345		(92)			(92)		374	374			
100083052	HELOTES	TX		05/11/2022		734,160		(250)			(250)		1,167	1,167			
100083053	HOUSTON	TX		05/11/2022		292,674		(293)			(293)		1,562	1,562			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		886,069		1,931			1,931		4,174	4,174			
100083062	BELVEDERE TIBURON	CA		05/26/2022		2,332,994		9,528			9,528		18,562	18,562			
100083063	CONCORD	CA		05/26/2022		190,776		803			803		2,591	2,591			
100083068	LINDEN	MI		05/26/2022		482,886		1,669			1,669		4,144	4,144			
100083069	SAN JOSE	CA		05/26/2022		717,064		3,260			3,260		5,679	5,679			
100083076	BUENA PARK	CA		05/26/2022		494,525		1,114			1,114		4,439	4,439			
100083078	GLENDALE	CA		05/26/2022		690,933		1,255			1,255		3,132	3,132			
100083093	PHELAN	CA		05/26/2022		328,586		(211)			(211)		781	781			
100083106	PROSPER	TX		05/26/2022		1,538,482		(754)			(754)		6,570	6,570			
100083134	LYNWOOD	CA		05/26/2022		334,343		(240)			(240)		804	804			
100083179	INGLEWOOD	CA		05/26/2022		794,275		(492)			(492)		1,473	1,473			
100083187	ENCINO	CA		05/26/2022		640,152		(366)			(366)		1,675	1,675			
100083188	FRANKLINVILLE	NJ		05/26/2022		611,331		(244)			(244)		1,685	1,685			
100083200	RANCHO CORDOVA	CA		05/26/2022		611,701		(212)			(212)		1,497	1,497			
100083205	MARBLETON	WY		05/26/2022		179,759							664	664			
100083216	PASADENA	CA		05/26/2022		1,549,188		(1,276)			(1,276)		4,890	4,890			
100083220	NORTHPORT	AL		05/26/2022		169,054		(125)			(125)		415	415			
100083230	RIVERSIDE	CA		05/10/2022		410,133		(128)			(128)		1,255	1,255			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		1,131,579		81			81		4,419	4,419			
100083232	ATWATER	CA		05/10/2022		301,547		(98)			(98)		1,008	1,008			
100083233	HOUSTON	TX		05/10/2022		136,371		(211)			(211)		296	296			
100083234	FULLERTON	CA		05/10/2022		445,394		(160)			(160)		1,454	1,454			
100083236	CORONA	CA		05/10/2022		581,617		(456)			(456)		44,540	44,540			
100083238	JURUPA VALLEY	CA		05/10/2022		760,621		(342)			(342)		2,889	2,889			
100083247	HOUSTON	TX		05/10/2022		178,772		(412)			(412)		1,133	1,133			
100083249	RIVERSIDE	CA		05/10/2022		1,153,818		(260)			(260)		3,944	3,944			
100083257	KATY	TX		05/10/2022		209,919		(211)			(211)		672	672			
100083259	LEMON GROVE	CA		05/10/2022		503,615		(23)			(23)		1,788	1,788			
100083260	GAINESVILLE	FL		05/10/2022		296,951		(59)			(59)		999	999			
100083261	NORTH HIGHLANDS	CA		05/10/2022		292,398		(74)			(74)		474	474			
100083262	MURRIETA	CA		05/10/2022		444,909		(224)			(224)		416	416			
100083266	ATWATER	CA		05/10/2022		956,516		(73)			(73)		3,314	3,314			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		1,593,187		(71)			(71)		5,500	5,500			
100083270	HUNTINGTON BEACH	CA		05/10/2022		1,245,907		(249)			(249)		5,213	5,213			
100083274	ROCKVILLE	MD		05/10/2022		467,442		130			130		1,118	1,118			
100083275	HUNTINGTON BEACH	CA		05/10/2022		1,443,205		(223)			(223)		4,731	4,731			
100083290	BEVERLY HILLS	CA		05/26/2022		3,516,843		(638)			(638)		10,062	10,062			
100083291	VICTORVILLE	CA		05/26/2022		392,101		(1,369)			(1,369)		880	880			
100083294	Amsterdam	NLD		05/27/2022		35,028							779	779			
100083296	Amsterdam	NLD		05/27/2022		18,668							412	412			
100083299	Amsterdam	NLD		05/27/2022		17,675							327	327			
100083302	Amsterdam	NLD		05/27/2022		58,118							1,093	1,093			
100083308	Amsterdam	NLD		05/27/2022		5,962							110	110			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083314	Amsterdam	NLD		05/27/2022		32,046							588	588			
100083317	Amsterdam	NLD		05/27/2022		18,463							408	408			
100083321	Amsterdam	NLD		05/27/2022		8,616							190	190			
100083326	Amsterdam	NLD		05/27/2022		19,329							353	353			
100083328	Amsterdam	NLD		05/27/2022		1,344,079							87	87			
100083330	Amsterdam	NLD		05/27/2022		20,755							385	385			
100083332	Amsterdam	NLD		05/27/2022		49,129							903	903			
100083336	Amsterdam	NLD		05/27/2022		9,047							165	165			
100083338	Amsterdam	NLD		05/27/2022		16,853							312	312			
100083344	Amsterdam	NLD		05/27/2022		15,568							84	84			
100083346	Amsterdam	NLD		05/27/2022		36,607							665	665			
100083348	Amsterdam	NLD		05/27/2022		25,643							566	566			
100083350	Amsterdam	NLD		05/27/2022		11,812							263	263			
100083353	Amsterdam	NLD		05/27/2022		18,501							340	340			
100083357	Amsterdam	NLD		05/27/2022		25,083							460	460			
100083360	Amsterdam	NLD		05/27/2022		22,205							407	407			
100083362	Amsterdam	NLD		05/27/2022		23,027							422	422			
100083364	Amsterdam	NLD		05/27/2022		23,849							437	437			
100083366	Amsterdam	NLD		05/27/2022		21,382							392	392			
100083368	Amsterdam	NLD		05/27/2022		26,316							483	483			
100083370	Amsterdam	NLD		05/27/2022		32,896							603	603			
100083377	Amsterdam	NLD		05/27/2022		7,446							135	135			
100083379	Amsterdam	NLD		05/27/2022		227,051							1,081	1,081			
100083381	Amsterdam	NLD		05/27/2022		10,700							184	184			
100083383	Amsterdam	NLD		05/27/2022		38,491							856	856			
100083395	Amsterdam	NLD		05/27/2022		6,989							129	129			
100083399	Amsterdam	NLD		05/27/2022		43,478							768	768			
100083403	Amsterdam	NLD		05/27/2022		16,132							293	293			
100083407	Amsterdam	NLD		05/27/2022		22,957							417	417			
100083409	Amsterdam	NLD		05/27/2022		22,957							417	417			
100083417	Amsterdam	NLD		05/27/2022		8,070							145	145			
100083421	Amsterdam	NLD		05/27/2022		6,208							111	111			
100083426	Amsterdam	NLD		05/27/2022		17,373							316	316			
100083430	Amsterdam	NLD		05/27/2022		35,149							648	648			
100083433	Amsterdam	NLD		05/27/2022		179,810							1,888	1,888			
100083434	Amsterdam	NLD		05/27/2022		11,595							204	204			
100083452	POMONA	CA		06/02/2022		512,256		(171)			(171)		1,345	1,345			
100083455	SANTA MONICA	CA		06/02/2022		1,962,677		(260)			(260)		6,442	6,442			
100083457	POMONA	CA		06/02/2022		558,175		(14)			(14)		2,090	2,090			
100083461	SAN JOSE	CA		06/02/2022		564,427		150			150		2,268	2,268			
100083462	SANTA CLARA	CA		06/02/2022		1,986,277		(1,485)			(1,485)		66,500	66,500			
100083463	WILMINGTON	CA		06/02/2022		662,462		(13)			(13)		323	323			
100083479	MONROVIA	CA		06/06/2022		602,655		(209)			(209)		2,280	2,280			
100083484	TAMPA	FL		06/06/2022		1,553,900		(292)			(292)		4,608	4,608			
100083487	DURHAM	NC		06/06/2022		346,603		(184)			(184)		1,136	1,136			
100083490	DALLAS	TX		06/06/2022		196,005		(144)			(144)		516	516			
100083491	MIAMI BEACH	FL		06/06/2022		1,935,527		(675)			(675)		13,015	13,015			
100083495	CAPE CORAL	FL		06/06/2022		196,875		(195)			(195)		404	404			
100083496	NEWARK	NJ		06/06/2022		253,135		125			125		692	692			
100083498	SUNNY ISLES BEACH	FL		06/06/2022		712,574		(531)			(531)		7,951	7,951			
100083501	MORRISTOWN	NJ		06/06/2022		519,369		(403)			(403)		10,933	10,933			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083504	LIGHTHOUSE POINT	FL		06/06/2022		1,524,353		(534)			(534)		4,446	4,446			
100083505	FRISCO	TX		06/06/2022		177,918		(593)			(593)		6,107	6,107			
100083507	PHOENIX	AZ		06/06/2022		881,247		(121)			(121)		2,656	2,656			
100083508	SAN JOSE	CA		06/06/2022		741,205		(309)			(309)		1,688	1,688			
100083509	WESTLAKE	FL		06/06/2022		501,712		(231)			(231)		812	812			
100083511	KAILUA	HI		06/06/2022		1,064,002		(273)			(273)		4,633	4,633			
100083512	BRENTWOOD	CA		06/06/2022		739,529		(216)			(216)		2,129	2,129			
100083513	MIAMI	FL		06/06/2022		261,505		(340)			(340)		567	567			
100083514	COVINA	CA		06/06/2022		455,812		(150)			(150)		1,293	1,293			
100083515	SCOTTSDALE	AZ		06/06/2022		2,559,603		(802)			(802)		6,808	6,808			
100083516	MIAMI	FL		06/06/2022		253,599		(243)			(243)		632	632			
100083517	SAN FRANCISCO	CA		06/06/2022		2,195,931		(777)			(777)		6,350	6,350			
100083519	FORNEY	TX		06/06/2022		322,654		(715)			(715)		3,056	3,056			
100083520	WATSONVILLE	CA		06/06/2022		688,237		(297)			(297)		1,759	1,759			
100083522	BRENTWOOD	CA		06/06/2022		1,081,582		(780)			(780)		7,628	7,628			
100083575	SCOTTSDALE	AZ		07/25/2022		1,614,189		(397)			(397)		3,265	3,265			
100083577	FRISCO	TX		07/25/2022		529,985		(166)			(166)		1,217	1,217			
100083579	NORRISTOWN	PA		07/25/2022		282,485		(51)			(51)		453	453			
100083582	YUCCA VALLEY	CA		07/25/2022		543,370		(81)			(81)		1,425	1,425			
100083583	PHOENIX	AZ		07/25/2022		621,205		(124)			(124)		1,673	1,673			
100083584	RIVERVIEW	FL		07/25/2022		176,408		(101)			(101)		369	369			
100083586	MONTEREY	CA		07/25/2022		1,687,299		429			429		4,500	4,500			
100083589	ENGLEWOOD	CO		07/25/2022		384,629		(113)			(113)		975	975			
100083593	EASTVALE	CA		07/25/2022		904,284		(58)			(58)		2,560	2,560			
100083596	JACKSONVILLE	FL		07/25/2022		245,761		(131)			(131)		570	570			
100083599	COACHELLA	CA		07/25/2022		419,897		(111)			(111)		1,016	1,016			
100083605	GLENWOOD SPRINGS	CO		07/25/2022		546,845		(14)			(14)		1,575	1,575			
100083608	HASLET	TX		07/25/2022		347,630		(161)			(161)		474	474			
100083609	GREEN VALLEY	AZ		07/25/2022		209,746		(134)			(134)		3,624	3,624			
100083611	CHULA VISTA	CA		07/25/2022		1,183,185		(147)			(147)		3,155	3,155			
100083613	FORT MYERS	FL		07/25/2022		580,392		265			265		1,769	1,769			
100083616	WEST COVINA	CA		07/25/2022		624,062		344			344		2,104	2,104			
100083617	CARY	NC		07/25/2022		601,035		154			154		1,904	1,904			
100083618	GAMBIER	OH		07/25/2022		268,309		44			44		807	807			
100083621	FAIRFIELD	CA		07/25/2022		835,382		(162)			(162)		2,237	2,237			
100083624	OLIVEHURST	CA		07/25/2022		355,905		45			45		1,068	1,068			
100083628	PENSACOLA	FL		07/25/2022		311,747		(31)			(31)		972	972			
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		2,633,552		451			451		6,000	6,000			
100083635	RIVERSIDE	CA		07/25/2022		502,007		(441)			(441)		5,066	5,066			
100083641	LAGUNA NIGUEL	CA		07/25/2022		675,153		664			664		6,869	6,869			
100083645	MIDLAND	TX		07/25/2022		224,680		(181)			(181)		419	419			
100083647	TORRANCE	CA		07/25/2022		1,025,926		584			584		32,387	32,387			
100083648	FORT GRATIOT	MI		07/25/2022		384,072		(36)			(36)		1,060	1,060			
100083651	HARRAH	OK		06/23/2022		144,418		(109)			(109)		376	376			
100083653	TYBEE ISLAND	GA		06/23/2022		967,738		(342)			(342)		2,002	2,002			
100083654	AURORA	CO		06/23/2022		203,014		(318)			(318)		972	972			
100083655	BATTLE GROUND	WA		06/23/2022		704,721		(322)			(322)		1,815	1,815			
100083656	LARGO	FL		06/23/2022		423,477		30			30		850	850			
100083657	WILSON	NC		06/23/2022		130,192		(92)			(92)		348	348			
100083659	CERES	CA		06/23/2022		241,357		(52)			(52)		378	378			
100083660	LYNWOOD	CA		06/23/2022		319,552		(95)			(95)		1,225	1,225			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083661	LEBANON	PA		06/23/2022		110,161		(47)			(47)		186	186			
100083662	CHURCHTON	MD		06/23/2022		559,105		(319)			(319)		1,896	1,836			
100083663	SANTA CLARITA	CA		06/23/2022		421,022		(28)			(28)		2,219	2,219			
100083664	ALVA	FL		06/23/2022		498,471		(78)			(78)		1,669	1,669			
100083665	PHOENIX	AZ		06/23/2022		646,150		(97)			(97)		378	378			
100083670	FT LAUDERDALE	FL		06/21/2022		113,691		(429)			(429)		7,755	7,755			
100083671	NORTH PORT	FL		06/21/2022		757,765		(337)			(337)		2,235	2,235			
100083672	LAS VEGAS	NV		06/21/2022		943,583		(482)			(482)		6,260	6,260			
100083674	ORLANDO	FL		06/21/2022		323,832		(190)			(190)		1,095	1,095			
100083675	ENCINO	CA		06/21/2022		2,656,179		(1,114)			(1,114)		9,388	9,388			
100083676	SAINT CLAIR SHORES	MI		06/21/2022		621,818		(171)			(171)		1,405	1,405			
100083677	MIAMI	FL		06/21/2022		576,239		(336)			(336)		1,209	1,209			
100083678	KISSIMMEE	FL		06/21/2022		319,876		(300)			(300)		938	938			
100083679	LONG BEACH	CA		06/21/2022		550,767		(86)			(86)		516	516			
100083680	CHULUOTA	FL		06/21/2022		215,510		(142)			(142)		371	371			
100083681	MIAMI	FL		06/21/2022		350,065		(326)			(326)		604	604			
100083683	RICHMOND	MI		06/21/2022		348,440		(112)			(112)		604	604			
100083780	PORT CHARLOTTE	FL		07/12/2022		439,046		(156)			(156)		749	749			
100083782	VENICE	FL		07/12/2022		619,596		(50)			(50)		1,566	1,566			
100083783	SCOTTSDALE	AZ		07/12/2022		509,024		(151)			(151)		1,170	1,170			
100083785	PEORIA	AZ		07/12/2022		399,025		(79)			(79)		1,025	1,025			
100083786	LAKELAND	FL		07/12/2022		159,272		(1)			(1)		516	516			
100083789	LOS ANGELES	CA		07/12/2022		1,348,612		48			48						
100083790	MANDEVILLE	LA		07/12/2022		314,832		(186)			(186)		2,146	2,146			
100083791	MIAMI	FL		07/12/2022		56,708		(3,654)			(3,654)		27,737	27,737			
100083794	UMATILLA	FL		07/12/2022		148,804		(87)			(87)		346	346			
100083797	LOS BANOS	CA		07/12/2022		348,815		(25)			(25)		947	947			
100083799	BRIGHTON	CO		07/12/2022		313,946		(78)			(78)		784	784			
100083802	PALM BEACH GARDENS	FL		07/12/2022		1,423,184		576			576		3,655	3,655			
100083803	FORT MOHAVE	AZ		07/12/2022		123,413		(99)			(99)		182	182			
100083804	SANTA ROSA	CA		07/12/2022		775,920		(189)			(189)		1,953	1,953			
100083809	LAS VEGAS	NV		07/12/2022		630,036		(178)			(178)		976	976			
100083812	GARLAND	UT		07/12/2022		234,873		(69)			(69)		380	380			
100083813	TRACY	CA		07/12/2022		431,897		(66)			(66)		1,105	1,105			
100083814	COMPTON	CA		07/12/2022		135,043		(9)			(9)		350	350			
100083816	SARASOTA	FL		07/12/2022		422,585		(124)			(124)		909	909			
100083819	DENVILLE	NJ		07/12/2022		1,265,006		481			481		3,620	3,620			
100083822	RIVERVIEW	FL		07/12/2022		395,558		(144)			(144)		1,599	1,599			
100083824	LARGO	FL		07/12/2022		311,936		(252)			(252)		879	879			
100083826	CENTRAL POINT	OR		07/12/2022		409,943		(185)			(185)		814	814			
100083827	GERMANTOWN	WI		07/12/2022		962,022		(14)			(14)		2,442	2,442			
100083829	COSTA MESA	CA		07/12/2022		1,108,682		(123)			(123)		2,915	2,915			
100083832	FORT MYERS	FL		07/12/2022		350,425		(163)			(163)		763	763			
100083835	ACWORTH	GA		07/12/2022		340,508		(248)			(248)		631	631			
100083836	SAINT AUGUSTINE	FL		07/12/2022		518,122		(116)			(116)		1,156	1,156			
100083837	LAKE WORTH	FL		07/12/2022		300,358		(108)			(108)		692	692			
100083838	VICTORVILLE	CA		07/12/2022		251,871		(72)			(72)		490	490			
100083848	ANTELOPE	CA		07/12/2022		467,707		34			34		1,376	1,376			
100083852	WEATHERFORD	TX		07/12/2022		168,043		(64)			(64)		416	416			
100083855	PLANTATION	FL		07/12/2022		109,838		(53)			(53)		571	571			
100083861	LOS ANGELES	CA		07/12/2022		1,152,776		192			192		3,410	3,410			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083865	DAYTON	OH		07/12/2022		607,705		92			92		1,714	1,714			
100083867	LEESBURG	FL		07/12/2022		389,414		33			33		1,118	1,118			
100083868	HUNTINGTON	TX		07/12/2022		153,500		(110)			(110)		215	215			
100083870	HALLANDALE BEACH	FL		07/12/2022		486,770		(192)			(192)		3,053	3,053			
100083872	HURST	TX		07/12/2022		253,409		(508)			(508)		3,745	3,745			
100083873	RIVERSIDE	CA		07/12/2022		540,001		(73)			(73)		1,327	1,327			
100083875	CHANDLER	AZ		07/12/2022		259,393		2			2		765	765			
100083878	WEST VALLEY CITY	UT		07/12/2022		412,004		(26)			(26)		1,068	1,068			
100083879	LAKELAND	FL		07/12/2022		152,808		(82)			(82)		365	365			
100083881	TAMPA	FL		07/12/2022		281,210		(24)			(24)		645	645			
100083883	SACRAMENTO	CA		07/12/2022		480,704		58			58		1,451	1,451			
100083888	RICHMOND	CA		07/12/2022		278,202		(260)			(260)		758	758			
100083891	MESA	AZ		07/12/2022		1,831,722		260			260		5,537	5,537			
100083893	MIAMI	FL		07/12/2022		923,936		425			425		2,912	2,912			
100083895	FREMONT	CA		07/12/2022		330,090		(25)			(25)		918	918			
100083896	RENTON	WA		07/12/2022		1,088,046		427			427		3,189	3,189			
100083897	BAKERSFIELD	CA		07/12/2022		290,790		(59)			(59)		729	729			
100083899	TACOMA	WA		07/12/2022		557,332		260			260		1,461	1,461			
100083902	MILFORD	NH		07/12/2022		186,390		502			502		5,279	5,279			
100083903	SCOTTSDALE	AZ		07/12/2022		1,511,948		(243)			(243)		3,596	3,596			
100083904	BAKERSFIELD	CA		07/12/2022		161,157		(66)			(66)		391	391			
100083909	ORMOND BEACH	FL		07/12/2022		235,413		(91)			(91)		569	569			
100083911	ORMOND BEACH	FL		07/12/2022		222,061		(81)			(81)		537	537			
100083914	ORMOND BEACH	FL		07/12/2022		195,911		(81)			(81)		473	473			
100083918	ORMOND BEACH	FL		07/12/2022		226,391		(78)			(78)		548	548			
100083919	PEORIA	AZ		07/12/2022		374,275		(89)			(89)		892	892			
100083920	THOUSAND OAKS	CA		07/12/2022		924,279		(21)			(21)		2,518	2,518			
100083923	LAUREL	MD		07/12/2022		182,172		(226)			(226)		1,250	1,250			
100083926	BOCA RATON	FL		07/12/2022		2,129,634		988			988		5,453	5,453			
100083927	MAGNOLIA	TX		07/12/2022		306,134		18			18		900	900			
100083929	SANTA CLARITA	CA		07/12/2022		807,059		447			447		20,798	20,798			
100083932	PELZER	SC		07/12/2022		279,324		(9)			(9)		779	779			
100083934	WEST PALM BEACH	FL		07/12/2022		696,442		(115)			(115)		6,311	6,311			
100083935	FORT WORTH	TX		07/12/2022		292,107		(172)			(172)		528	528			
100083936	DALLAS	TX		07/12/2022		681,121		69			69		214	214			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		189,242		(29)			(29)		453	453			
100083939	CYPRESS	TX		07/12/2022		476,815		(30)			(30)		660	660			
100083942	NEHALEM	OR		07/12/2022		517,316		(137)			(137)		2,005	2,005			
100083943	WASHINGTON	UT		07/12/2022		102,670		(51)			(51)		387	387			
100083944	COCONUT CREEK	FL		07/12/2022		379,493		5			5		1,061	1,061			
100083945	BRYAN	TX		07/12/2022		273,298		(144)			(144)		767	767			
100083946	CONIFER	CO		07/12/2022		481,379		(199)			(199)		1,203	1,203			
100083947	HILDALE	UT		07/12/2022		323,124		(105)			(105)		765	765			
100083948	SAINT LEONARD	MD		07/12/2022		374,158		(31)			(31)		838	838			
100083951	FORT LUPTON	CO		07/12/2022		776,634		(167)			(167)		2,004	2,004			
100083952	APACHE JUNCTION	AZ		07/12/2022		307,339		28			28		926	926			
100083953	PHOENIX	AZ		07/12/2022		256,341		(105)			(105)		589	589			
100083954	ORANGE	CA		07/12/2022		1,341,600		6			6		2,493	2,493			
100083957	POOLER	GA		07/12/2022		295,767		(176)			(176)		3,835	3,835			
100083959	RUTHER GLEN	VA		07/12/2022		516,041		(161)			(161)		1,136	1,136			
100083960	CROWLEY	TX		07/12/2022		342,158		(448)			(448)		3,144	3,144			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083964	SCOTTSDALE	AZ		07/12/2022		290,997		(14)			(14)		773	773			
100083965	MODESTO	CA		07/12/2022		295,347		(98)			(98)		682	682			
100083966	WEST FRIENDSHIP	MD		07/12/2022		1,265,450		6			6		2,268	2,268			
100083967	LAS VEGAS	NV		07/12/2022		852,075		(352)			(352)		1,009	1,009			
100083968	CARMEL	IN		07/12/2022		193,381		(90)			(90)		546	546			
100083969	BELLA VISTA	AR		07/12/2022		254,934		(90)			(90)		546	546			
100083974	LAKESIDE	CA		07/12/2022		789,235		50			50		2,320	2,320			
100083977	LAKE OSWEGO	OR		07/12/2022		808,901		(174)			(174)		1,930	1,930			
100083978	STOCKTON	CA		07/12/2022		656,880		66			66		1,762	1,762			
100083979	WEEKI WACHEE	FL		07/12/2022		282,741		14			14		512	512			
100083980	RICHMOND	TX		07/12/2022		1,208,159		(135)			(135)		2,445	2,445			
100083983	WILMINGTON AREA LOS ANGELES	CA		07/12/2022		290,837		141			141		4,484	4,484			
100083985	WHITTIER	CA		07/12/2022		1,353,081		468			468		4,334	4,334			
100083988	STOCKTON	CA		07/12/2022		315,100		(13)			(13)		982	982			
100083991	HOMESTEAD	FL		07/12/2022		310,734		(66)			(66)		803	803			
100083992	KISSIMMEE	FL		07/12/2022		494,712		(9)			(9)		1,156	1,156			
100083994	LAKELAND	FL		07/12/2022		158,657		(39)			(39)		416	416			
100083996	MANTECA	CA		07/12/2022		824,363		(40)			(40)		2,204	2,204			
100084004	LADERA RANCH	CA		06/27/2022		2,358,532		(707)			(707)		5,959	5,959			
100084005	PLEASANT VIEW	TN		06/27/2022		441,794		(187)			(187)		2,485	2,485			
100084006	ORLANDO	FL		06/27/2022		366,017		(927)			(927)		8,101	8,101			
100084007	MIAMI	FL		06/27/2022		289,039		(151)			(151)		706	706			
100084008	PORT MURRAY	NJ		06/27/2022		331,308		(144)			(144)		990	990			
100084009	LODI	NJ		06/27/2022		645,365		66			66		1,564	1,564			
100084010	NEW YORK	NY		06/27/2022		2,113,525		(353)			(353)		8,411	8,411			
100084110	JOELTON	TN		07/25/2022		575,183		(64)			(64)		2,970	2,970			
100084112	MIAMI	FL		07/25/2022		554,579		(137)			(137)		3,575	3,575			
100084113	MIAMI	FL		07/25/2022		123,470		(221)			(221)		1,540	1,540			
100084120	PHOENIXVILLE	PA		09/02/2022		323,139		9			9		837	837			
100084231	Amsterdam	NLD		06/30/2022		23,796							525	525			
100084235	Amsterdam	NLD		06/30/2022		23,781							434	434			
100084237	Amsterdam	NLD		06/30/2022		9,787							171	171			
100084243	Amsterdam	NLD		06/30/2022		25,687							8,682	8,682			
100084244	Amsterdam	NLD		06/30/2022		11,443							206	206			
100084250	Amsterdam	NLD		06/30/2022		15,400							274	274			
100084254	Amsterdam	NLD		06/30/2022		6,612							145	145			
100084259	Amsterdam	NLD		06/30/2022		24,583							423	423			
100084269	Amsterdam	NLD		06/30/2022		10,125							222	222			
100084277	Amsterdam	NLD		06/30/2022		8,899							159	159			
100084281	Amsterdam	NLD		06/30/2022		12,204							221	221			
100084282	Amsterdam	NLD		06/30/2022		12,824							232	232			
100084285	Amsterdam	NLD		06/30/2022		136,004							625	625			
100084287	Amsterdam	NLD		06/30/2022		14,280							255	255			
100084288	Amsterdam	NLD		06/30/2022		23,806							534	534			
100084291	Amsterdam	NLD		06/30/2022		25,617							3,944	3,944			
100084293	Amsterdam	NLD		06/30/2022		146,921							3,301	3,301			
100084295	Amsterdam	NLD		06/30/2022		146,937							3,294	3,294			
100084300	Amsterdam	NLD		06/30/2022		22,565							498	498			
100084305	Amsterdam	NLD		06/30/2022		18,828							338	338			
100084308	Amsterdam	NLD		06/30/2022		65,940							1,168	1,168			
100084310	Amsterdam	NLD		06/30/2022		33,871							609	609			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084314	Amsterdam	NLD		06/30/2022		24,984							439	439			
100084316	Amsterdam	NLD		06/30/2022		11,868							208	208			
100084322	Amsterdam	NLD		06/30/2022		8,899							159	159			
100084329	Amsterdam	NLD		06/30/2022		10,843							47	47			
100084332	Amsterdam	NLD		06/30/2022		20,104							533	533			
100084367	KAILUA KONA	HI		08/12/2022		1,298,266		(317)			(317)		2,996	2,996			
100084368	ESTERO	FL		08/12/2022		528,765		(25)			(25)		1,656	1,656			
100084372	LANCASTER	TX		08/12/2022		321,833		(211)			(211)		411	411			
100084374	EASTVALE	CA		08/12/2022		812,284		(121)			(121)		2,342	2,342			
100084376	MONROE	NC		08/12/2022		421,011		(90)			(90)		974	974			
100084378	HOUSTON	TX		08/12/2022		275,441		(197)			(197)		615	615			
100084381	NEWPORT	OR		08/12/2022		410,458		(178)			(178)		1,006	1,006			
100084382	WAXHAW	NC		08/12/2022		844,550		49			49		2,690	2,690			
100084383	RICHMOND	TX		08/12/2022		196,630		45			45		651	651			
100084385	LEANDER	TX		08/12/2022		607,626		(289)			(289)		3,027	3,027			
100084387	CLAYTON	CA		08/12/2022		927,290		111			111		2,982	2,982			
100084388	PILOT POINT	TX		08/12/2022		1,499,489		(124)			(124)		3,829	3,829			
100084389	HERSHEY	PA		08/12/2022		429,316		118			118		1,385	1,385			
100084391	PINELLAS PARK	FL		08/12/2022		341,026		(167)			(167)		700	700			
100084399	ACAMPO	CA		08/12/2022		733,209		216			216		2,708	2,708			
100084402	CHICAGO	IL		08/12/2022		253,326		(266)			(266)		1,417	1,417			
100084403	EL CAJON	CA		08/12/2022		1,188,517		(489)			(489)		4,184	4,184			
100084404	BROOKSHIRE	TX		08/12/2022		335,584		(100)			(100)		1,696	1,696			
100084411	BELLA COLLINA	FL		08/12/2022		779,959		31			31		4,207	4,207			
100084414	MERCED	CA		08/12/2022		451,797		(218)			(218)		860	860			
100084421	FRANKFORT	IL		08/12/2022		685,769		(42)			(42)		852	852			
100084422	CLAREMONT	CA		08/12/2022		522,656		(116)			(116)		1,260	1,260			
100084426	DENVER	CO		08/12/2022		455,951		(26)			(26)		400	400			
100084433	ONTARIO	CA		08/12/2022		631,462		(121)			(121)		2,896	2,896			
100084437	ROCK HILL	SC		08/12/2022		802,966		(95)			(95)		2,265	2,265			
100084438	CORPUS CHRISTI	TX		08/12/2022		439,041		(129)			(129)		1,161	1,161			
100084439	TAMARAC	FL		08/12/2022		417,251		(438)			(438)		1,269	1,269			
100084440	DURANGO	CO		08/12/2022		497,001		(146)			(146)		905	905			
100084445	PANORAMA CITY	CA		08/12/2022		357,052		(128)			(128)		963	963			
100084452	VAN NUYS	CA		08/12/2022		800,880		(326)			(326)		2,774	2,774			
100084459	LIHUE	HI		07/14/2022		3,024,799		(587)			(587)		7,719	7,719			
100084460	LAS VEGAS	NV		07/14/2022		119,154		(44)			(44)		214	214			
100084461	ROSWELL	GA		07/14/2022		3,443,289		(401)			(401)		9,343	9,343			
100084465	MONTGOMERY	TX		09/02/2022		507,228		(81)			(81)		1,289	1,289			
100084466	LAGUNA HILLS	CA		09/02/2022		792,732		(333)			(333)		1,664	1,664			
100084472	MILFORD	MI		09/02/2022		302,855		(89)			(89)		556	556			
100084475	SPICEWOOD	TX		09/02/2022		1,736,300		(299)			(299)		4,199	4,199			
100084477	MATTHEWS	NC		09/02/2022		1,086,054		(123)			(123)		2,573	2,573			
100084479	TRACY	CA		09/02/2022		2,020,066		(380)			(380)		5,123	5,123			
100084480	MURRIETA	CA		09/02/2022		938,912		(249)			(249)		6,745	6,745			
100084486	WEST HILLS	CA		09/02/2022		602,243		(425)			(425)		2,505	2,505			
100084490	PITTSBURG	CA		09/02/2022		689,805		(55)			(55)		1,831	1,831			
100084495	LAWRENCEVILLE	GA		09/02/2022		278,555		(67)			(67)		739	739			
100084496	LEANDER	TX		09/02/2022		777,165		(50)			(50)		2,155	2,155			
100084504	SANTA ANA	CA		09/02/2022		951,921		(588)			(588)		3,862	3,862			
100084512	BREMERTON	WA		09/02/2022		440,432		(42)			(42)		1,126	1,126			

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100084514	LA CRESCENTA	CA		09/02/2022		1,314,205		(385)			(385)		8,838	8,838			
100084516	BURTONSVILLE	MD		09/02/2022		472,398		(82)			(82)		1,142	1,142			
100084589	YORKTOWN	VA		08/02/2022		190,859		(95)			(95)		300	300			
100084593	MCDONOUGH	GA		08/02/2022		253,761		(86)			(86)		749	749			
100084594	ORLANDO	FL		08/02/2022		791,694		49			49		730	730			
100084595	JIM THORPE	PA		08/02/2022		275,039		54			54		644	644			
100084599	GILBERT	AZ		08/02/2022		398,424		(9)			(9)		1,105	1,105			
100084601	SAN DIEGO	CA		08/02/2022		1,028,106		38			38		2,746	2,746			
100084602	CROSSVILLE	TN		08/02/2022		370,565		(12)			(12)		567	567			
100084603	EVERGREEN	CO		08/02/2022		934,735		95			95		2,280	2,280			
100084604	CLARKSVILLE	TN		08/02/2022		203,039		(188)			(188)		393	393			
100084605	MINNEAPOLIS	MN		08/02/2022		223,287		(1)			(1)		605	605			
100084606	INDIANAPOLIS	IN		08/02/2022		114,125		(61)			(61)		138	138			
100084607	HUMBLE	TX		08/02/2022		231,459		(92)			(92)		455	455			
100084608	HARVEY	LA		08/02/2022		374,233		39			39		844	844			
100084609	WENDELL	NC		08/02/2022		320,782		(146)			(146)		586	586			
100084610	SAINT CHARLES	MO		08/02/2022		246,574		(68)			(68)		505	505			
100084611	LIBBY	MT		08/02/2022		149,985		(67)			(67)		286	286			
100084612	CANTON	OH		08/02/2022		115,368		16			16		244	244			
100084613	LIBBY	MT		08/02/2022		118,267		(52)			(52)		260	260			
100084614	COPPERAS COVE	TX		08/02/2022		118,099		(102)			(102)		268	268			
100084615	YUKON	OK		08/02/2022		221,794		(42)			(42)		530	530			
100084616	TWENTYNINE PALMS	CA		08/02/2022		234,415		16			16		669	669			
100084617	WEST DOVER	VT		08/02/2022		234,250		(134)			(134)		469	469			
100084618	FOLEY	AL		08/02/2022		298,993		63			63		881	881			
100084619	UPPER DARBY	PA		08/02/2022		172,423		(11)			(11)		348	348			
100084620	SANTA ROSA	CA		08/02/2022		1,049,081		(277)			(277)		3,854	3,854			
100084621	CONWAY	SC		08/02/2022		102,834		(50)			(50)		259	259			
100084622	PORTER	TX		08/02/2022		341,320		(85)			(85)		605	605			
100084623	CONROE	TX		08/02/2022		371,434		(287)			(287)		661	661			
100084624	CHICAGO	IL		08/02/2022		190,806		(70)			(70)		363	363			
100084625	TAMPA	FL		08/02/2022		282,931		(141)			(141)		690	690			
100084626	WASHINGTON	DC		08/02/2022		573,370		237			237		1,693	1,693			
100084628	HEMET	CA		08/02/2022		336,255		(206)			(206)		707	707			
100084629	LYONS	IL		08/02/2022		244,713		1,436			1,436		38,728	38,728			
100084630	MOUNT JOY	PA		08/02/2022		214,215		(184)			(184)		406	406			
100084631	GERVAIS	OR		08/02/2022		372,427		(182)			(182)		998	998			
100084632	BELVIDERE	IL		08/02/2022		139,412		(135)			(135)		226	226			
100084633	KENNEWICK	WA		08/02/2022		219,729		(54)			(54)		471	471			
100084634	KISSIMMEE	FL		08/02/2022		417,547		(487)			(487)		394	394			
100084635	HIALEAH	FL		08/02/2022		309,156		(6,231)			(6,231)		556	556			
100084636	MIDDLEBURG	FL		08/02/2022		173,928		(75)			(75)		563	563			
100084637	PROVO	UT		08/02/2022		315,296		(23)			(23)		836	836			
100084638	SAN BERNARDINO	CA		08/02/2022		261,281		(318)			(318)		359	359			
100084639	PASCO	WA		08/02/2022		327,524		(103)			(103)		180	180			
100084640	AUSTIN	TX		08/02/2022		487,254		(9,859)			(9,859)		856	856			
100084641	WHARTON	NJ		08/02/2022		288,134		(115)			(115)		662	662			
100084642	FONTANA	CA		08/02/2022		509,508		(401)			(401)		2,388	2,388			
100084644	FAIRFIELD	CA		08/02/2022		439,949		49			49		1,267	1,267			
100084645	MIAMI	FL		08/02/2022		375,283		(439)			(439)		455	455			
100084646	MISSOURI CITY	TX		08/02/2022		335,681		(81)			(81)		6,825	6,825			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084647	INDIANAPOLIS	IN		08/02/2022		101,124		(123)			(123)		169	169			
100084649	HIRAM	GA		08/02/2022		249,323		(151)			(151)		524	524			
100084650	HERMISTON	OR		08/02/2022		201,635		(41)			(41)		534	534			
100084651	BROWNSVILLE	TX		08/02/2022		338,723		(170)			(170)		500	500			
100084652	MIAMI GARDENS	FL		08/02/2022		254,338		(110)			(110)		490	490			
100084653	RICHMOND	TX		08/02/2022		312,127		(373)			(373)		517	517			
100084655	MYRTLE BEACH	SC		08/02/2022		143,719		(110)			(110)		306	306			
100084657	MYRTLE BEACH	SC		08/02/2022		174,693		(142)			(142)		353	353			
100084658	SPRINGFIELD	IL		08/02/2022		172,605		(29)			(29)		299	299			
100084659	ACTON	CA		08/02/2022		480,066		60			60		1,884	1,884			
100084660	CORAL SPRINGS	FL		08/02/2022		473,117		(14)			(14)		988	988			
100084661	KISSIMMEE	FL		08/02/2022		350,579		(299)			(299)		653	653			
100084662	PANAMA CITY	FL		08/02/2022		368,251		48			48		922	922			
100084663	MIAMI	FL		08/02/2022		410,405		(266)			(266)		817	817			
100084664	OCALA	FL		08/02/2022		190,854		(41)			(41)		502	502			
100084665	SUNNY ISLES BEACH	FL		08/02/2022		251,660		(8,658)			(8,658)		242,428	242,428			
100084666	ORLANDO	FL		08/02/2022		193,142		(55)			(55)		505	505			
100084667	TOBYHANNA	PA		08/02/2022		145,958		(38)			(38)		345	345			
100084668	MIAMI	FL		08/02/2022		162,354		(152)			(152)		351	351			
100084669	RAWLINS	WY		08/02/2022		264,889		(172)			(172)		476	476			
100084670	MIAMI SHORES	FL		08/02/2022		1,461,214		484			484		2,907	2,907			
100084671	CORONA	CA		08/02/2022		298,184		6,314			6,314		303,578	303,578			
100084672	MIAMI	FL		08/02/2022		436,489		215			215		1,347	1,347			
100084673	HALLANDALE BEACH	FL		08/02/2022		135,708		(162)			(162)		238	238			
100084674	GARDNERVILLE	NV		08/02/2022		192,969		(55)			(55)		490	490			
100084675	MIAMI	FL		08/02/2022		265,552		(12)			(12)		740	740			
100084676	GATLINBURG	TN		08/02/2022		106,752		(377)			(377)		1,732	1,732			
100084677	PHOENIX	AZ		08/02/2022		494,915		(116)			(116)		397	397			
100084678	LADERA RANCH AREA (CITY OF MIS	CA		08/02/2022		376,144		(101)			(101)		639	639			
100084679	QUINCY	FL		08/02/2022		148,297		(191)			(191)		247	247			
100084681	HONOLULU	HI		08/02/2022		201,931		(73)			(73)		443	443			
100084682	JACKSONVILLE	FL		08/02/2022		237,990		(127)			(127)		512	512			
100084683	JACKSONVILLE	FL		08/02/2022		193,904		(128)			(128)		393	393			
100084684	LAKELAND	FL		08/02/2022		102,660		(47)			(47)		264	264			
100084686	GLENDALE	AZ		08/02/2022		1,613,042		(242)			(242)		3,567	3,567			
100084687	GREELEY	CO		08/02/2022		197,790		(2)			(2)		565	565			
100084688	TUCSON	AZ		08/02/2022		305,557		(350)			(350)		501	501			
100084689	NORWALK	CA		08/02/2022		544,350		(59)			(59)		2,375	2,375			
100084690	MILTON	DE		08/02/2022		186,062		(7,479)			(7,479)		178,263	178,263			
100084691	MIAMI	FL		08/02/2022		216,593		(267)			(267)		399	399			
100084692	LAHAINA	HI		08/02/2022		863,324		123			123		2,434	2,434			
100084693	CHICAGO	IL		08/02/2022		245,160		(88)			(88)		403	403			
100084695	LAKE WORTH	FL		08/02/2022		132,584		(213)			(213)		606	606			
100084696	HOLIDAY	FL		08/02/2022		187,482		(72)			(72)		476	476			
100084697	BEAVERTON	OR		08/02/2022		179,898		(9)			(9)		498	498			
100084698	LAKE STEVENS	WA		08/02/2022		1,097,410		338			338		2,847	2,847			
100084699	NAMPA	ID		08/02/2022		322,871		(60)			(60)		772	772			
100084700	CHICAGO	IL		08/02/2022		172,435		(66)			(66)		350	350			
100084702	NAPA	CA		08/02/2022		252,617		(55)			(55)		964	964			
100084703	NAPA	CA		08/02/2022		402,657		(69)			(69)		1,087	1,087			
100084704	RIVIERA BEACH	FL		08/02/2022		672,479		(1,162)			(1,162)		91,413	91,413			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084705	NAPLES	FL		08/02/2022		342,429		(213)			(213)		719	719			
100084706	CORNVILLE	AZ		08/02/2022		175,537		(50)			(50)		456	456			
100084707	GLENDALE	CA		08/02/2022		2,034,749		(704)			(704)		1,410	1,410			
100084708	EUGENE	OR		08/02/2022		352,193		(98)			(98)		1,466	1,466			
100084709	HAWTHORNE	FL		08/02/2022		368,906		(282)			(282)		766	766			
100084710	VALLEJO	CA		08/02/2022		271,165		(353)			(353)		2,149	2,149			
100084711	APACHE JUNCTION	AZ		08/02/2022		235,682		(24)			(24)		650	650			
100084713	BOYNTON BEACH	FL		08/02/2022		225,496		(96)			(96)		567	567			
100084714	LOS ANGELES	CA		08/02/2022		520,429		(125)			(125)		1,262	1,262			
100084715	OTTAWA	IL		08/02/2022		169,909		9			9		425	425			
100084716	CALEXICO	CA		08/02/2022		140,053		(70)			(70)		317	317			
100084718	DURHAM	NC		08/02/2022		237,700		(64)			(64)		561	561			
100084719	ORLANDO	FL		08/02/2022		272,467		(121)			(121)		727	727			
100084720	IMPERIAL	CA		08/02/2022		151,274		(16)			(16)		320	320			
100084721	COVINA	CA		08/02/2022		427,032		(107)			(107)		870	870			
100084722	CALEXICO	CA		08/02/2022		156,217		(39)			(39)		378	378			
100084723	IMPERIAL	CA		08/02/2022		130,366		(10)			(10)		297	297			
100084724	PHOENIX	AZ		08/02/2022		318,410		(226)			(226)		755	755			
100084725	HUNTINGTON PARK	CA		08/02/2022		227,244		(124)			(124)		557	557			
100084726	GALVESTON	TX		08/02/2022		178,202		(101)			(101)		402	402			
100084727	LAVEEN	AZ		08/02/2022		337,644		(214)			(214)		817	817			
100084728	ESCONDIDO	CA		08/02/2022		764,177		118			118		2,259	2,259			
100084729	TEMPE	AZ		08/02/2022		490,510		125			125		1,484	1,484			
100084730	KISSIMMEE	FL		08/02/2022		202,679		(257)			(257)		356	356			
100084731	MYRTLE BEACH	SC		08/02/2022		265,470		(110)			(110)		625	625			
100084733	FEDERAL WAY	WA		08/02/2022		257,181		(7)			(7)		729	729			
100084734	TILLAMOOK	OR		08/02/2022		195,635		56			56		597	597			
100084736	FEDERAL WAY	WA		08/02/2022		264,380		(6)			(6)		750	750			
100084737	ESCONDIDO	CA		08/02/2022		752,188		(78)			(78)		1,898	1,898			
100084738	RIDGEFIELD	WA		08/02/2022		848,800		191			191		2,295	2,295			
100084739	DEBARY	FL		08/02/2022		306,186		(231)			(231)		605	605			
100084740	BLUFFTON	SC		08/02/2022		346,657		29			29		1,087	1,087			
100084741	HYATTSVILLE	MD		08/02/2022		222,149		(27)			(27)		560	560			
100084743	DOLTON	IL		08/02/2022		118,174		(89)			(89)		238	238			
100084744	HAWTHORNE	CA		08/02/2022		106,488		(24)			(24)		219	219			
100084745	SAINT AUGUSTINE	FL		08/02/2022		514,217		(337)			(337)		1,008	1,008			
100084746	SEATTLE	WA		08/02/2022		407,371		(99)			(99)		2,660	2,660			
100084747	PAWLEYS ISLAND	SC		08/02/2022		298,985		(28)			(28)		38	38			
100084748	HOLLYWOOD	FL		08/02/2022		323,310		(175)			(175)		666	666			
100084749	FORT MYERS	FL		08/02/2022		157,466		(1,169)			(1,169)		9,237	9,237			
100084750	SEATTLE	WA		08/02/2022		461,330		(19)			(19)		2,832	2,832			
100084751	BALTIMORE	MD		08/02/2022		117,864		(110)			(110)		246	246			
100084752	ROY	UT		08/02/2022		297,871		17			17		830	830			
100084754	SAN DIEGO	CA		08/02/2022		420,987		(2,565)			(2,565)		417,451	417,451			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		662,194		158			158		2,013	2,013			
100084756	(WOODLAND HILLS AREA) LOS ANGE	CA		08/02/2022		2,101,073		(1,073)			(1,073)		3,887	3,887			
100084757	ELK GROVE	CA		08/02/2022		279,212		(7)			(7)		779	779			
100084758	KEY WEST	FL		08/02/2022		244,665		(48)			(48)		609	609			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		764,202		(84)			(84)		1,824	1,824			
100084760	MIAMI BEACH	FL		08/02/2022		682,327		(276)			(276)		1,492	1,492			
100084761	MYRTLE BEACH	SC		08/02/2022		102,490		(113)			(113)		196	196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084762	TUCSON	AZ		08/02/2022		179,483		(206)			(206)		324	324			
100084763	AVENTURA	FL		08/02/2022		484,772		(42)			(42)		1,257	1,257			
100084764	NILES	IL		08/02/2022		302,368		(1)			(1)		768	768			
100084765	ONTARIO	CA		08/02/2022		732,962		59			59		2,058	2,058			
100084766	HOMESTEAD	FL		08/02/2022		169,801		(139)			(139)		379	379			
100084767	AVENTURA	FL		08/02/2022		1,080,811		502			502		2,071	2,071			
100084768	MIAMI	FL		08/02/2022		254,863		(154)			(154)		573	573			
100084769	SPRING HILL	FL		08/02/2022		423,766		(147)			(147)		687	687			
100084770	APPLE VALLEY	CA		08/02/2022		241,873		(13)			(13)		627	627			
100084771	FERNANDINA BEACH	FL		08/02/2022		234,776		(212)			(212)		455	455			
100084772	MOSES LAKE	WA		08/02/2022		245,700		92			92		1,654	1,654			
100084773	MIAMI	FL		08/02/2022		370,392		(512)			(512)		749	749			
100084774	BOCA RATON	FL		08/02/2022		364,044		136			136		399	399			
100084775	PEMBROKE PINES	FL		08/02/2022		99,165		8			8		290	290			
100084777	PHOENIX	AZ		08/02/2022		130,535		(103)			(103)		278	278			
100084778	HONOLULU	HI		08/02/2022		159,913		71			71		504	504			
100084779	MODESTO	CA		08/02/2022		183,987		(83)			(83)		179	179			
100084780	LILBURN	GA		08/02/2022		126,243		(19)			(19)		365	365			
100084781	THORNTON	CO		08/02/2022		284,565		(83)			(83)		578	578			
100084782	PALM BEACH GARDENS	FL		08/02/2022		258,599		(7,594)			(7,594)		250,394	250,394			
100084783	WAUKESHA	WI		08/02/2022		278,205		(66)			(66)		553	553			
100084784	SPRINGFIELD	OR		08/02/2022		279,881		2			2		764	764			
100084785	MARYSVILLE	WA		08/02/2022		507,684		(23)			(23)		1,197	1,197			
100084787	WHEELING	IL		08/02/2022		176,666		42			42		652	652			
100084788	MIDVALE	UT		08/02/2022		440,927		(78)			(78)		881	881			
100084789	HOUSTON	TX		08/02/2022		170,748		(148)			(148)		368	368			
100084790	DALLAS	GA		08/02/2022		101,553		(61)			(61)		1,341	1,341			
100084791	PORT CHARLOTTE	FL		08/02/2022		219,470		(226)			(226)		380	380			
100084792	BOISE	ID		08/02/2022		323,424		(237)			(237)		745	745			
100084793	LIVERMORE	CA		08/02/2022		853,229		293			293		2,671	2,671			
100084794	KISSIMMEE	FL		08/02/2022		351,499		(122)			(122)		894	894			
100084795	LONGWOOD	FL		08/02/2022		1,123,812		697			697		4,742	4,742			
100084796	HENDERSON	NV		08/02/2022		139,786		(71)			(71)		353	353			
100084797	KEY WEST	FL		08/02/2022		550,887		143			143		3,164	3,164			
100084798	NORTH EAST	MD		08/02/2022		337,743		(4)			(4)		999	999			
100084799	VANCOUVER	WA		08/02/2022		253,670		27			27		748	748			
100084800	PARKLAND	FL		08/02/2022		1,688,147		682			682		6,920	6,920			
100084801	DEERFIELD BEACH	FL		08/02/2022		136,992		(127)			(127)		424	424			
100084802	MAGNA	UT		08/02/2022		270,815		(105)			(105)		589	589			
100084803	MYRTLE BEACH	SC		08/02/2022		162,915		(272)			(272)		722	722			
100084804	REDFORD	MI		08/02/2022		139,397		(80)			(80)		231	231			
100084805	ELIZABETH	NJ		08/02/2022		589,112		330			330		1,774	1,774			
100084806	UNION CITY	CA		08/02/2022		836,277		(312)			(312)		1,658	1,658			
100084807	PLANO	TX		08/02/2022		620,225		(1,380)			(1,380)		44,468	44,468			
100084808	PARRISH	FL		08/02/2022		302,146		88			88		916	916			
100084809	RIALTO	CA		08/02/2022		102,058		216			216		19,881	19,881			
100084810	FRESNO	CA		08/02/2022		237,074		(27)			(27)		612	612			
100084811	PINGREE GROVE	IL		08/02/2022		209,254		(46)			(46)		1,142	1,142			
100084812	FAIRVIEW	NJ		08/02/2022		396,864		21			21		1,113	1,113			
100084813	WEST JORDAN	UT		08/02/2022		324,401		(58)			(58)		854	854			
100084814	MIAMI BEACH	FL		08/02/2022		727,863		484			484		2,429	2,429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084815	GILBERT	AZ		08/02/2022		348,239		84			84		1,059	1,059			
100084816	CHICAGO	IL		08/02/2022		349,232		(3)			(3)		880	880			
100084818	TAMPA	FL		08/02/2022		368,627		(78)			(78)		740	740			
100084819	GAITHERSBURG	MD		08/02/2022		266,953		1			1		631	631			
100084820	DAYTONA BEACH	FL		08/02/2022		180,590		70			70		563	563			
100084821	PORTER RANCH	CA		08/02/2022		531,730		30			30		1,447	1,447			
100084822	ANGIER	NC		08/02/2022		189,079		(178)			(178)		350	350			
100084824	COLTON	CA		08/02/2022		315,215		(35)			(35)		716	716			
100084825	KISSIMMEE	FL		08/02/2022		202,048		(251)			(251)		365	365			
100084826	SAN PEDRO	CA		08/02/2022		1,004,107		(83)			(83)		1,555	1,555			
100084827	MIAMI GARDENS	FL		08/02/2022		307,972		(171)			(171)		731	731			
100084828	BIG BEAR LAKE	CA		08/02/2022		330,687		(148)			(148)		451	451			
100084829	BOYNTON BEACH	FL		08/02/2022		420,395		19			19		966	966			
100084830	LEHI	UT		08/02/2022		738,779		11			11		2,380	2,380			
100084831	SHEBOYGAN	WI		08/02/2022		123,860		(10)			(10)		224	224			
100084832	YUKON	OK		08/02/2022		243,575		92			92		777	777			
100084833	SANTA ROSA BEACH	FL		08/02/2022		1,121,501		346			346		3,101	3,101			
100084834	CHICAGO	IL		08/02/2022		119,744		(347)			(347)		1,838	1,838			
100084835	HOLLYWOOD	FL		08/02/2022		236,783		(121)			(121)		634	634			
100084836	SACRAMENTO	CA		08/02/2022		473,116		(34)			(34)		1,247	1,247			
100084837	PUNTA GORDA	FL		08/02/2022		345,426		(117)			(117)		729	729			
100084838	SPARKS	NV		08/02/2022		357,946		73			73		1,053	1,053			
100084839	OCALA	FL		08/02/2022		281,132		(56)			(56)		375	375			
100084840	HARMONY	FL		08/02/2022		289,437		170			170		959	959			
100084841	RICHMOND	CA		08/02/2022		224,789		(53)			(53)		1,264	1,264			
100084842	PANAMA CITY BEACH	FL		08/02/2022		271,322		(197)			(197)		564	564			
100084843	GLENDALE	AZ		08/02/2022		258,519		(124)			(124)		601	601			
100084844	VILLA PARK	IL		08/02/2022		191,458		5			5		2,512	2,512			
100084845	AVONDALE	AZ		08/02/2022		268,530		(267)			(267)		531	531			
100084846	SCOTTSDALE	AZ		08/02/2022		920,501		(61)			(61)		2,540	2,540			
100084847	LAS VEGAS	NV		08/02/2022		637,782		(199)			(199)		1,261	1,261			
100084848	LAS VEGAS	NV		08/02/2022		831,985		90			90		8,937	8,937			
100084849	TITUSVILLE	FL		08/02/2022		227,779		(119)			(119)		542	542			
100084850	HOUSTON	TX		08/02/2022		292,525		(203)			(203)		836	836			
100084851	MOUNT DORA	FL		08/02/2022		177,780		23			23		525	525			
100084852	TAMPA	FL		08/02/2022		209,957		(184)			(184)		422	422			
100084855	LOS ANGELES	CA		08/02/2022		665,684		(461)			(461)		435	435			
100084856	SNELLVILLE	GA		08/02/2022		280,038		(114)			(114)		550	550			
100084857	SAN LORENZO	CA		08/02/2022		718,240		40			40		2,014	2,014			
100084858	LOS ANGELES	CA		08/02/2022		947,113		391			391		3,046	3,046			
100084859	MARIETTA	GA		08/02/2022		298,171		(18)			(18)		1,880	1,880			
100084860	SEDONA	AZ		08/02/2022		549,307		133			133		1,670	1,670			
100084861	MAYPEARL	TX		08/02/2022		354,953		49			49		1,056	1,056			
100084862	COLUMBUS	OH		08/02/2022		122,207		(4)			(4)		349	349			
100084863	VISALIA	CA		07/25/2022		221,653		(33)			(33)		515	515			
100084865	SEATTLE	WA		07/25/2022		309,455		(110)			(110)		1,298	1,298			
100084914	SCOTTSDALE	AZ		09/29/2022		302,020		(40)			(40)		821	821			
100084916	SALINAS	CA		09/29/2022		485,602		(198)			(198)		1,140	1,140			
100084917	SALINAS	CA		09/29/2022		487,846		(194)			(194)		1,146	1,146			
100084918	MISSOURI CITY	TX		09/29/2022		925,817		(259)			(259)		2,168	2,168			
100084919	AUSTIN	TX		09/29/2022		1,164,914		(264)			(264)		2,927	2,927			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084922	JACKSONVILLE	FL		09/29/2022		505,033		(156)			(156)		2,667	2,667			
100084923	RICHMOND	TX		09/29/2022		291,859		(78)			(78)		1,091	1,091			
100084927	MONTGOMERY	TX		09/29/2022		799,142		14			14		2,245	2,245			
100084929	DICKINSON	TX		09/29/2022		1,331,886		103			103		3,504	3,504			
100084931	BASALT	CO		09/29/2022		486,967		(57)			(57)		1,232	1,232			
100084939	BUENA PARK	CA		09/29/2022		411,438		(35)			(35)		1,149	1,149			
100084941	CARROLLTON	TX		09/29/2022		417,916		(375)			(375)		646	646			
100084947	COLORADO SPRINGS	CO		09/29/2022		291,848		2			2		1,140	1,140			
100084952	KAILUA KONA	HI		09/29/2022		478,939		102			102		1,065	1,065			
100084956	PATERSON	NJ		09/29/2022		381,112		295			295		3,800	3,800			
100084960	MIAMI	FL		09/29/2022		393,779		26			26		3,646	3,646			
100084962	GLASGOW	KY		09/29/2022		116,842		(67)			(67)		219	219			
100084967	HONOLULU	HI		09/29/2022		1,335,766		(236)			(236)		2,834	2,834			
100084972	LIVONIA	MI		09/29/2022		318,895		(115)			(115)		814	814			
100084976	PORTLAND	OR		09/29/2022		329,853		(200)			(200)		933	933			
100084979	HADDAM	CT		09/29/2022		357,672		27			27		1,013	1,013			
100084981	LEANDER	TX		09/29/2022		275,152		(144)			(144)		532	532			
100084982	KEY LARGO	FL		09/29/2022		345,073		(198)			(198)		845	845			
100084984	NAVARRE	FL		09/29/2022		521,343		(169)			(169)		1,150	1,150			
100084985	VERO BEACH	FL		09/29/2022		366,941		(200)			(200)		512	512			
100084994	SYRACUSE	UT		09/29/2022		823,349		(121)			(121)		1,846	1,846			
100084996	LOMBARD	IL		09/29/2022		194,475		(76)			(76)		254	254			
100084999	ELGIN	SC		09/29/2022		254,394		(117)			(117)		543	543			
100085001	HAINES CITY	FL		09/29/2022		253,717		(83)			(83)		564	564			
100085002	FONTANA	CA		09/29/2022		570,307		(90)			(90)		929	929			
100085003	LAUREL	MD		09/29/2022		382,925		(134)			(134)		822	822			
100085011	COLUMBIA	SC		08/12/2022		563,278		34			34		1,167	1,167			
100085012	LONG BEACH	CA		08/12/2022		1,997,615		(612)			(612)		4,670	4,670			
100085013	NEW RIVER	AZ		08/12/2022		615,880		(244)			(244)		1,329	1,329			
100085015	MISSOURI CITY	TX		08/12/2022		380,394		(924)			(924)		9,141	9,141			
100085018	BOCA RATON	FL		08/12/2022		493,279		(143)			(143)		1,050	1,050			
100085019	HERMOSA BEACH	CA		08/12/2022		544,529		(445)			(445)		1,727	1,727			
100085025	Amsterdam	NLD		07/27/2022		40,997							743	743			
100085030	Amsterdam	NLD		07/27/2022		36,843							649	649			
100085031	Amsterdam	NLD		07/27/2022		26,009							450	450			
100085039	Amsterdam	NLD		07/27/2022		9,633							167	167			
100085040	Amsterdam	NLD		07/27/2022		552,482							2,540	2,540			
100085051	Amsterdam	NLD		07/27/2022		327,621							2,090	2,090			
100085052	Amsterdam	NLD		07/27/2022		202,529							1,292	1,292			
100085053	Amsterdam	NLD		07/27/2022		160,832							1,026	1,026			
100085060	Amsterdam	NLD		07/27/2022		11,238							245	245			
100085064	Amsterdam	NLD		07/27/2022		20,395							444	444			
100085069	Amsterdam	NLD		07/27/2022		43,628							198	198			
100085074	Amsterdam	NLD		07/27/2022		8,795							153	153			
100085076	Amsterdam	NLD		07/27/2022		9,843							170	170			
100085077	Amsterdam	NLD		07/27/2022		15,495							269	269			
100085084	Amsterdam	NLD		07/27/2022		9,632							167	167			
100085086	Amsterdam	NLD		07/27/2022		8,585							149	149			
100085092	Amsterdam	NLD		07/27/2022		27,942							239	239			
100085095	Amsterdam	NLD		07/27/2022		10,686							181	181			
100085098	Amsterdam	NLD		07/27/2022		11,102							190	190			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085101	Amsterdam	NLD		07/27/2022		262,221							1,169	1,169			
100085103	Amsterdam	NLD		07/27/2022		53,205							241	241			
100085106	Amsterdam	NLD		07/27/2022		22,077							383	383			
100085110	Amsterdam	NLD		07/27/2022		258,815							1,154	1,154			
100085123	Amsterdam	NLD		07/27/2022		74,971							1,305	1,305			
100085126	Amsterdam	NLD		07/27/2022		16,233							353	353			
100085130	Amsterdam	NLD		07/27/2022		11,519							198	198			
100085132	Amsterdam	NLD		07/27/2022		4,497							98	98			
100085136	Amsterdam	NLD		07/27/2022		113,666							1,468	1,468			
100085139	Amsterdam	NLD		07/27/2022		12,996							216	216			
100085141	Amsterdam	NLD		07/27/2022		15,086							255	255			
100085144	SACRAMENTO	CA		09/21/2022		291,800		(19)			(19)		723	723			
100085148	ORANGE	CA		09/21/2022		633,126		(132)			(132)		1,527	1,527			
100085153	WESTMINSTER	CA		09/21/2022		749,112		(315)			(315)		1,695	1,695			
100085157	GARDEN GROVE	CA		09/21/2022		716,498		(302)			(302)		1,570	1,570			
100085166	BELTON	TX		09/21/2022		326,552		(180)			(180)		1,672	1,672			
100085167	HUNTINGTON BEACH	CA		09/21/2022		1,450,827		(752)			(752)		9,437	9,437			
100085168	GALT	CA		09/21/2022		474,370		(209)			(209)		1,057	1,057			
100085170	LUBBOCK	TX		09/21/2022		267,407		(198)			(198)		636	636			
100085175	SANTA ANA	CA		09/21/2022		712,654		(276)			(276)		2,259	2,259			
100085988	REISTERSTOWN	MD		08/12/2022		277,718		(115)			(115)		440	440			
100085989	LANCASTER	CA		08/12/2022		261,613		(72)			(72)		453	453			
100085990	HOUSTON	TX		08/12/2022		200,678		(13)			(13)		291	291			
100086005	SAN DIEGO	CA		08/23/2022		446,051		31			31		2,936	2,936			
100086009	HOFFMAN ESTATES	IL		09/02/2022		120,194		(80)			(80)		236	236			
100086010	GILBERT	AZ		09/02/2022		308,632		(151)			(151)		788	788			
100086012	AUBREY	TX		09/02/2022		488,477		(198)			(198)		1,134	1,134			
100086015	SAINT PETERSBURG	FL		09/02/2022		154,079		(128)			(128)		1,597	1,597			
100086016	TEMECULA	CA		09/02/2022		315,163		(165)			(165)		763	763			
100086018	ELLICOTT CITY	MD		09/02/2022		819,620		(573)			(573)		28,669	28,669			
100086019	SAN DIEGO	CA		09/02/2022		920,538		(434)			(434)		1,989	1,989			
100086020	FAIRFIELD	CA		09/02/2022		523,267		(187)			(187)		1,636	1,636			
100086021	LOS ANGELES	CA		09/02/2022		2,182,531		(491)			(491)		6,040	6,040			
100086024	TACOMA	WA		09/02/2022		265,504		(66)			(66)		549	549			
100086025	IRVING	TX		09/02/2022		1,075,701		(105)			(105)		1,941	1,941			
100086027	SACRAMENTO	CA		09/02/2022		418,383		(3,028)			(3,028)		28,885	28,885			
100086030	DIXON	CA		09/02/2022		572,331		(166)			(166)		1,699	1,699			
100086034	OCEANSIDE	CA		09/02/2022		397,368		(127)			(127)		803	803			
100086038	EWA BEACH	HI		08/24/2022		704,738		(271)			(271)		1,705	1,705			
100086039	LA QUINTA	CA		08/24/2022		660,027		(368)			(368)		2,770	2,770			
100086040	BROOKLYN	NY		08/24/2022		1,367,788		(17,390)			(17,390)		3,087	3,087			
100086043	MATTHEWS	NC		08/24/2022		257,622		(49)			(49)		324	324			
100086044	DETROIT	MI		08/24/2022		120,069		(37)			(37)		239	239			
100086049	SAN ANTONIO	TX		08/24/2022		490,780		48			48		1,112	1,112			
100086126	VALLEJO	CA		10/07/2022		385,648		(67)			(67)		1,002	1,002			
100086129	GRANBURY	TX		10/07/2022		330,609		(181)			(181)		810	810			
100086130	SAINT JOHNS	FL		10/07/2022		441,819		(193)			(193)		1,120	1,120			
100086132	GALVESTON	TX		10/07/2022		286,135		(134)			(134)		497	497			
100086133	DENVER	CO		10/07/2022		502,434		(141)			(141)		1,198	1,198			
100086134	CORNVILLE	AZ		10/07/2022		355,308		(94)			(94)		1,174	1,174			
100086140	PLANO	TX		10/07/2022		1,001,946		(47)			(47)		2,853	2,853			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086144	HERRIMAN	UT		10/07/2022		296,660		(19)			(19)		838	838			
100086145	LAKE WORTH	FL		10/07/2022		704,999		(168)			(168)		3,370	3,370			
100086148	EPHRATA	WA		10/07/2022		523,640		37			37		953	953			
100086151	LUTZ	FL		10/07/2022		1,542,775		(373)			(373)		3,625	3,625			
100086155	EL CENTRO	CA		10/07/2022		245,672		(221)			(221)		314	314			
100086156	LOCKWOOD	CA		10/07/2022		527,135		(47)			(47)		1,402	1,402			
100086157	CASTLE ROCK	CO		10/07/2022		427,568		(127)			(127)		1,507	1,507			
100086161	CROCKETT	TX		10/07/2022		266,683		(109)			(109)		500	500			
100086166	BAKERSFIELD	CA		10/07/2022		967,189		(135)			(135)		2,504	2,504			
100086170	CLEARWATER	FL		10/07/2022		470,621		(438)			(438)		2,285	2,285			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		1,878,945		(530)			(530)		3,829	3,829			
100086175	SUN CITY WEST	AZ		10/07/2022		271,579		(287)			(287)		776	776			
100086176	PLANO	TX		10/07/2022		423,109		(80)			(80)		1,040	1,040			
100086177	SACHSE	TX		10/07/2022		379,559		(87)			(87)		959	959			
100086180	UNION CITY	NJ		10/07/2022		519,695		(63)			(63)		1,271	1,271			
100086182	BIG PINE KEY	FL		10/07/2022		652,037		(189)			(189)		1,599	1,599			
100086185	DEER PARK	TX		10/07/2022		233,686		(137)			(137)		481	481			
100086186	CONROE	TX		10/07/2022		323,460		(176)			(176)		851	851			
100086187	IRVING	TX		10/07/2022		515,636		(798)			(798)		11,558	11,558			
100086188	SANTA CLARITA	CA		10/07/2022		635,981		(69)			(69)		1,639	1,639			
100086190	AUSTIN	TX		10/07/2022		633,893		(284)			(284)		1,160	1,160			
100086191	GLENVIEW	IL		10/07/2022		599,022		10			10		1,559	1,559			
100086192	JERSEY VILLAGE	TX		10/07/2022		314,419		(180)			(180)		541	541			
100086195	SAN PEDRO	CA		10/07/2022		977,145		(409)			(409)		1,747	1,747			
100086196	TOMBALL	TX		10/07/2022		452,757		(8)			(8)		1,154	1,154			
100086199	CYPRESS	TX		10/07/2022		282,176		(209)			(209)		713	713			
100086202	HUNTSVILLE	TX		10/07/2022		525,743		(246)			(246)		902	902			
100086207	LOS ANGELES (VAN NUYS AREA)	CA		10/07/2022		653,978		(219)			(219)		1,239	1,239			
100086211	MARTINEZ	CA		10/07/2022		470,736		(74)			(74)		1,132	1,132			
100086213	KELLER	TX		10/07/2022		654,971		(1,021)			(1,021)		13,213	13,213			
100086216	ELLENSBURG	WA		10/07/2022		405,259		(162)			(162)		666	666			
100086217	MADERA	CA		10/07/2022		523,622		(154)			(154)		523	523			
100086218	YORK	SC		10/07/2022		383,772		(65)			(65)		412	412			
100086223	LAWRENCEVILLE	GA		10/07/2022		420,123		(277)			(277)		1,621	1,621			
100086226	GARDEN GROVE	CA		10/07/2022		841,800		(48)			(48)		2,139	2,139			
100086227	PHOENIX	AZ		10/07/2022		310,970		(100)			(100)		741	741			
100086229	SPRING	TX		10/07/2022		795,688		(158)			(158)		1,591	1,591			
100086230	UPLAND	CA		10/07/2022		609,938		(222)			(222)		1,340	1,340			
100086231	IRVING	TX		10/07/2022		487,592		(423)			(423)		5,598	5,598			
100086235	GULF SHORES	AL		09/29/2022		290,083		(35)			(35)		650	650			
100086236	ORANGE BEACH	AL		09/29/2022		195,171		(81)			(81)		581	581			
100086239	DULUTH	GA		09/29/2022		1,261,757		(164)			(164)		7,138	7,138			
100086242	PHILADELPHIA	PA		09/29/2022		287,489		(54)			(54)		874	874			
100086245	CUMMING	GA		09/29/2022		782,240		(176)			(176)		1,963	1,963			
100086246	FOLEY	AL		09/29/2022		192,305		(89)			(89)		842	842			
100086250	WYOMISSING	PA		09/29/2022		1,479,306		554			554		2,237	2,237			
100086254	WEST PALM BEACH	FL		09/29/2022		568,952		(169)			(169)		2,890	2,890			
100086258	WESTPORT	CT		09/29/2022		570,327		(107)			(107)		2,220	2,220			
100086259	BURNSVILLE	MN		09/29/2022		435,976		(168)			(168)		859	859			
100086260	SACRAMENTO	CA		09/29/2022		615,456		(250)			(250)		1,065	1,065			
100086261	FRANKFORD	DE		09/29/2022		259,101		(41)			(41)		866	866			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086264	RIVERDALE	GA		09/29/2022		133,544		(173)			(173)		892	892			
100086265	BRUNSWICK	GA		09/29/2022		178,362		(117)			(117)		599	599			
100086267	Amsterdam	NLD		08/29/2022		34,847							617	617			
100086273	Amsterdam	NLD		08/29/2022		16,349							353	353			
100086276	Amsterdam	NLD		08/29/2022		23,528							397	397			
100086278	Amsterdam	NLD		08/29/2022		12,203							220	220			
100086281	Amsterdam	NLD		08/29/2022		9,890							177	177			
100086285	Amsterdam	NLD		08/29/2022		192,011							582	582			
100086288	Amsterdam	NLD		08/29/2022		46,128							1,000	1,000			
100086294	Amsterdam	NLD		08/29/2022		16,547							284	284			
100086295	Amsterdam	NLD		08/29/2022		8,384							181	181			
100086297	Amsterdam	NLD		08/29/2022		23,244							402	402			
100086299	Amsterdam	NLD		08/29/2022		10,742							181	181			
100086303	Amsterdam	NLD		08/29/2022		33,699							571	571			
100086305	Amsterdam	NLD		08/29/2022		42,126							711	711			
100086316	Amsterdam	NLD		08/29/2022		7,751							132	132			
100086318	Amsterdam	NLD		08/29/2022		34,124							130	130			
100086319	Amsterdam	NLD		08/29/2022		8,408							183	183			
100086326	Amsterdam	NLD		08/29/2022		5,030							84	84			
100086327	Amsterdam	NLD		08/29/2022		25,331							326	326			
100086344	Amsterdam	NLD		08/29/2022		33,723							548	548			
100086348	Amsterdam	NLD		08/29/2022		10,748							176	176			
100086355	Amsterdam	NLD		08/29/2022		12,012							197	197			
100086363	INDIO	CA		09/02/2022		351,807		(204)			(204)		2,664	2,664			
100086364	KEANSBURG	NJ		09/02/2022		261,343		(77)			(77)		509	509			
100086365	VIRGINIA BEACH	VA		09/23/2022		100,056		(11)			(11)		222	222			
100086366	MILILANI	HI		09/23/2022		817,417		109			109		2,149	2,149			
100086367	CASA GRANDE	AZ		09/23/2022		754,821		(183)			(183)		1,606	1,606			
100086372	YUBA CITY	CA		09/23/2022		128,233		(4)			(4)		188	188			
100086374	DANBURY	CT		09/23/2022		321,463		(42)			(42)		717	717			
100086376	RANGELY	CO		09/23/2022		110,669		(48)			(48)		208	208			
100086481	MODESTO	CA		09/30/2022		325,955		(24)			(24)		702	702			
100086488	JASPER	GA		09/30/2022		219,539		(132)			(132)		425	425			
100086493	DANBURY	CT		09/30/2022		295,243		(55)			(55)		867	867			
100086496	SEATAC	WA		09/30/2022		363,426		(56)			(56)		1,034	1,034			
100086498	WICHITA	KS		09/30/2022		158,056		(234)			(234)		3,064	3,064			
100086499	WAUKEGAN	IL		09/30/2022		194,653		(39)			(39)		395	395			
100086500	JOHNSBURG	IL		09/30/2022		175,654		(88)			(88)		5,250	5,250			
100086501	LAS VEGAS	NV		09/30/2022		300,692		(113)			(113)		587	587			
100086502	GRASS VALLEY	CA		09/30/2022		325,440		(97)			(97)		639	639			
100086507	LOUISBURG	NC		09/30/2022		425,953		11			11		909	909			
100086510	RAHWAY	NJ		09/30/2022		275,529		(121)			(121)		767	767			
100086514	PALMDALE	CA		09/30/2022		181,508		(27)			(27)		419	419			
100086517	STATEN ISLAND	NY		09/30/2022		445,341		354			354		1,429	1,429			
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		625,216		(136)			(136)		1,267	1,267			
100086520	CHICAGO	IL		09/30/2022		224,069		(46)			(46)		455	455			
100086521	COVINGTON	WA		09/30/2022		372,969		(81)			(81)		756	756			
100086522	LAS VEGAS	NV		09/30/2022		219,071		(48)			(48)		478	478			
100086524	WATERFORD	CT		09/30/2022		158,403		(62)			(62)		331	331			
100086525	LAS VEGAS	NV		09/30/2022		244,884		(97)			(97)		490	490			
100086526	HARDEEVILLE	SC		09/30/2022		217,297		(57)			(57)		461	461			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086527	WENDELL	NC		09/30/2022		230,607		(181)			(181)		326	326			
100086528	SAN JOSE	CA		09/30/2022		1,119,400		(167)			(167)		2,458	2,458			
100086531	FALLBROOK	CA		09/30/2022		634,117		(179)			(179)		1,089	1,089			
100086533	MODESTO	CA		09/30/2022		300,383		(67)			(67)		640	640			
100086534	ROSEDALE	MD		09/30/2022		257,556		(139)			(139)		2,025	2,025			
100086535	PHOENIX	AZ		09/30/2022		666,129		(90)			(90)		1,260	1,260			
100086539	KEIZER	OR		09/30/2022		216,210		(130)			(130)		525	525			
100086541	RICHMOND	KY		09/30/2022		167,347		(37)			(37)		365	365			
100086544	MYRTLE BEACH	SC		09/30/2022		332,974		7			7		777	777			
100086545	CANTONMENT	FL		09/30/2022		144,779		(67)			(67)		288	288			
100086549	LEMONT	IL		09/30/2022		489,308		27			27		1,165	1,165			
100086557	CUTLER BAY	FL		09/30/2022		360,644		(253)			(253)		587	587			
100086559	MIAMI	FL		09/30/2022		417,401		23			23		1,267	1,267			
100086560	OAKLAND	CA		09/30/2022		380,914		(117)			(117)		544	544			
100086562	HIGHLAND PARK	IL		09/30/2022		295,395		(38)			(38)		514	514			
100086563	FLORENCE	AZ		09/30/2022		144,586		(48)			(48)		281	281			
100086565	HOUSTON	TX		09/30/2022		843,926		51			51		6,336	6,336			
100086566	MESA	AZ		09/30/2022		353,939		(290)			(290)		1,080	1,080			
100086570	GREENWICH	CT		09/30/2022		1,103,137		(115)			(115)		5,466	5,466			
100086578	CHICAGO	IL		09/30/2022		489,917		14			14		916	916			
100086580	CUMMING	GA		09/30/2022		292,952		(154)			(154)		523	523			
100086581	HOUSTON	TX		09/30/2022		142,324		(239)			(239)		1,184	1,184			
100086582	TAMPA	FL		09/30/2022		397,985		(135)			(135)		566	566			
100086584	SAN MARINO	CA		09/30/2022		1,632,842		(214)			(214)		3,744	3,744			
100086588	SAN DIEGO	CA		09/30/2022		400,529		(110)			(110)		1,067	1,067			
100086589	TAMPA	FL		09/30/2022		330,270		(24)			(24)		758	758			
100086593	MIAMI	FL		09/30/2022		165,603		(53)			(53)		1,304	1,304			
100086596	DOUGLASVILLE	GA		09/30/2022		228,673		(113)			(113)		286	286			
100086604	HALLANDALE BEACH	FL		09/30/2022		105,882		(45)			(45)		217	217			
100086608	ALISO VIEJO	CA		09/30/2022		386,963		(111)			(111)		653	653			
100086609	PEARLAND	TX		09/30/2022		678,602		(167)			(167)		1,263	1,263			
100086615	BELLEVILLE	IL		09/30/2022		517,707		247			247		1,006	1,006			
100086617	BOYNTON BEACH	FL		09/30/2022		265,473		(110)			(110)		378	378			
100086618	WILDOMAR	CA		09/30/2022		392,900		(25)			(25)		912	912			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		168,239		(10)			(10)		441	441			
100086624	BOTHELL	WA		09/30/2022		386,018		(100)			(100)		653	653			
100086627	COLUMBIA	SC		09/30/2022		126,187		(65)			(65)		169	169			
100086628	LAVON	TX		09/30/2022		303,917		(79)			(79)		1,061	1,061			
100086631	FRANKFORT	IL		09/30/2022		733,473		18			18		1,164	1,164			
100086632	SAN FRANCISCO	CA		09/30/2022		1,169,577		(307)			(307)		3,322	3,322			
100086634	FRISCO	TX		09/30/2022		1,343,687		(212)			(212)		2,736	2,736			
100086636	POINCIANA	FL		09/30/2022		98,816		9			9		1,571	1,571			
100086638	DALY CITY	CA		09/30/2022		796,440		24			24		2,727	2,727			
100086643	FARMINGTON	UT		09/30/2022		1,704,100		2,501			2,501		159,991	159,991			
100086645	PALM BAY	FL		09/30/2022		209,897		(110)			(110)		203	203			
100086646	DORAL	FL		09/30/2022		200,746		(129)			(129)		585	585			
100086647	EULESS	TX		09/30/2022		404,572		(62)			(62)		866	866			
100086649	HALLANDALE BEACH	FL		09/30/2022		329,631		(32)			(32)		727	727			
100086650	SAINT CLOUD	FL		09/30/2022		200,592							434	434			
100086651	KISSIMMEE	FL		09/30/2022		462,431		(9)			(9)		1,055	1,055			
100086653	LONGVIEW	WA		09/30/2022		374,663		61			61		920	920			

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100086658	PORT SAINT LUCIE	FL		09/30/2022		102,582		(34)			(34)		191	191			
100086662	RICHMOND	TX		09/30/2022		592,485		(24)			(24)		749	749			
100086664	RICHMOND	CA		09/30/2022		677,004		(63)			(63)		1,629	1,629			
100086666	STUART	FL		09/30/2022		151,832		(29)			(29)		325	325			
100086667	TRINITY	FL		09/30/2022		522,820		(51)			(51)		1,457	1,457			
100086671	BOCA RATON	FL		09/30/2022		534,952		(88)			(88)		1,010	1,010			
100086672	COLUMBUS	GA		09/30/2022		158,199		(47)			(47)		352	352			
100086673	JACKSON	GA		09/30/2022		247,687		(45)			(45)		556	556			
100086674	MODESTO	CA		09/30/2022		279,252		(100)			(100)		410	410			
100086676	LAS VEGAS	NV		09/30/2022		291,163		(170)			(170)		491	491			
100086677	LAVEEN	AZ		09/30/2022		253,816		(78)			(78)		427	427			
100086683	ANTIOCH	CA		09/30/2022		758,747		(6)			(6)		1,768	1,768			
100086688	EUGENE	OR		09/30/2022		259,912		(167)			(167)		382	382			
100086689	HOLLYWOOD	FL		09/30/2022		334,441		(143)			(143)		553	553			
100086690	PORT ST. LUCIE	FL		09/30/2022		228,581		7			7		1,518	1,518			
100086693	PUYALLUP	WA		09/30/2022		501,559		(19)			(19)		4,286	4,286			
100086697	WARREN	MI		09/30/2022		116,762		(59)			(59)		207	207			
100086698	SMYRNA	GA		09/30/2022		634,000		51			51		434	434			
100086700	SHERMAN OAKS	CA		09/30/2022		1,237,807		(9)			(9)		2,955	2,955			
100086702	MESA	AZ		09/30/2022		310,414		(188)			(188)		3,795	3,795			
100086704	SEGUIN	TX		09/30/2022		701,266		(545)			(545)		978	978			
100086708	DESTIN	FL		09/30/2022		331,205		(113)			(113)		684	684			
100086713	GURNEE	IL		09/30/2022		193,711		(21)			(21)		445	445			
100086714	DUNEDIN	FL		09/30/2022		1,291,654		214			214		3,197	3,197			
100086716	ROSENBERG	TX		09/30/2022		210,836		(27)			(27)		2,126	2,126			
100086717	RIVERSIDE	CA		09/30/2022		332,422		7			7		2,233	2,233			
100086719	LITHIA	FL		09/30/2022		215,952		(58)			(58)		425	425			
100086721	CASA GRANDE	AZ		09/30/2022		305,118		(79)			(79)		693	693			
100086723	FRISCO	TX		09/30/2022		1,047,069		(21)			(21)		2,497	2,497			
100086724	GRANADA HILLS	CA		09/30/2022		1,324,546		118			118		3,107	3,107			
100086725	CALABASAS	CA		09/30/2022		3,855,280		(831)			(831)		7,247	7,247			
100086726	HERRIMAN	UT		09/30/2022		644,610		(167)			(167)		1,072	1,072			
100086727	MISSOURI CITY	TX		09/30/2022		918,174		88			88		1,989	1,989			
100086728	MIAMI	FL		09/30/2022		511,216		(129)			(129)		1,000	1,000			
100086730	ANDERSON	SC		09/30/2022		417,587		(29)			(29)		1,043	1,043			
100086733	SAN DIEGO	CA		09/30/2022		1,222,412		(100)			(100)		3,126	3,126			
100086734	THOUSAND OAKS	CA		09/30/2022		834,265		(147)			(147)		1,907	1,907			
100086736	THOUSAND OAKS	CA		09/30/2022		796,581		(144)			(144)		1,820	1,820			
100086739	CONROE	TX		09/30/2022		157,560		(86)			(86)		238	238			
100086744	ORANGE	CA		09/30/2022		419,586		(4)			(4)		1,095	1,095			
100086745	CARROLLTON	TX		09/30/2022		606,308		8			8		12,924	12,924			
100086747	FRANKLIN	TN		09/30/2022		359,722		(26)			(26)		959	959			
100086750	PITTSBURGH	PA		09/30/2022		193,267		(33)			(33)		445	445			
100086752	LOGANVILLE	GA		09/30/2022		479,628		98			98		1,170	1,170			
100086753	SNELLVILLE	GA		09/30/2022		306,093		(206)			(206)		2,225	2,225			
100086760	LAS VEGAS	NV		10/04/2022		1,185,335		(431)			(431)		2,468	2,468			
100086761	RIVERSIDE	CA		10/04/2022		902,397		(14,959)			(14,959)		1,638	1,638			
100086765	ROSELLE	NJ		10/04/2022		294,378		(5,016)			(5,016)		714	714			
100086766	TUSTIN	CA		10/04/2022		1,208,581		(616)			(616)		12,766	12,766			
100086770	PHOENIX	AZ		10/04/2022		496,356		(8,187)			(8,187)		1,356	1,356			
100086772	COTO DE CAZA	CA		10/04/2022		992,122		(16,373)			(16,373)		2,671	2,671			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086773	ORLANDO	FL		10/04/2022		227,516		(93)			(93)		501	501			
100086774	RIO RANCHO	NM		10/04/2022		253,413		(72)			(72)		589	589			
100086775	RANCHO PALOS VERDES	CA		10/04/2022		1,064,966		1,865			1,865		29,997	29,997			
100086776	RANCHO SANTA MARGARITA	CA		10/04/2022		1,451,083		(24,436)			(24,436)		208	208			
100086777	DANA POINT	CA		10/04/2022		1,806,065		(31,278)			(31,278)		4,481	4,481			
100086778	SUGAR LAND	TX		10/04/2022		997,874		(183)			(183)		48,595	48,595			
100086781	CORONA	CA		10/04/2022		510,922		(8,820)			(8,820)		1,754	1,754			
100086782	PINEHURST	NC		10/04/2022		321,081		(32)			(32)		901	901			
100086783	ROSCOE	IL		10/04/2022		188,628		(73)			(73)		545	545			
100086784	EL PASO	TX		10/04/2022		189,755		(106)			(106)		649	649			
100086786	EL PASO	TX		10/04/2022		184,959		(2,591)			(2,591)		8,797	8,797			
100086787	REDDING	CA		10/04/2022		550,264		(246)			(246)		1,607	1,607			
100086788	MISSION VIEJO	CA		10/04/2022		918,166		(267)			(267)		1,981	1,981			
100086789	ALBUQUERQUE	NM		10/04/2022		295,749		(108)			(108)		2,051	2,051			
100086791	EL PASO	TX		10/04/2022		222,792		(75)			(75)		529	529			
100086794	EL PASO	TX		10/04/2022		159,533		(2,658)			(2,658)		427	427			
100086795	OCEANSIDE	CA		10/04/2022		663,383		(119)			(119)		1,592	1,592			
100086796	STOCKTON	NJ		10/04/2022		295,346		(106)			(106)		687	687			
100086798	CHICAGO	IL		10/04/2022		180,636		(115)			(115)		1,272	1,272			
100086801	SUMMERVILLE	SC		10/04/2022		231,094		929			929		1,308	1,308			
100086858	EVERETT	WA		10/07/2022		1,237,071		15			15		2,797	2,797			
100086860	BULLARD	TX		10/07/2022		537,995		139			139		1,464	1,464			
100086867	MESA	AZ		10/07/2022		268,473		(125)			(125)		1,335	1,335			
100086869	TARPON SPRINGS	FL		10/07/2022		122,869		(46)			(46)		494	494			
100086870	LILBURN	GA		10/07/2022		718,774		124			124		2,004	2,004			
100086871	DISCOVERY BAY	CA		10/07/2022		638,554		85			85		1,861	1,861			
100086875	DE LEON SPRINGS	FL		10/07/2022		259,078		(84)			(84)		587	587			
100086877	QUEEN CREEK	AZ		10/07/2022		477,540		1			1		1,241	1,241			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		347,305		1,785			1,785		293,842	293,842			
100086886	POMPANO BEACH	FL		10/07/2022		333,678		(67)			(67)		775	775			
100086887	CAPE CORAL	FL		10/07/2022		345,038		(133)			(133)		2,303	2,303			
100086892	LAWNDALE	CA		10/07/2022		349,834		(2)			(2)		610	610			
100086893	BEND	OR		10/07/2022		736,494		(181)			(181)		1,395	1,395			
100086895	MIAMI	FL		10/07/2022		1,209,173		5			5		2,780	2,780			
100086897	DEARBORN	MI		10/07/2022		151,778		(296)			(296)		5,281	5,281			
100086900	WHITTIER	CA		09/21/2022		941,437		(351)			(351)		2,292	2,292			
100086901	ROCKLIN	CA		09/21/2022		852,074		(293)			(293)		1,652	1,652			
100086902	WEST CHICAGO	IL		09/21/2022		310,674		(111)			(111)		1,032	1,032			
100086903	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022		832,988		(366)			(366)		3,670	3,670			
100086904	MODESTO	CA		09/21/2022		329,915		(95)			(95)		597	597			
100086905	CARPENTERSVILLE	IL		09/21/2022		183,673		(64)			(64)		474	474			
100086906	LANCASTER	CA		09/21/2022		336,581		(85)			(85)		610	610			
100086907	ALPHARETTA	GA		09/21/2022		603,818		55			55		1,507	1,507			
100086908	GREEN VALLEY	CA		10/24/2022		372,240		(47)			(47)		1,192	1,192			
100086909	PALM DESERT	CA		10/24/2022		628,682		(137)			(137)		1,330	1,330			
100086910	DENVER	CO		10/24/2022		902,543		(223)			(223)		1,637	1,637			
100086911	CRYSTAL LAKE	IL		10/24/2022		154,189		(44)			(44)		347	347			
100086912	CYPRESS	TX		10/24/2022		452,840		(292)			(292)		3,709	3,709			
100086913	EASTVALE	CA		10/24/2022		1,037,548		(281)			(281)		1,785	1,785			
100086914	KISSIMMEE	FL		10/24/2022		283,473		(139)			(139)		837	837			
100086915	YOUNGSVILLE	NC		10/24/2022		236,449		(136)			(136)		407	407			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086916	HAMILTON	NJ		10/24/2022		326,623		(40)			(40)		641	641			
100086917	FAYETTEVILLE	AR		10/24/2022		413,884		44			44		1,082	1,082			
100086918	BOERNE	TX		10/24/2022		280,213		(223)			(223)		495	495			
100086919	ST GEORGE	UT		10/24/2022		318,239		(63)			(63)		978	978			
100086920	BEACH PARK	IL		10/24/2022		242,957		25			25		403	403			
100086921	ESCONDIDO	CA		10/24/2022		677,559		(5)			(5)						
100086922	KING GEORGE	VA		10/24/2022		1,644,460		(347)			(347)		2,748	2,748			
100086923	THE VILLAGES	FL		10/24/2022		546,882		24			24		1,324	1,324			
100086924	GALVESTON	TX		10/24/2022		161,806		(66)			(66)		310	310			
100086925	HANOVER PARK	IL		10/24/2022		180,201		55			55		416	416			
100086926	FRESNO	CA		10/24/2022		682,869		131			131		8,494	8,494			
100086927	SAN DIEGO	CA		10/24/2022		627,965		(46)			(46)		2,889	2,889			
100086928	DEER LODGE	TN		10/24/2022		436,329		(43)			(43)		1,187	1,187			
100086929	KISSIMMEE	FL		10/24/2022		260,728		13			13		717	717			
100086930	PAWLEYS ISLAND	SC		10/24/2022		176,473		(79)			(79)		368	368			
100086931	ACCOKEEK	MD		10/24/2022		596,503		(11)			(11)		1,313	1,313			
100086932	LONG BEACH	CA		10/24/2022		578,162		6			6						
100086933	CENTRAL ISLIP	NY		10/24/2022		333,993		323			323		3,898	3,898			
100086948	BUCKEYE	AZ		10/24/2022		261,201		(190)			(190)		2,384	2,384			
100086949	DEERFIELD BEACH	FL		10/24/2022		569,713		57			57		1,265	1,265			
100086950	RICHMOND	TX		10/24/2022		254,379		(138)			(138)		564	564			
100086952	SAINT CLOUD	FL		10/24/2022		276,288		53			53		769	769			
100086953	MAPLE VALLEY	WA		10/24/2022		971,792		(154)			(154)		2,116	2,116			
100086954	SAINT CLOUD	FL		10/24/2022		304,315		80			80		851	851			
100086955	BOCA RATON	FL		10/24/2022		408,560		(165)			(165)		825	825			
100086956	ROSHARON	TX		10/24/2022		158,449		(453)			(453)		82,034	82,034			
100086959	DORAL	FL		10/24/2022		314,354		(148)			(148)		636	636			
100086960	PALO ALTO	CA		10/24/2022		1,697,177		(460)			(460)		3,964	3,964			
100086961	SPRING	TX		10/24/2022		446,923		(72)			(72)		1,067	1,067			
100086967	ALLENTOWN	PA		10/24/2022		249,376		(70)			(70)		548	548			
100086980	CUDJOE KEY	FL		11/04/2022		730,357		(171)			(171)		1,906	1,906			
100086981	ONTARIO	CA		11/04/2022		581,703		(64)			(64)		2,121	2,121			
100086983	MIRAMAR	FL		11/04/2022		676,001		(231)			(231)		1,088	1,088			
100086985	MEDFORD	OR		11/04/2022		383,995		(175)			(175)		715	715			
100086986	NAPLES	FL		11/04/2022		501,923		(190)			(190)		851	851			
100086987	JACKSON	NJ		11/04/2022		214,703		(133)			(133)		373	373			
100086990	MONTEREY	CA		11/04/2022		775,524		(82)			(82)		1,769	1,769			
100086991	SAINT AUGUSTINE	FL		11/04/2022		397,841		(339)			(339)		4,074	4,074			
100086992	GARLAND	TX		11/04/2022		372,955		(42)			(42)		1,576	1,576			
100086995	COTO DE CAZA	CA		11/04/2022		1,924,290		(9)			(9)		8,032	8,032			
100086996	MIRAMAR	FL		11/04/2022		626,719		(176)			(176)		1,287	1,287			
100086999	MENIFEE	CA		11/04/2022		392,043		25			25		1,047	1,047			
100087000	COMMERCE TOWNSHIP	MI		11/04/2022		514,889		(22)			(22)		748	748			
100087001	VANCOUVER	WA		11/04/2022		379,167		(95)			(95)		878	878			
100087002	COLTON	CA		11/04/2022		433,499		(183)			(183)		874	874			
100087005	ATLANTA	GA		11/04/2022		375,816		69			69		1,665	1,665			
100087011	MIAMI	FL		11/04/2022		293,786		(86)			(86)		957	957			
100087013	FORT LAUDERDALE	FL		11/04/2022		1,863,137		(148)			(148)		4,260	4,260			
100087016	NAPLES	FL		11/04/2022		815,992		(67)			(67)		1,961	1,961			
100087018	LANDENBERG	PA		11/04/2022		523,620		(54)			(54)		1,167	1,167			
100087019	SALT LAKE CITY	UT		11/04/2022		657,479		29			29		1,592	1,592			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087021	NOVATO	CA		11/04/2022		743,678		(92)			(92)		4,286	4,286			
100087022	CEDARPINES PARK	CA		11/04/2022		323,415		(66)			(66)		738	738			
100087023	BELLINGHAM	WA		11/04/2022		269,436		(78)			(78)		1,172	1,172			
100087025	FULLERTON	CA		11/04/2022		975,105		(14)			(14)		2,817	2,817			
100087027	RIVERSIDE	CA		11/04/2022		683,804		(76)			(76)		1,678	1,678			
100087029	MCKINNEY	TX		11/04/2022		247,580		49			49		1,155	1,155			
100087031	REDONDO BEACH	CA		11/04/2022		1,167,402		(467)			(467)		23,363	23,363			
100087032	CONROE	TX		11/04/2022		333,670		(439)			(439)		2,242	2,242			
100087033	MAGNOLIA	TX		11/04/2022		1,037,090		189			189		2,926	2,926			
100087037	HOMESTEAD	FL		11/04/2022		364,517		(112)			(112)		653	653			
100087039	ROSENBERG	TX		11/04/2022		316,979		(187)			(187)		452	452			
100087041	LIBERTY HILL	TX		11/04/2022		545,137		(177)			(177)		652	652			
100087044	THOUSAND OAKS	CA		11/04/2022		1,087,366		(219)			(219)		2,364	2,364			
100087045	MONKTON	MD		11/04/2022		393,369		109			109		1,476	1,476			
100087047	CORONA	CA		11/04/2022		705,890		(5,760)			(5,760)		613,334	613,334			
100087051	HUNTINGTON PARK	CA		11/04/2022		502,750		(20)			(20)		1,200	1,200			
100087052	CEDAR PARK	TX		11/04/2022		400,201		(144)			(144)		1,031	1,031			
100087053	LUBBOCK	TX		11/04/2022		1,152,986		117			117		6,880	6,880			
100087054	MISSION VIEJO	CA		11/04/2022		1,078,984		2			2		2,801	2,801			
100087057	MESQUITE	TX		11/04/2022		545,687		(108)			(108)		1,273	1,273			
100087060	PLANO	TX		11/04/2022		216,693		(26)			(26)		920	920			
100087063	GILBERT	AZ		11/04/2022		874,935		(218)			(218)		1,289	1,289			
100087066	SAN BERNARDINO	CA		11/04/2022		414,106		(171)			(171)		716	716			
100087069	POMPANO BEACH	FL		11/04/2022		543,064		(178)			(178)		788	788			
100087071	STERLING HEIGHTS	MI		11/04/2022		226,964		(90)			(90)		444	444			
100087081	ROSEVILLE	CA		11/04/2022		556,704		(99)			(99)		1,194	1,194			
100087082	LOS ANGELES	CA		11/04/2022		541,166		181			181		1,578	1,578			
100087085	SAN ANTONIO	FL		11/04/2022		407,918		(208)			(208)		684	684			
100087090	BOCA RATON	FL		11/04/2022		1,451,061		260			260		100	100			
100087092	DEARBORN HEIGHTS	MI		11/04/2022		426,427		10			10		785	785			
100087098	CHARLOTTE	NC		11/04/2022		804,567		58			58		2,101	2,101			
100087102	DESOTO	TX		11/04/2022		300,715		(115)			(115)		563	563			
100087113	TAMPA	FL		11/04/2022		970,227		402			402		3,320	3,320			
100087115	KISSIMMEE	FL		11/04/2022		401,283		36			36		1,048	1,048			
100087116	STOCKTON	CA		11/04/2022		1,605,288		(189)			(189)		4,485	4,485			
100087120	HOUSTON	TX		01/06/2023				(139)			(139)		327	327			
100087121	LOMITA	CA		11/04/2022		486,533		(128)			(128)		1,125	1,125			
100087122	MONTEREY	CA		11/04/2022		544,528		256			256		1,645	1,645			
100087123	LOS ANGELES	CA		11/04/2022		1,302,244		(370)			(370)		2,770	2,770			
100087124	MONTVERDE	FL		11/04/2022		298,191		(18)			(18)		1,355	1,355			
100087129	MILILANI	HI		11/04/2022		345,447		(103)			(103)		678	678			
100087133	ROSAMOND	CA		10/25/2022		286,373		180			180		1,051	1,051			
100087134	ABSECON	NJ		10/25/2022		239,547		334			334		1,971	1,971			
100087136	RICHMOND	VA		10/25/2022		266,818		157			157		2,172	2,172			
100087137	BEL AIR	MD		10/25/2022		77,018		108			108		304	304			
100087138	RICHMOND	RI		10/25/2022		189,663		263			263		795	795			
100087139	LUFKIN	TX		10/25/2022		56,869		72			72		218	218			
100087140	SUMMIT	NJ		10/25/2022		308,127		913			913		2,211	2,211			
100087142	ALEXANDRIA	LA		10/25/2022		207,096		402			402		856	856			
100087143	SAN DIEGO	CA		10/25/2022		429,982		580			580		1,753	1,753			
100087145	STUART	FL		10/25/2022		266,505		552			552		1,161	1,161			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087147	TYLER	TX		10/25/2022		502,911		423			423		1,747	1,747			
100087148	LA PUENTE	CA		10/25/2022		468,562		401			401		595	595			
100087149	HARTFORD	CT		10/25/2022		142,070		370			370		596	596			
100087150	TAMPA	FL		10/25/2022		114,106		39			39		400	400			
100087151	BETHANY	OK		10/25/2022		205,815		160			160		1,045	1,045			
100087152	BASALT	CO		10/25/2022		2,308,642		5,285			5,285		13,960	13,960			
100087154	INDIALANTIC	FL		10/25/2022		376,057		885			885		1,796	1,796			
100087155	SAN ANTONIO	TX		10/25/2022		154,812		326			326		676	676			
100087156	DORAL	FL		10/25/2022		265,006		271			271		1,056	1,056			
100087157	AGOURA HILLS	CA		10/25/2022		1,534,399		1,873			1,873		6,077	6,077			
100087158	DEL MAR	CA		10/25/2022		1,756,598		2,479			2,479		7,083	7,083			
100087159	BELL CANYON	CA		10/25/2022		1,633,495		1,638			1,638		6,246	6,246			
100087160	DULUTH	GA		10/25/2022		210,451		263			263		840	840			
100087161	THE COLONY	TX		10/25/2022		212,749		324			324		977	977			
100087162	GLEN BURNIE	MD		10/25/2022		160,851		471			471		485	485			
100087163	CANTON	OH		10/25/2022		212,555		271			271		1,332	1,332			
100087165	MYRTLE BEACH	SC		10/25/2022		106,750		112			112		430	430			
100087167	MYRTLE BEACH	SC		10/25/2022		266,913		279			279		1,068	1,068			
100087170	GILBERT	AZ		10/25/2022		522,343		1,060			1,060		2,892	2,892			
100087171	DESTIN	FL		10/25/2022		296,808		216			216		750	750			
100087172	MELBOURNE	FL		10/25/2022		64,391		264			264		945	945			
100087173	MYRTLE BEACH	SC		10/25/2022		128,484		133			133		492	492			
100087174	BROOKSHIRE	TX		10/25/2022		114,317		104			104		1,305	1,305			
100087175	MONKTON	MD		10/25/2022		1,726,955		2,924			2,924		6,924	6,924			
100087176	MAYO	FL		10/25/2022		227,726		402			402		3,198	3,198			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		228,303		143			143		554	554			
100087178	WORCESTER	MA		10/25/2022		389,070		1,077			1,077		2,114	2,114			
100087179	SAN FRANCISCO	CA		10/25/2022		668,738		1,174			1,174		2,799	2,799			
100087180	CITY OF OJAI	CA		10/25/2022		1,006,978		1,947			1,947		4,263	4,263			
100087182	MURRELLS INLET	SC		10/25/2022		185,079		202			202		790	790			
100087183	BRADENTON	FL		10/25/2022		570,869		716			716		2,291	2,291			
100087184	LAS VEGAS	NV		10/25/2022		354,724		470			470		1,594	1,594			
100087185	LOS ANGELES	CA		10/25/2022		870,454		451			451		2,902	2,902			
100087186	NORTHVILLE	MI		10/25/2022		340,650		560			560		1,507	1,507			
100087187	KIRKLAND	WA		10/25/2022		1,615,231		1,084			1,084		5,335	5,335			
100087188	HEBER CITY	UT		10/25/2022		948,773		1,409			1,409		3,827	3,827			
100087189	GREENVILLE	TX		10/25/2022		169,797		65			65		567	567			
100087190	VENICE	CA		10/25/2022		1,222,345		1,849			1,849		4,910	4,910			
100087191	SAN FERNANDO	CA		10/25/2022		374,348		379			379		2,133	2,133			
100087192	TAMPA	FL		10/25/2022		515,111		313			313		1,757	1,757			
100087193	ORLANDO	FL		10/25/2022		482,213		439			439		1,148	1,148			
100087194	NEW ORLEANS	LA		10/25/2022		626,971		3,683			3,683		44,564	44,564			
100087195	CAMARILLO	CA		10/25/2022		541,963		665			665		2,030	2,030			
100087196	PHOENIX	AZ		10/25/2022		1,393,920		1,262			1,262		3,952	3,952			
100087197	SAN BERNARDINO	CA		10/25/2022		599,398		310			310		2,005	2,005			
100087200	PORTLAND	OR		10/25/2022		919,280		1,349			1,349		4,542	4,542			
100087201	SILVERTHORNE	CO		10/25/2022		656,903		1,011			1,011		2,672	2,672			
100087202	FAR ROCKAWAY	NY		10/25/2022		854,183		1,221			1,221		2,165	2,165			
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		2,193,136		1,821			1,821		7,602	7,602			
100087204	MANHATTAN BEACH	CA		10/25/2022		282,567		201			201		1,015	1,015			
100087205	FAIRFIELD	CT		10/25/2022		468,457		370			370		1,665	1,665			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087206	LAUREL	MD		10/25/2022		467,418		232			232		1,547	1,547			
100087207	ELK GROVE	CA		10/25/2022		563,796		354			354		2,813	2,813			
100087208	VISALIA	CA		10/25/2022		372,663		380			380		8,302	8,302			
100087209	AVONDALE	AZ		10/25/2022		219,605		58			58		937	937			
100087210	MIAMI	FL		10/25/2022		232,404		297			297		4,080	4,080			
100087211	BAKERSFIELD	CA		10/25/2022		322,435		160			160		1,050	1,050			
100087212	NAPA	CA		10/25/2022		666,898		642			642		2,418	2,418			
100087213	CORONA	CA		10/25/2022		808,886		758			758		3,128	3,128			
100087214	DANIA BEACH	FL		10/25/2022		123,113		137			137		516	516			
100087215	SEMINOLE	FL		10/25/2022		692,023		1,646			1,646		4,376	4,376			
100087216	LAS VEGAS	NV		10/25/2022		2,886,053		1,147			1,147		1,911	1,911			
100087217	SACRAMENTO	CA		10/25/2022		404,843		283			283		1,392	1,392			
100087218	MURRIETA	CA		10/25/2022		421,264		364			364		1,830	1,830			
100087219	APPLE VALLEY	CA		10/25/2022		433,169		354			354		1,632	1,632			
100087220	SKOKIE	IL		10/25/2022		140,971		1,206			1,206		20,525	20,525			
100087221	NAUGATUCK	CT		10/25/2022		91,498		134			134		673	673			
100087223	NATIONAL CITY	CA		10/25/2022		664,082		1,326			1,326		2,795	2,795			
100087224	SAN ANTONIO	TX		10/25/2022		170,776		213			213		681	681			
100087225	FORT LAUDERDALE	FL		10/25/2022		194,453		243			243		740	740			
100087226	FORT LAUDERDALE	FL		10/25/2022		215,187		267			267		819	819			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		478,641		415			415		2,214	2,214			
100087230	CHINO HILLS	CA		10/25/2022		1,229,916		(549)			(549)		120	120			
100087231	TAMPA	FL		10/25/2022		735,372		795			795		2,724	2,724			
100087232	HILTON HEAD ISLAND	SC		10/25/2022		1,010,771		465			465		3,356	3,356			
100087233	LAS VEGAS	NV		10/25/2022		671,643		267			267		2,200	2,200			
100087234	BOCA RATON	FL		10/25/2022		487,560		362			362		1,687	1,687			
100087235	SAN PEDRO	CA		10/25/2022		376,403		204			204		1,250	1,250			
100087236	WASILLA	AK		10/25/2022		316,925		679			679		1,386	1,386			
100087237	TEANECK	NJ		10/25/2022		491,963		1,183			1,183		2,035	2,035			
100087238	NEW MILFORD	NJ		10/25/2022		454,984		891			891		1,826	1,826			
100087240	TEXARKANA	AR		10/25/2022		191,624		289			289		790	790			
100087242	VERNON	NJ		10/25/2022		169,005		67			67		589	589			
100087243	LOXAHATCHEE	FL		10/25/2022		446,172		621			621		4,166	4,166			
100087244	LAS VEGAS	NV		10/25/2022		130,066		236			236		532	532			
100087245	NORTH MIAMI	FL		10/25/2022		878,287		940			940		3,251	3,251			
100087246	OLYMPIA	WA		10/25/2022		203,737		236			236		818	818			
100087247	TINLEY PARK	IL		10/25/2022		484,749		762			762		3,221	3,221			
100087248	GILBERT	AZ		10/25/2022		685,422		889			889		2,905	2,905			
100087249	ORANGE	CA		10/25/2022		672,752		738			738		3,000	3,000			
100087250	BOUNTIFUL	UT		10/25/2022		188,442		205			205		1,031	1,031			
100087251	PANAMA CITY BEACH	FL		10/25/2022		329,560		468			468		879	879			
100087252	HOMESTEAD	FL		10/25/2022		485,826		278			278		1,654	1,654			
100087254	CAPE CORAL	FL		10/25/2022		393,462		703			703		2,134	2,134			
100087255	BLUFFTON	SC		10/25/2022		655,697		801			801		2,383	2,383			
100087256	BARNEGAT	NJ		10/25/2022		271,581		423			423		3,000	3,000			
100087257	VISTA	CA		10/25/2022		603,979		546			546		2,224	2,224			
100087258	UNION CITY	NJ		10/25/2022		187,505		129			129		1,072	1,072			
100087260	PANAMA CITY BEACH	FL		10/25/2022		379,451		367			367		1,853	1,853			
100087261	FOREST GROVE	OR		10/25/2022		367,237		432			432		1,362	1,362			
100087262	PARK CITY	UT		10/25/2022		1,351,715		26,663			26,663		332,195	332,195			
100087264	WELLINGTON	CO		10/25/2022		600,711		1,127			1,127		2,457	2,457			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087265	RIDGEFIELD	NJ		10/25/2022		287,153		136			136		644	644			
100087266	FORT MYERS	FL		10/25/2022		249,068		300			300		621	621			
100087267	NORTH WILDWOOD	NJ		10/25/2022		424,282		671			671		1,797	1,797			
100087268	YORBA LINDA	CA		10/25/2022		1,715,830		1,520			1,520		5,995	5,995			
100087269	DALLAS	TX		10/25/2022		507,080		1,076			1,076		3,583	3,583			
100087270	QUEEN CREEK	AZ		10/25/2022		384,217		604			604		1,105	1,105			
100087271	PORT CHARLOTTE	FL		10/25/2022		302,328		197			197		1,023	1,023			
100087272	SPANISH FORK	UT		10/25/2022		831,607		(709)			(709)		600	600			
100087273	ARVADA	CO		10/25/2022		385,864		844			844		1,669	1,669			
100087274	SPRING BRANCH	TX		10/25/2022		446,621		421			421		1,531	1,531			
100087275	SAINT CHARLES	MO		10/25/2022		505,175		888			888		3,700	3,700			
100087276	LEAGUE CITY	TX		10/25/2022		187,382		434			434		2,265	2,265			
100087277	DOWNERS GROVE	IL		10/25/2022		538,613		1,401			1,401		2,339	2,339			
100087278	CHICAGO	IL		10/25/2022		226,592		277			277		884	884			
100087279	SOUTHINGTON	CT		10/25/2022		278,529		437			437		1,091	1,091			
100087280	POCOMOKE CITY	MD		10/25/2022		99,500		82			82		340	340			
100087281	WHITE PLAINS	NY		10/25/2022		498,212		1,063			1,063		1,985	1,985			
100087282	TUCSON	AZ		10/25/2022		159,292		208			208		634	634			
100087283	LAKEWOOD RANCH	FL		10/25/2022		1,310,045		1,630			1,630		4,878	4,878			
100087284	ALLEN	TX		10/25/2022		95,177		96			96		586	586			
100087285	NAVARRE	FL		10/25/2022		902,934		1,620			1,620		3,610	3,610			
100087287	TUCSON	AZ		10/25/2022		749,023		1,033			1,033		2,953	2,953			
100087288	MIAMI	FL		10/25/2022		1,213,406		2,487			2,487		5,020	5,020			
100087289	PEABODY	MA		10/25/2022		487,692		529			529		1,694	1,694			
100087290	PLANTATION	FL		10/25/2022		617,226		441			441		2,869	2,869			
100087291	BEND	OR		10/25/2022		289,888		249			249		1,057	1,057			
100087292	PALMER LAKE	CO		10/25/2022		243,859		318			318		627	627			
100087293	MYRTLE BEACH	SC		10/25/2022		81,162		111			111		436	436			
100087294	MYRTLE BEACH	SC		10/25/2022		447,857		286			286		1,523	1,523			
100087295	WOONSOCKET	RI		10/25/2022		198,885		344			344		805	805			
100087296	BROKEN BOW	OK		10/25/2022		647,545		(457)			(457)		145	145			
100087297	MESA	AZ		10/25/2022		1,294,155		1,031			1,031		5,990	5,990			
100087298	RED OAK	TX		10/25/2022		308,644		437			437		1,223	1,223			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		369,153		463			463		2,362	2,362			
100087300	MYRTLE BEACH	SC		10/25/2022		168,708		210			210		694	694			
100087301	SAN FRANCISCO	CA		10/25/2022		1,420,924		3,042			3,042		6,088	6,088			
100087302	PORT CHARLOTTE	FL		10/25/2022		196,539		347			347		866	866			
100087303	MIRAMAR BEACH	FL		10/25/2022		408,493		315			315		1,497	1,497			
100087304	PUYALLUP	WA		10/25/2022		283,759		457			457		905	905			
100087305	NEW ORLEANS	LA		10/25/2022		216,796		442			442		596	596			
100087306	MIAMI	FL		10/25/2022		506,988		801			801		2,067	2,067			
100087307	RIVER GROVE	IL		10/25/2022		196,559		196			196		707	707			
100087308	MIAMI BEACH	FL		10/25/2022		682,127		871			871		3,461	3,461			
100087309	REDONDO BEACH	CA		10/25/2022		1,780,327		2,219			2,219		10,983	10,983			
100087310	WOOD VILLAGE	OR		10/25/2022		278,529		307			307		1,146	1,146			
100087311	MYRTLE BEACH	SC		10/25/2022		137,337		83			83		495	495			
100087313	MCALLEN	TX		10/25/2022		329,879		565			565		1,263	1,263			
100087314	ABERDEEN	WA		10/25/2022		213,701		306			306		858	858			
100087315	LAS VEGAS	NV		10/25/2022		514,031		850			850		3,572	3,572			
100087318	APOLLO BEACH	FL		10/25/2022		523,590		957			957		2,294	2,294			
100087319	GALLATIN	TN		10/25/2022		615,412		350			350		1,421	1,421			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087320	MIAMI	FL		10/25/2022		419,917		245			245		1,464	1,464			
100087321	WATERBURY	VT		10/25/2022		268,963		412			412		1,054	1,054			
100087322	CYPRESS	TX		10/25/2022		474,865		438			438		1,749	1,749			
100087323	SAINT PETERSBURG	FL		10/25/2022		81,850		591			591		16,218	16,218			
100087324	BIG SKY	MT		10/25/2022		1,610,933		2,233			2,233		4,023	4,023			
100087326	SAN FRANCISCO	CA		10/25/2022		219,633		272			272		867	867			
100087328	ORLANDO	FL		10/25/2022		244,629		454			454		1,426	1,426			
100087329	MYRTLE BEACH	SC		10/25/2022		130,409		52			52		434	434			
100087331	GOODYEAR	AZ		10/25/2022		332,622		386			386		888	888			
100087332	MOORESVILLE	IN		10/25/2022		189,812		193			193		907	907			
100087333	PANAMA CITY BEACH	FL		10/25/2022		311,938		1,007			1,007		7,028	7,028			
100087334	BAKERSFIELD	CA		10/25/2022		563,079		811			811		4,204	4,204			
100087335	KINGSTON	WA		10/25/2022		454,534		242			242		1,526	1,526			
100087336	MORGAN HILL	CA		10/25/2022		547,149		343			343		1,880	1,880			
100087337	STATEN ISLAND	NY		10/25/2022		469,530		983			983		659	659			
100087338	DICKINSON	TX		10/25/2022		403,962		458			458		1,486	1,486			
100087339	IDAHO FALLS	ID		10/25/2022		1,582,578		2,053			2,053		6,004	6,004			
100087340	SCOTTSDALE	AZ		10/25/2022		1,878,194		850			850		6,232	6,232			
100087341	TEMPLETON	CA		10/25/2022		396,922		654			654		1,634	1,634			
100087342	LAUDERHILL	FL		10/25/2022		560,236		745			745		7,098	7,098			
100087343	MELVILLE	NY		10/25/2022		574,833		1,723			1,723		4,306	4,306			
100087344	NORTH FORT MYERS	FL		10/25/2022		356,948		172			172		1,187	1,187			
100087346	WASHOUGAL	WA		10/25/2022		956,952		573			573		4,204	4,204			
100087347	SAINT GEORGE	UT		10/25/2022		289,415		128			128		1,019	1,019			
100087348	LOS ANGELES	CA		10/25/2022		736,662		489			489		2,537	2,537			
100087349	SALISBURY	MD		10/25/2022		536,359		446			446		3,947	3,947			
100087350	LOS ANGELES	CA		10/25/2022		1,619,085		1,594			1,594		5,957	5,957			
100087351	KISSIMMEE	FL		10/25/2022		519,993		335			335		1,809	1,809			
100087352	HONEOYE	NY		10/25/2022		380,170		279			279		1,316	1,316			
100087353	OAK ISLAND	NC		10/25/2022		330,750		305			305		1,426	1,426			
100087354	CHICAGO	IL		10/25/2022		772,430		399			399		2,560	2,560			
100087355	GLENDALE	AZ		10/25/2022		263,069		201			201		980	980			
100087356	COSTA MESA	CA		10/25/2022		703,366		540			540		2,509	2,509			
100087357	OAKLAND PARK	FL		10/25/2022		451,645		403			403		1,547	1,547			
100087358	LUDLOW	KY		10/25/2022		72,552		41			41		238	238			
100087361	SCOTTDALE	GA		10/25/2022		198,664		93			93		1,024	1,024			
100087362	CHULA VISTA	CA		10/25/2022		812,064		402			402		2,688	2,688			
100087364	FULSHEAR	TX		10/25/2022		876,887		524			524		2,940	2,940			
100087365	GENEVA	IL		10/25/2022		271,716		318			318		1,056	1,056			
100087366	LAKE WORTH	FL		10/25/2022		497,180		281			281		1,654	1,654			
100087367	MYRTLE BEACH	SC		10/25/2022		124,082		66			66		423	423			
100087368	BRONX	NY		10/25/2022		462,400		497			497		1,703	1,703			
100087369	OAK HARBOR	WA		10/25/2022		589,916		742			742		2,372	2,372			
100087370	SAN CLEMENTE	CA		10/25/2022		2,946,160		3,179			3,179		11,181	11,181			
100087371	ST AUGUSTINE	FL		10/25/2022		342,448		172			172		1,140	1,140			
100087372	GILROY	CA		10/25/2022		1,119,276		1,089			1,089		4,107	4,107			
100087373	RICHMOND	TX		10/25/2022		511,562		5,096			5,096		2,711	2,711			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		659,541		1,017			1,017		2,696	2,696			
100087377	PHOENIX	AZ		10/25/2022		269,801		265			265		1,019	1,019			
100087378	FRESNO	CA		10/25/2022		156,782		136			136		1,154	1,154			
100087379	MIAMI	FL		10/25/2022		210,301		214			214		775	775			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087381	CARLSBAD	CA		10/25/2022		1,266,308		(437)			(437)		959	959			
100087382	CEDAR CREEK	TX		10/25/2022		431,275		658			658		1,725	1,725			
100087383	GOODYEAR	AZ		10/25/2022		602,029		471			471		2,161	2,161			
100087384	SAN JOSE	CA		10/25/2022		819,393		690			690		2,937	2,937			
100087387	ANAHEIM	CA		10/25/2022		449,894		385			385		1,605	1,605			
100087388	INGLEWOOD	CA		10/25/2022		260,364		353			353		1,057	1,057			
100087389	SPRING CREEK	NV		10/25/2022		251,785		162			162		635	635			
100087390	BAILEY	CO		10/25/2022		531,686		897			897		2,128	2,128			
100087391	COATESVILLE	PA		10/25/2022		157,537		193			193		621	621			
100087392	DENVER	CO		10/25/2022		407,382		650			650		1,650	1,650			
100087393	CLOVIS	CA		10/25/2022		383,220		582			582		622	622			
100087394	ST PETERSBURG	FL		10/25/2022		208,270		253			253		1,872	1,872			
100087395	MAYWOOD	IL		10/25/2022		189,378		418			418		812	812			
100087397	CATHEDRAL CITY	CA		10/25/2022		359,266		205			205		1,414	1,414			
100087398	WINNETKA	CA		10/25/2022		574,113		478			478		1,395	1,395			
100087401	ORLANDO	FL		10/25/2022		784,497		955			955		3,583	3,583			
100087404	TULARE	CA		10/25/2022		257,984		304			304		993	993			
100087411	KISSIMMEE	FL		10/25/2022		353,222		364			364		1,292	1,292			
100087412	KISSIMMEE	FL		10/25/2022		344,581		376			376		1,265	1,265			
100087413	MICCO	FL		10/25/2022		374,566		533			533		1,261	1,261			
100087414	FOX ISLAND	WA		10/25/2022		436,725		377			377		1,582	1,582			
100087415	JOHNS CREEK	GA		10/25/2022		1,504,919		1,810			1,810		5,323	5,323			
100087420	VAN	TX		10/25/2022		173,123		69			69		585	585			
100087421	STROUDSBURG	PA		10/25/2022		330,461		291			291		1,181	1,181			
100087425	LAKE WORTH	FL		10/25/2022		244,040		63			63		524	524			
100087426	AUSTIN	TX		10/25/2022		283,311		126			126		940	940			
100087427	TUCSON	AZ		10/25/2022		189,282		96			96		1,014	1,014			
100087428	COVINA	CA		10/25/2022		359,029		196			196		1,193	1,193			
100087429	BRYN MAWR	PA		10/25/2022		2,340,252		5,034			5,034		25,115	25,115			
100087431	TUCSON	AZ		10/25/2022		144,607		89			89		551	551			
100087432	CLARKSTON	GA		10/25/2022		264,635		131			131		1,150	1,150			
100087433	SPRINGFIELD	OR		10/25/2022		193,466		76			76		639	639			
100087436	NORTH ANDOVER	MA		10/25/2022		741,205		631			631		2,531	2,531			
100087437	CHERRY HILL	NJ		10/25/2022		169,131		158			158		1,245	1,245			
100087438	NEW MILFORD	CT		10/25/2022		248,706		215			215		874	874			
100087441	WESTON	FL		10/25/2022		399,231		558			558		1,550	1,550			
100087442	FULSHEAR	TX		10/25/2022		499,235		380			380		1,704	1,704			
100087443	LAS VEGAS	NV		10/25/2022		332,417		438			438		1,466	1,466			
100087444	STATEN ISLAND	NY		10/25/2022		591,566		464			464		2,000	2,000			
100087445	HEARTLAND	TX		10/25/2022		268,631		243			243		1,032	1,032			
100087446	WINTER PARK	FL		10/25/2022		207,309		216			216		1,169	1,169			
100087447	COTTONWOOD	CA		10/25/2022		861,352		906			906		3,067	3,067			
100087448	N. MIAMI BEACH	FL		10/25/2022		448,570		234			234		1,518	1,518			
100087449	ANAHEIM	CA		10/25/2022		444,441		384			384		1,587	1,587			
100087450	VACAVILLE	CA		10/25/2022		888,197		1,559			1,559		3,864	3,864			
100087451	ROELAND PARK	KS		10/25/2022		219,730		345			345		904	904			
100087452	SAN JOSE	CA		10/25/2022		2,021,876		1,986			1,986		7,258	7,258			
100087455	LOS ANGELES	CA		10/25/2022		545,870		581			581		2,805	2,805			
100087456	TACOMA	WA		10/25/2022		455,294		530			530		1,732	1,732			
100087457	FORT LEE	NJ		10/25/2022		716,637		2,012			2,012		2,749	2,749			
100087458	CORAL SPRINGS	FL		10/25/2022		516,218		561			561		2,426	2,426			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087459	DOWNEY	CA		10/25/2022		566,906		488			488		2,024	2,024			
100087463	MIAMI	FL		10/25/2022		824,741		493			493		2,766	2,766			
100087465	OLD BRIDGE	NJ		10/25/2022		263,404		471			471		1,069	1,069			
100087466	CHARLOTTE	NC		10/25/2022		238,477		85			85		809	809			
100087467	BERLIN	MD		10/25/2022		295,998		293			293		1,203	1,203			
100087470	SPRING	TX		10/25/2022		99,334		347			347		1,396	1,396			
100087471	PERRIS	CA		10/25/2022		373,307		245			245		1,285	1,285			
100087472	MIDDLEBURG	FL		10/25/2022		256,775		352			352		1,036	1,036			
100087473	TOLLESON	AZ		10/25/2022		244,478		187			187		1,184	1,184			
100087474	SEDONA	AZ		10/25/2022		798,022		1,292			1,292		3,261	3,261			
100087475	LOS LUNAS	NM		10/25/2022		227,810		423			423		2,629	2,629			
100087476	RESTON	VA		10/25/2022		762,202		1,876			1,876		4,149	4,149			
100087477	HONOLULU	HI		10/25/2022		459,313		459			459		2,187	2,187			
100087478	SPRING HILL	FL		10/25/2022		181,352		403			403		2,927	2,927			
100087479	CROSBY	TX		10/25/2022		199,325		613			613		3,613	3,613			
100087481	TOMBALL	TX		10/25/2022		208,926		345			345		855	855			
100087483	PARK RIDGE	IL		10/25/2022		289,093		681			681		1,277	1,277			
100087484	STONINGTON	CT		10/25/2022		556,658		783			783		4,174	4,174			
100087485	APOPKA	FL		10/25/2022		387,174		151			151		1,243	1,243			
100087489	PLANTATION	FL		10/25/2022		499,246		267			267		1,657	1,657			
100087493	MANTECA	CA		10/25/2022		556,172		496			496		1,936	1,936			
100087498	PASADENA	MD		10/25/2022		228,316		224			224		854	854			
100087500	OAKLAND PARK	FL		10/25/2022		330,467		481			481		1,330	1,330			
100087505	MICA	WA		10/25/2022		453,562		641			641		1,774	1,774			
100087506	DALY CITY	CA		10/25/2022		609,882		681			681		2,289	2,289			
100087507	MIAMI	FL		10/25/2022		161,989		153			153		604	604			
100087509	LAIE	HI		10/25/2022		1,359,530		2,666			2,666		7,996	7,996			
100087511	PALM BAY	FL		10/25/2022		269,534		132			132		1,807	1,807			
100087512	RICHMOND	TX		10/25/2022		314,103		372			372		2,087	2,087			
100087513	FLUSHING	NY		10/25/2022		645,203		585			585		2,261	2,261			
100087514	SALEM	WV		10/25/2022		130,152		189			189		2,315	2,315			
100087515	MARLTON	NJ		10/25/2022		153,509		52			52		492	492			
100087516	MAPLE GROVE	MN		10/25/2022		341,777		268			268		1,867	1,867			
100087518	BOHEMIA	NY		10/25/2022		289,280		128			128		934	934			
100087521	MELROSE	MA		10/25/2022		299,409		157			157		1,377	1,377			
100087522	KISSIMMEE	FL		10/25/2022		1,050,418		865			865		3,720	3,720			
100087525	WESTON	FL		10/25/2022		194,725		71			71		633	633			
100087526	REGO PARK	NY		10/25/2022		469,810		432			432		1,648	1,648			
100087529	BURBANK	CA		10/25/2022		791,088		738			738		2,885	2,885			
100087531	ORCHARD PARK	NY		10/25/2022		234,862		453			453		1,671	1,671			
100087532	MIAMI	FL		10/25/2022		353,134		744			744		1,453	1,453			
100087533	SAINT CLOUD	FL		10/25/2022		408,861		181			181		1,318	1,318			
100087597	Amsterdam	NLD		09/27/2022		19,802							331	331			
100087604	Amsterdam	NLD		09/27/2022		12,576							272	272			
100087606	Amsterdam	NLD		09/27/2022		13,932							299	299			
100087608	Amsterdam	NLD		09/27/2022		45,852							391	391			
100087611	Amsterdam	NLD		09/27/2022		23,675							401	401			
100087616	Amsterdam	NLD		09/27/2022		10,614							91	91			
100087626	Amsterdam	NLD		09/27/2022		7,810							168	168			
100087628	Amsterdam	NLD		09/27/2022		33,101							121	121			
100087630	Amsterdam	NLD		09/27/2022		28,828							109	109			

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	2	3					8	9	10	11	12	13					
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100087631	Amsterdam	NLD		09/27/2022		6,122							131	131			
100087633	Amsterdam	NLD		09/27/2022		9,323							149	149			
100087639	Amsterdam	NLD		09/27/2022		596,037							5,074	5,074			
100087643	Amsterdam	NLD		09/27/2022		383,176							1,988	1,988			
100087644	Amsterdam	NLD		09/27/2022		11,227							183	183			
100087647	Amsterdam	NLD		09/27/2022		6,951							114	114			
100087649	Amsterdam	NLD		09/27/2022		4,236							70	70			
100087651	Amsterdam	NLD		09/27/2022		6,271							102	102			
100087656	Amsterdam	NLD		09/27/2022		7,301							116	116			
100087662	Amsterdam	NLD		09/27/2022		8,896							147	147			
100087665	BRUNSWICK	GA		09/29/2022		227,365		(324)			(324)		4,554	4,554			
100087667	ALBRIGHTSVILLE	PA		09/29/2022		174,527		16			16		456	456			
100087676	HAWTHORNE	CA		09/29/2022		893,571		(229)			(229)		2,082	2,082			
100087678	SUNNYVALE	CA		09/29/2022		1,112,382		(88)			(88)		1,591	1,591			
100087681	SARASOTA	FL		09/29/2022		505,067		(96)			(96)		1,401	1,401			
100087685	MESA	AZ		09/29/2022		505,327		(212)			(212)		861	861			
100087686	MOUNT PLEASANT	SC		09/29/2022		339,684		(151)			(151)		622	622			
100087692	OLYMPIA	WA		09/29/2022		678,307		(196)			(196)		1,077	1,077			
100087696	HONOLULU	HI		09/29/2022		1,084,049		(76)			(76)		3,097	3,097			
100087697	RED OAK	TX		09/29/2022		592,489		(76)			(76)		1,460	1,460			
100087701	PALM HARBOR	FL		09/29/2022		430,980		(131)			(131)		738	738			
100087702	HURST	TX		09/29/2022		310,971		(122)			(122)		1,208	1,208			
100087709	NAPLES	FL		09/29/2022		1,090,661		(497)			(497)		3,818	3,818			
100087710	CLIFTON	NJ		09/29/2022		380,999		(81)			(81)		1,271	1,271			
100087712	TAMPA	FL		09/29/2022		437,492		(583)			(583)		17,223	17,223			
100087715	TARPON SPRINGS	FL		09/29/2022		422,927		(122)			(122)		723	723			
100087721	ARROYO GRANDE	CA		10/07/2022		370,547		(68)			(68)		562	562			
100087722	SYRACUSE	UT		10/07/2022		377,914		(179)			(179)		1,706	1,706			
100087723	PERRIS	CA		10/07/2022		342,209		(85)			(85)		699	699			
100087726	MIDVALE	UT		10/07/2022		286,769		159			159		1,504	1,504			
100087727	WEST COVINA	CA		10/07/2022		518,527		16			16		1,717	1,717			
100087729	GRAPELAND	TX		10/07/2022		1,058,555		205			205		2,722	2,722			
100087730	GLENDALE	CA		10/07/2022		944,567		112			112		1,000	1,000			
100087737	WAILUKU	HI		11/17/2022		750,385		(52)			(52)		1,583	1,583			
100087738	MAUNALOA	HI		11/17/2022		595,010		(20)			(20)		1,292	1,292			
100087740	ABILENE	TX		11/17/2022		237,351		(139)			(139)		351	351			
100087741	LONGBOAT KEY	FL		11/17/2022		1,782,224		135			135		7,073	7,073			
100087750	SARASOTA	FL		11/17/2022		684,357		(148)			(148)		779	779			
100087753	PHOENIX	AZ		11/17/2022		636,135		(13)			(13)		1,450	1,450			
100087755	ANAHEIM	CA		11/17/2022		552,297		(124)			(124)		1,094	1,094			
100087758	MIAMI	FL		11/17/2022		1,034,867		77			77		5,327	5,327			
100087760	STANWOOD	MI		11/17/2022		432,801		78			78		1,832	1,832			
100087761	NORTHBROOK	IL		11/17/2022		272,805		(26)			(26)		236	236			
100087765	SAN DIEGO	CA		11/17/2022		490,361		(177)			(177)		1,576	1,576			
100087766	CONROE	TX		11/17/2022		390,608		(99)			(99)		512	512			
100087767	SUNNY ISLES BEACH	FL		11/17/2022		382,985		(147)			(147)		538	538			
100087768	FULLERTON	CA		11/17/2022		734,055		110			110		1,921	1,921			
100087769	SACRAMENTO	CA		11/17/2022		1,106,168		(255)			(255)		1,830	1,830			
100087770	COCONUT CREEK	FL		11/17/2022		331,902		(2)			(2)		927	927			
100087772	NASHVILLE	TN		11/17/2022		849,619		(330)			(330)		1,748	1,748			
100087774	SACRAMENTO	CA		11/17/2022		446,302		75			75		1,166	1,166			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087775	NORTH MIAMI BEACH	FL		11/17/2022		335,251		241			241		999	999			
100087783	MENIFEE	CA		11/17/2022		1,165,636		(331)			(331)		1,683	1,683			
100087785	PHILADELPHIA	PA		11/17/2022		125,257		(116)			(116)		152	152			
100087788	LOS ANGELES	CA		11/17/2022		1,118,178		(3,102)			(3,102)		48,500	48,500			
100087790	AUSTIN	TX		11/17/2022		331,715		(150)			(150)		529	529			
100087791	MALVERN	PA		11/17/2022		1,115,936		54			54		2,433	2,433			
100087792	PORT SAINT LUCIE	FL		11/17/2022		178,998		(179)			(179)		494	494			
100087795	LOS ANGELES	CA		11/17/2022		1,998,715		(148)			(148)		4,212	4,212			
100087798	ONTARIO	CA		11/17/2022		472,018		(5)			(5)		300	300			
100087799	ESCONDIDO	CA		11/17/2022		742,422		(197)			(197)		1,162	1,162			
100087800	CYPRESS	TX		11/17/2022		283,975		(268)			(268)		2,172	2,172			
100087803	PALM BEACH GARDENS	FL		11/17/2022		490,752		(144)			(144)		636	636			
100087804	FAIRBORN	OH		11/17/2022		395,227		108			108		685	685			
100087811	SANTA CLARA	UT		11/17/2022		437,355		(51)			(51)		919	919			
100087812	GOLDEN	CO		11/17/2022		565,178		(4,220)			(4,220)		311,097	311,097			
100087813	CANYON LAKE	TX		11/17/2022		357,196		(155)			(155)		596	596			
100087815	COLORADO SPRINGS	CO		11/17/2022		280,799		(79)			(79)		598	598			
100087817	SAN DIEGO	CA		11/17/2022		2,033,198		(430)			(430)		4,134	4,134			
100087907	LOS ANGELES	CA		10/18/2022		1,147,949		(178)			(178)		4,212	4,212			
100087908	NORCO	CA		10/18/2022		543,305		(121)			(121)		1,157	1,157			
100087910	ONTARIO	CA		10/18/2022		824,946		(123)			(123)		1,186	1,186			
100087913	BENBROOK	TX		10/18/2022		163,071		(52)			(52)		400	400			
100087914	MIDDLETOWN	NY		10/18/2022		231,088		(4)			(4)		531	531			
100087915	RIALTO	CA		10/25/2022		69,331		10			10		17,044	17,044			
100087916	ESCONDIDO	CA		10/25/2022		436,490		(77)			(77)		738	738			
100087917	SACRAMENTO	CA		10/25/2022		335,051		(92)			(92)		1,137	1,137			
100087918	BALTIMORE	MD		10/25/2022		101,726		(589)			(589)		10,747	10,747			
100087919	SAN FRANCISCO	CA		10/25/2022		5,076,412		(993)			(993)		9,245	9,245			
100087920	GLENDALE	AZ		10/25/2022		548,600		(83)			(83)		1,029	1,029			
100087921	HERNDON	VA		10/25/2022		449,232		29			29		1,019	1,019			
100087922	DAHLONEGA	GA		10/25/2022		188,497		(31)			(31)		1,723	1,723			
100087925	CATHEDRAL CITY	CA		10/25/2022		267,578		(64)			(64)		537	537			
100087926	PORT SAINT LUCIE	FL		10/25/2022		307,567		129			129		844	844			
100087927	MYRTLE BEACH	SC		10/25/2022		381,746		28			28		1,175	1,175			
100087929	KILLINGWORTH	CT		10/25/2022		210,042		(4)			(4)		429	429			
100087930	COMPTON	CA		10/25/2022		290,256		(64)			(64)		523	523			
100087931	DEERFIELD BEACH	FL		10/25/2022		225,142		(90)			(90)		383	383			
100087932	COVINGTON	GA		10/25/2022		219,218		(87)			(87)		627	627			
100087933	MIAMI	FL		10/25/2022		1,903,310		366			366		4,919	4,919			
100087934	DENVER	CO		10/25/2022		437,721		(31)			(31)		847	847			
100087935	LEBANON	NJ		10/25/2022		166,258		(19)			(19)		346	346			
100087936	IRON MOUNTAIN	MI		10/25/2022		352,088		34			34		882	882			
100087937	SUFFOLK	VA		10/25/2022		257,662		(33)			(33)		549	549			
100087938	PLYMOUTH	MN		10/25/2022		534,497		13			13		1,209	1,209			
100087939	VENICE	CA		10/25/2022		1,072,052		97			97		2,421	2,421			
100087940	DALLAS	TX		10/25/2022		214,303		20			20		537	537			
100087941	SALT LAKE CITY	UT		10/25/2022		450,127		(764)			(764)		254,716	254,716			
100087942	LA MESA	CA		10/25/2022		746,597		46			46		2,537	2,537			
100087943	DORAL	FL		10/25/2022		458,029		(132)			(132)		709	709			
100087944	FLAGSTAFF	AZ		10/25/2022		430,307		5			5		881	881			
100087945	MIAMI BEACH	FL		10/25/2022		2,309,541		(40)			(40)		5,210	5,210			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087946	COCONUT CREEK	FL		10/25/2022		414,810		118			118		1,028	1,028			
100087947	HOMESTEAD	FL		10/25/2022		394,080		73			73		947	947			
100087948	CHICAGO	IL		10/25/2022		247,166		(29)			(29)		453	453			
100087949	CHICAGO	IL		10/25/2022		219,632		(28)			(28)		445	445			
100087950	MUSKEGO	WI		10/25/2022		375,965		(62)			(62)		442	442			
100087951	CHICAGO	IL		10/25/2022		159,046		(45)			(45)		288	288			
100087952	GILBERT	AZ		10/25/2022		732,885		(4)			(4)		1,575	1,575			
100087953	SALT LAKE CITY	UT		10/25/2022		189,755		(60)			(60)		342	342			
100087954	MIAMI	FL		10/25/2022		607,247		108			108		1,471	1,471			
100087955	KENNESAW	GA		10/25/2022		514,603		(69)			(69)		966	966			
100087956	PHOENIX	AZ		10/25/2022		231,682		(44)			(44)		504	504			
100087957	ROCKLIN	CA		10/25/2022		622,773		(86)			(86)		1,131	1,131			
100087958	ROSEVILLE	CA		10/25/2022		311,635		(65)			(65)		627	627			
100087959	FRANKLIN	TN		10/25/2022		943,498		109			109		2,396	2,396			
100087960	PALMETTO BAY	FL		10/25/2022		1,051,579		379			379		2,621	2,621			
100087964	PHOENIX	AZ		10/25/2022		343,455		7			7		816	816			
100087965	LAWNDALE	CA		10/25/2022		304,784		(61)			(61)		555	555			
100087966	TAYLORS	SC		10/25/2022		170,626		(13)			(13)		403	403			
100087967	ROSEVILLE	CA		10/25/2022		581,829		5			5		(132)	(132)			
100087968	BRIDGEVILLE	DE		10/25/2022		288,499		(74)			(74)		519	519			
100087969	CHANDLER	AZ		10/25/2022		305,736		(7,002)			(7,002)		298,327	298,327			
100087970	STAFFORD	VA		10/25/2022		330,954		(68)			(68)		684	684			
100087971	LAS VEGAS	NV		10/25/2022		410,693		(37)			(37)		856	856			
100087972	TEMECULA	CA		10/25/2022		617,677		18			18		1,512	1,512			
100087973	MIAMI	FL		10/25/2022		424,707		(59)			(59)		720	720			
100087974	ARLINGTON	TX		10/25/2022		335,793		(17)			(17)		737	737			
100087975	ROANOKE	VA		10/25/2022		225,640		(52)			(52)		480	480			
100087976	TUCSON	AZ		10/25/2022		399,374							925	925			
100087977	MONROE	CT		10/25/2022		254,598		(20)			(20)		558	558			
100087978	GRASS VALLEY	CA		10/25/2022		310,165		(140)			(140)		485	485			
100087979	CAPE CORAL	FL		10/25/2022		315,331		403			403		6,338	6,338			
100087980	HUNTINGTON BEACH	CA		10/25/2022		812,144		(116)			(116)		1,390	1,390			
100087981	ACTON	CA		10/25/2022		497,958		(137)			(137)		1,533	1,533			
100087982	REDMOND	OR		10/25/2022		415,955		(84)			(84)		838	838			
100087983	NICE	CA		10/25/2022		246,612		(103)			(103)		408	408			
100087984	OLIVEHURST	CA		10/25/2022		348,150		(91)			(91)		384	384			
100087985	FORT SMITH	AR		10/25/2022		178,214		(32)			(32)		360	360			
100087986	MONROVIA	MD		10/25/2022		678,200		(91)			(91)		1,287	1,287			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		328,736		(55)			(55)		681	681			
100087989	DAVIE	FL		10/25/2022		575,285		40			40		1,371	1,371			
100087990	WESTON	FL		10/25/2022		380,321		(74)			(74)		800	800			
100087991	LULING	TX		10/25/2022		275,868		(244)			(244)		1,231	1,231			
100087992	FORSYTH	GA		10/25/2022		173,223		(3,352)			(3,352)		169,522	169,522			
100087993	MARINA	CA		10/25/2022		681,342		(79)			(79)		1,406	1,406			
100087994	MCDONOUGH	GA		10/25/2022		429,827		131			131		1,042	1,042			
100087995	LOS ANGELES	CA		10/25/2022		625,581		(82)			(82)		2,869	2,869			
100087996	SYRACUSE	IN		10/25/2022		101,537		(23)			(23)		226	226			
100087997	CHESTER	NH		10/25/2022		200,010		(4)			(4)		474	474			
100087998	MADISONVILLE	LA		10/25/2022		174,008		(61)			(61)		213	213			
100087999	SNOHOMISH	WA		10/25/2022		507,480		(52)			(52)		322	322			
100088000	RENTON	WA		10/25/2022		1,152,433		620			620		2,774	2,774			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088001	PORTLAND	OR		10/25/2022		327,631		20			20		743	743			
100088003	RICHLAND	WA		10/25/2022		213,856		(18)			(18)		492	492			
100088005	PALMETTO BAY	FL		10/25/2022		814,130		129			129		1,816	1,816			
100088006	ROSEDALE	MD		10/25/2022		469,246		(19)			(19)		934	934			
100088007	CYPRESS	CA		10/25/2022		762,062		369			369		2,154	2,154			
100088009	MCMINNVILLE	OR		10/25/2022		741,426		3			3		845	845			
100088010	CANYON LAKE	TX		10/25/2022		155,477		(69)			(69)		307	307			
100088011	FAIRFIELD	CA		10/25/2022		326,035		(51)			(51)		659	659			
100088012	OTHELLO	WA		10/25/2022		328,024		72			72		771	771			
100088013	COLTS NECK	NJ		10/25/2022		1,559,523		1,193			1,193		3,790	3,790			
100088014	OTHELLO	WA		10/25/2022		262,683		(39)			(39)		745	745			
100088015	ROWLETT	TX		10/25/2022		426,584		(173)			(173)		706	706			
100088016	MIAMI	FL		10/25/2022		205,477		(119)			(119)		402	402			
100088017	DORAL	FL		10/25/2022		330,480		(74)			(74)		716	716			
100088018	WASHINGTON	DC		10/25/2022		221,703		(167)			(167)		406	406			
100088019	TRINITY	FL		10/25/2022		365,299		(184)			(184)		666	666			
100088020	HOLLYWOOD	FL		10/25/2022		645,743		(204)			(204)		1,195	1,195			
100088021	KATY	TX		10/25/2022		254,600		(172)			(172)		470	470			
100088022	SARASOTA	FL		10/25/2022		567,903		(1,535)			(1,535)		17,312	17,312			
100088024	REUNION	FL		10/25/2022		418,630		(354)			(354)		686	686			
100088025	CHICAGO	IL		10/25/2022		259,006		(211)			(211)		2,032	2,032			
100088026	TOMBALL	TX		10/25/2022		179,357		5			5		447	447			
100088027	TUCSON	AZ		10/25/2022		160,111		(86)			(86)		331	331			
100088028	SCOTTSDALE	AZ		10/25/2022		210,577		(124)			(124)		422	422			
100088029	CAPE CORAL	FL		10/25/2022		267,220		(257)			(257)		250	250			
100088030	UNION CITY	GA		10/25/2022		126,223		(143)			(143)		207	207			
100088031	ATLANTA	GA		10/25/2022		172,929		(108)			(108)		337	337			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		368,657		(159)			(159)		730	730			
100088033	ROSHARON	TX		10/25/2022		173,361		(77)			(77)		370	370			
100088034	ORLANDO	FL		10/25/2022		186,797		(189)			(189)		506	506			
100088035	KISSIMMEE	FL		10/25/2022		158,233		(203)			(203)		200	200			
100088036	MIAMI BEACH	FL		10/25/2022		156,739		(126)			(126)		279	279			
100088037	BLACKWOOD	NJ		10/25/2022		286,100		(36)			(36)		575	575			
100088038	DORAL	FL		10/25/2022		540,269		(114)			(114)		1,135	1,135			
100088039	WASHINGTON	DC		10/25/2022		434,979		(154)			(154)		706	706			
100088040	KATY	TX		10/25/2022		469,413		(36)			(36)		1,127	1,127			
100088041	CHAMPIONS GATE	FL		10/25/2022		528,297		(153)			(153)		1,005	1,005			
100088043	HAINES CITY	FL		10/25/2022		207,564		(107)			(107)		429	429			
100088044	BALTIMORE	MD		10/25/2022		159,570		(147)			(147)		551	551			
100088045	DORAL	FL		10/25/2022		188,849		(32)			(32)		630	630			
100088046	YUCCA VALLEY	CA		10/25/2022		276,898		(46)			(46)		536	536			
100088047	HOLLYWOOD	FL		10/25/2022		116,678		(92)			(92)		168	168			
100088048	VISALIA	CA		10/25/2022		163,943		7			7		1,124	1,124			
100088049	LAS VEGAS	NV		10/25/2022		267,757		125			125		852	852			
100088050	EAST BOSTON	MA		10/25/2022		1,163,564		(135)			(135)		2,420	2,420			
100088051	SAN MARCOS	TX		10/25/2022		192,069		113			113		550	550			
100088052	KISSIMMEE	FL		10/25/2022		278,043		(112)			(112)		566	566			
100088054	CARSON CITY	NV		10/25/2022		163,987		(60)			(60)		378	378			
100088055	PULASKI	NY		10/25/2022		234,001		(37)			(37)		396	396			
100088056	BRONX	NY		10/25/2022		745,336		364			364		1,624	1,624			
100088057	LAS VEGAS	NV		10/25/2022		483,893		388			388		19,298	19,298			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088058	SAN DIEGO	CA		10/25/2022		1,439,323		122			122		3,604	3,604			
100088059	NAPA	CA		10/25/2022		2,969,445		(552)			(552)		5,552	5,552			
100088060	STAMFORD	CT		10/25/2022		572,854		165			165		1,384	1,384			
100088061	SYRACUSE	NY		10/25/2022		143,460		(91)			(91)		239	239			
100088062	SNOHOMISH	WA		10/25/2022		814,179		3,359			3,359		3,894	3,894			
100088063	KAMUELA	HI		10/25/2022		484,109		73			73		1,220	1,220			
100088064	JUSTIN	TX		10/25/2022		196,588		201			201		1,194	1,194			
100088065	PHILADELPHIA	PA		10/25/2022		342,168		(202)			(202)		531	531			
100088066	TEMECULA	CA		10/25/2022		441,632		57			57		1,110	1,110			
100088067	VIRGINIA BEACH	VA		10/25/2022		287,059		(119)			(119)		500	500			
100088068	RIVERDALE	GA		10/25/2022		168,532		(101)			(101)		321	321			
100088069	KILLEEN	TX		10/25/2022		258,168		(115)			(115)		510	510			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		1,314,723		194			194		3,387	3,387			
100088071	RIDGECREST	CA		10/25/2022		223,720		(107)			(107)		452	452			
100088073	GEORGETOWN	TX		10/25/2022		1,413,858		(415)			(415)		2,554	2,554			
100088074	FORT LAUDERDALE	FL		10/25/2022		1,703,614		1,196			1,196		3,143	3,143			
100088075	KISSIMMEE	FL		10/25/2022		180,862		(268)			(268)		6,599	6,599			
100088076	CHICAGO	IL		10/25/2022		312,685		(23)			(23)		620	620			
100088078	CUTLER BAY	FL		10/25/2022		316,573		(119)			(119)		645	645			
100088079	CORAL SPRINGS	FL		10/25/2022		1,646,492		5,773			5,773		7,348	7,348			
100088080	WINTER HAVEN	FL		10/25/2022		233,543		10			10		569	569			
100088082	LUTZ	FL		10/25/2022		158,390		(182)			(182)		238	238			
100088083	CENTENNIAL	CO		10/25/2022		414,417		(147)			(147)		890	890			
100088086	LAS VEGAS	NV		10/25/2022		233,220		(155)			(155)		426	426			
100088087	SULTAN	WA		10/25/2022		490,926		19			19		1,168	1,168			
100088088	KISSIMMEE	FL		10/25/2022		350,280		(197)			(197)		636	636			
100088089	BALTIMORE	MD		10/25/2022		175,706		(61)			(61)		330	330			
100088090	NORTH MYRTLE BEACH	SC		10/25/2022		304,341		(96)			(96)		676	676			
100088091	JACKSONVILLE	FL		10/25/2022		323,307		(56)			(56)		546	546			
100088092	DENVER	CO		10/25/2022		336,466		(144)			(144)		633	633			
100088093	PHOENIX	AZ		10/25/2022		120,162		(71)			(71)		241	241			
100088094	DANIA BEACH	FL		10/25/2022		167,602		(46)			(46)		359	359			
100088095	OPA LOCKA	FL		10/25/2022		250,809		(67)			(67)		399	399			
100088096	CRYSTAL BEACH	TX		10/25/2022		387,563		(168)			(168)		747	747			
100088097	BOYNTON BEACH	FL		10/25/2022		248,896		(124)			(124)		503	503			
100088098	GREENVILLE	SC		10/25/2022		232,845		(31)			(31)		547	547			
100088099	ORLANDO	FL		10/25/2022		150,319		169			169		3,404	3,404			
100088100	PORTLAND	OR		10/25/2022		498,675		(170)			(170)		1,019	1,019			
100088101	NORTH RICHLAND HILLS	TX		10/25/2022		227,752		(39)			(39)		534	534			
100088102	TEMECULA	CA		10/25/2022		1,435,431		(504)			(504)		3,006	3,006			
100088103	LOS ANGELES	CA		10/25/2022		611,448		(201)			(201)		1,046	1,046			
100088104	LOWELL	MA		10/25/2022		223,309		19			19		559	559			
100088105	CONYERS	GA		10/25/2022		133,569		(100)			(100)		245	245			
100088106	JACKSON	CA		10/25/2022		273,032		(114)			(114)		569	569			
100088107	TEMECULA	CA		10/25/2022		1,073,040		(336)			(336)		2,311	2,311			
100088108	CAPITOL HEIGHTS	MD		10/25/2022		236,892		40			40		597	597			
100088110	ORMOND BEACH	FL		10/25/2022		437,305		(9)			(9)		939	939			
100088111	POMPANO BEACH	FL		10/25/2022		242,573		(65)			(65)		499	499			
100088112	PHOENIX	AZ		10/25/2022		628,264		(264)			(264)		336	336			
100088113	PHOENIX	AZ		10/25/2022		608,274		(177)			(177)		350	350			
100088115	NEW PORT RICHEY	FL		10/25/2022		312,918		(172)			(172)		512	512			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088116	COCOA	FL		10/25/2022		140,512		(107)			(107)		238	238			
100088117	SHOW LOW	AZ		10/25/2022		853,945		9,133			9,133		17,777	17,777			
100088118	CHICAGO	IL		10/25/2022		141,399		(14)			(14)		264	264			
100088119	KELSEYVILLE	CA		10/25/2022		212,043		(132)			(132)		393	393			
100088120	CRANSTON	RI		10/25/2022		224,817		(29)			(29)		388	388			
100088121	BALTIMORE	MD		10/25/2022		120,055		(52)			(52)		238	238			
100088122	PHOENIX	AZ		10/25/2022		197,804		28			28		509	509			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		428,000		(108)			(108)		785	785			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		133,929		(82)			(82)		279	279			
100088125	LAS VEGAS	NV		10/25/2022		184,411		(65)			(65)		406	406			
100088126	ORO VALLEY	AZ		10/25/2022		148,504		19			19		382	382			
100088127	HIALEAH	FL		10/25/2022		219,658		(57)			(57)		984	984			
100088128	PAYSON	UT		10/25/2022		290,664		(88)			(88)		409	409			
100088129	SWEET HOME	OR		10/25/2022		223,641		(155)			(155)		381	381			
100088130	SWEET HOME	OR		10/25/2022		143,292		(232)			(232)		1,515	1,515			
100088131	WEST PALM BEACH	FL		10/25/2022		265,889		881			881		17,822	17,822			
100088132	PORT WENTWORTH	GA		10/25/2022		184,552		(15)			(15)		435	435			
100088133	PORT WENTWORTH	GA		10/25/2022		171,616		(7)			(7)		406	406			
100088135	BAREFOOT BAY	FL		10/25/2022		117,868		(72)			(72)		224	224			
100088136	STATEN ISLAND	NY		10/25/2022		489,351		865			865		1,208	1,208			
100088137	SAN BERNARDINO	CA		10/25/2022		299,698		(166)			(166)		686	686			
100088138	ELKO	NV		10/25/2022		199,240		(130)			(130)		349	349			
100088139	SANTA ANA	CA		10/25/2022		491,735		(279)			(279)		803	803			
100088142	MILTON	FL		10/25/2022		181,515		(72)			(72)		378	378			
100088143	MYRTLE BEACH	SC		10/25/2022		160,433		(243)			(243)		319	319			
100088144	HUNTINGTON PARK	CA		10/25/2022		375,138		(210)			(210)		754	754			
100088146	ROCKPORT	TX		10/25/2022		339,717		(306)			(306)		554	554			
100088147	DAYTONA BEACH	FL		10/25/2022		418,623		(180)			(180)		240	240			
100088148	BIG BEAR CITY	CA		10/25/2022		186,349		(49)			(49)		1,216	1,216			
100088149	PFLUGERVILLE	TX		10/25/2022		343,229		(49)			(49)		730	730			
100088150	KETCHUM	ID		10/25/2022		630,717		(48)			(48)		1,348	1,348			
100088151	CYPRESS	TX		10/25/2022		540,303		68			68		1,193	1,193			
100088153	DELTONA	FL		10/25/2022		196,097		(74)			(74)		370	370			
100088154	FORT WORTH	TX		10/25/2022		106,499		(86)			(86)		184	184			
100088155	MENIFEE	CA		10/25/2022		356,499		(119)			(119)		1,200	1,200			
100088156	LINCOLN	AL		10/25/2022		154,661		(22)			(22)		346	346			
100088157	NEW CUYAMA	CA		10/25/2022		182,058		(159)			(159)		282	282			
100088158	LINCOLN	AL		10/25/2022		154,763		(23)			(23)		346	346			
100088160	HOFFMAN ESTATES	IL		10/25/2022		97,708		66			66		563	563			
100088163	THONOTOSASSA	FL		10/25/2022		875,080		2,632			2,632		2,504	2,504			
100088166	COVINGTON	KY		10/25/2022		115,441		(69)			(69)		203	203			
100088168	PORT SAINT LUCIE	FL		10/25/2022		194,166		(92)			(92)		393	393			
100088169	PANAMA CITY BEACH	FL		10/25/2022		163,834		(113)			(113)		294	294			
100088170	GALT	CA		10/25/2022		370,937		(153)			(153)		741	741			
100088171	PARK CITY	UT		10/25/2022		301,740		(88)			(88)		651	651			
100088172	FORT PIERCE	FL		10/25/2022		253,694		(56)			(56)		564	564			
100088173	TUCSON	AZ		10/25/2022		517,902		(106)			(106)		1,153	1,153			
100088174	MIAMI	FL		10/25/2022		271,033		(106)			(106)		507	507			
100088175	SANTA MARIA	CA		10/25/2022		413,601		49			49		989	989			
100088176	CHICAGO	IL		10/25/2022		152,729		(40)			(40)		330	330			
100088177	MOORE	OK		10/25/2022		168,750		(58)			(58)		354	354			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088178	DENVER	CO		10/25/2022		290,380		140			140		821	821			
100088179	OKLAHOMA CITY	OK		10/25/2022		162,266		(152)			(152)		250	250			
100088180	LONG BEACH	CA		10/25/2022		687,040		274			274		7,532	7,532			
100088181	ST. JOSEPH	MO		10/25/2022		103,900		(8)			(8)		233	233			
100088182	HOUSTON	TX		10/25/2022		151,538		(71)			(71)		1,186	1,186			
100088183	CHICAGO	IL		10/25/2022		144,844		(70)			(70)		226	226			
100088184	SUGAR LAND	TX		10/25/2022		394,066		76			76		971	971			
100088186	HOUSTON	TX		10/25/2022		148,309		20			20		1,611	1,611			
100088187	HOUSTON	TX		10/25/2022		152,450		(80)			(80)		1,069	1,069			
100088188	PICKERINGTON	OH		10/13/2022		307,333		(106)			(106)		677	677			
100088189	TEMPLE CITY	CA		10/13/2022		1,441,770		(10,984)			(10,984)		17,683	17,683			
100088190	LOS ANGELES	CA		10/13/2022		3,213,373		(1,102)			(1,102)		12,619	12,619			
100088191	MISSION VIEJO	CA		10/13/2022		806,776		(346)			(346)		2,036	2,036			
100088192	CONROE	TX		10/13/2022		1,307,577		(155)			(155)		2,397	2,397			
100088193	ALLEN	TX		10/13/2022		330,930		(160)			(160)		778	778			
100088195	SCOTTSDALE	AZ		10/13/2022		1,110,151		(327)			(327)		1,724	1,724			
100088196	SIMI VALLEY	CA		10/13/2022		685,835		(321)			(321)		2,375	2,375			
100088197	SIMI VALLEY	CA		10/13/2022		770,869		(286)			(286)		1,814	1,814			
100088199	SIMI VALLEY	CA		10/13/2022		659,662		(337)			(337)		2,485	2,485			
100088200	SPRING	TX		10/13/2022		660,233		(311)			(311)		1,726	1,726			
100088203	HUNTINGTON BEACH	CA		10/13/2022		1,920,325		(1,002)			(1,002)		4,584	4,584			
100088204	PLANO	TX		10/13/2022		483,860		(376)			(376)		1,800	1,800			
100088205	COLTON	CA		10/13/2022		250,344		(130)			(130)		2,183	2,183			
100088206	LAKE ELSINORE	CA		10/13/2022		374,267		(159)			(159)		1,472	1,472			
100088210	LAHAINA	HI		10/19/2022		285,561		(297)			(297)		2,679	2,679			
100088217	LAWRENCEVILLE	NJ		10/19/2022		395,876		(27)			(27)		856	856			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		97,953		(2,798)			(2,798)		211	211			
100088222	STUART	FL		10/17/2022		265,187		(53)			(53)		873	873			
100088223	KENVIL	NJ		10/17/2022		296,872		(57)			(57)		703	703			
100088224	HOLLYWOOD	FL		10/17/2022		296,273		(102)			(102)		1,033	1,033			
100088225	EAST ORANGE	NJ		10/17/2022		441,690		(105)			(105)		1,199	1,199			
100088226	BELLEVILLE	NJ		10/17/2022		396,545		(78)			(78)		871	871			
100088227	POUGHKEEPSIE	NY		10/17/2022		220,389		(32)			(32)		474	474			
100088228	HOUSTON	TX		10/17/2022		237,030		(45)			(45)		542	542			
100088229	NEW BRUNSWICK	NJ		10/17/2022		318,029		(89)			(89)		712	712			
100088230	ALBANY	NY		10/17/2022		183,118		(30)			(30)		403	403			
100088231	THE BRONX	NY		10/17/2022		679,868		(47)			(47)		1,560	1,560			
100088232	MOUNT VERNON	NY		10/17/2022		683,583		(83)			(83)		1,537	1,537			
100088233	BRISTOL	CT		10/17/2022		151,147		(47)			(47)		313	313			
100088234	COLUMBUS	GA		10/17/2022		86,656		(19)			(19)		290	290			
100088235	YONKERS	NY		10/17/2022		717,600		(49)			(49)		1,606	1,606			
100088236	YONKERS	NY		10/17/2022		643,566		(59)			(59)		1,452	1,452			
100088237	NEW HAVEN	CT		10/17/2022		246,202		(59)			(59)		522	522			
100088238	NEWARK	NJ		10/17/2022		118,008		(24)			(24)		593	593			
100088239	NEWARK	NJ		10/17/2022		460,773		(99)			(99)		1,212	1,212			
100088240	JERSEY CITY	NJ		10/17/2022		743,149		(218)			(218)		1,644	1,644			
100088241	AMENIA	NY		10/17/2022		140,619		(52)			(52)		277	277			
100088242	CENTRAL ISLIP	NY		10/17/2022		430,710		(107)			(107)		985	985			
100088243	BALTIMORE	MD		10/17/2022		167,620		(37)			(37)		406	406			
100088244	NEW HAVEN	CT		10/17/2022		210,360		(46)			(46)		514	514			
100088245	TROY	NY		10/17/2022		134,455		(23)			(23)		289	289			

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100088246	NASHVILLE	NC		10/17/2022		129,259		(32)			(32)		288	288			
100088247	GALLOWAY	NJ		10/17/2022		209,501		(56)			(56)		500	500			
100088248	SOUTHAMPTON	NY		10/17/2022		598,672		(117)			(117)		2,456	2,456			
100088249	NEWARK	NJ		10/17/2022		443,768		(90)			(90)		903	903			
100088250	SOUTH EUCLID	OH		10/17/2022		128,768		(27)			(27)		280	280			
100088251	TRENTON	NJ		10/17/2022		105,455		(40)			(40)		214	214			
100088252	PHILADELPHIA	PA		10/17/2022		201,743		(40)			(40)		621	621			
100088253	NEWARK	NJ		10/17/2022		451,948		(92)			(92)		920	920			
100088254	PENSACOLA	FL		10/17/2022		304,566		(37)			(37)		509	509			
100088255	SARATOGA SPRINGS	NY		10/17/2022		423,473		(11,164)			(11,164)		1,017	1,017			
100088256	VINELAND	NJ		10/17/2022		238,566		(43)			(43)		537	537			
100088257	QUEENS	NY		10/17/2022		855,530		(319)			(319)		1,180	1,180			
100088258	BALTIMORE	MD		10/17/2022		217,605		(43)			(43)		364	364			
100088259	WATERBURY	CT		10/17/2022		180,544		(51)			(51)		465	465			
100088260	BALTIMORE	MD		10/17/2022		224,690		(48)			(48)		332	332			
100088261	WILMINGTON	DE		10/17/2022		99,830		(16)			(16)		189	189			
100088262	BALTIMORE	MD		10/17/2022		199,979		(50)			(50)		311	311			
100088263	SCHENECTADY	NY		10/17/2022		234,810		(90)			(90)		484	484			
100088264	HICKSVILLE	NY		10/17/2022		458,872		(1,003)			(1,003)		18,803	18,803			
100088265	CLIFTON	NJ		10/17/2022		336,416		(91)			(91)		818	818			
100088267	GASTONIA	NC		10/17/2022		116,423		(21)			(21)		306	306			
100088268	TRENTON	NJ		10/17/2022		124,891		(48)			(48)		264	264			
100088270	STANHOPE	NJ		10/17/2022		231,144		(80)			(80)		526	526			
100088271	MIAMI	FL		10/17/2022		305,843		(67)			(67)		520	520			
100088272	ORLANDO	FL		10/17/2022		226,098		(90)			(90)		821	821			
100088273	WORCESTER	MA		10/17/2022		672,131		(179)			(179)		1,502	1,502			
100088274	CHARLOTTE	NC		10/17/2022		88,731		(23)			(23)		199	199			
100088275	PORT WASHINGTON	NY		10/17/2022		502,666		(188)			(188)		1,760	1,760			
100088276	CANTON	OH		10/17/2022		76,932		(18)			(18)		154	154			
100088277	MERRILLVILLE	IN		10/17/2022		190,225		(47)			(47)		435	435			
100088278	WINDER	GA		10/17/2022		214,611		(74)			(74)		307	307			
100088279	IRVINGTON	NJ		10/17/2022		381,959		(65)			(65)		790	790			
100088280	DYER	IN		10/17/2022		246,204		(48)			(48)		589	589			
100088282	BALTIMORE	MD		10/17/2022		89,929		(14)			(14)		129	129			
100088284	PORT NORRIS	NJ		10/17/2022		174,651		(57)			(57)		369	369			
100088285	HOUSTON	TX		10/17/2022		233,919		(49)			(49)		491	491			
100088288	COTTONWD HTS	UT		10/24/2022		1,126,510		(30)			(30)		3,133	3,133			
100088290	BOZEMAN	MT		10/24/2022		591,053		(75)			(75)		1,415	1,415			
100088292	MYRTLE BEACH	SC		10/24/2022		164,606		(5)			(5)		406	406			
100088293	PALM COAST	FL		10/24/2022		512,676		(71)			(71)		1,167	1,167			
100088296	DEDHAM	MA		10/24/2022		331,097		(23)			(23)		1,084	1,084			
100088297	CHINO HILLS	CA		11/10/2022		820,093		(187)			(187)		2,542	2,542			
100088298	LAKE HOPATCONG	NJ		11/10/2022		407,507		(39)			(39)		1,354	1,354			
100088299	BAYVILLE	NJ		11/10/2022		380,070		(33)			(33)		1,198	1,198			
100088300	DELTONA	FL		11/10/2022		584,574		(3)			(3)		1,109	1,109			
100088302	BERNARDSVILLE	NJ		11/10/2022		826,335		(18)			(18)		2,161	2,161			
100088303	HUNTINGTON BEACH	CA		11/10/2022		220,207		(43)			(43)		730	730			
100088304	STAMFORD	CT		11/10/2022		556,409		246			246		1,256	1,256			
100088306	BUDA	TX		11/10/2022		589,652		(239)			(239)		1,351	1,351			
100088307	BIRMINGHAM	AL		11/10/2022		500,091		(50)			(50)		2,251	2,251			
100088309	MILLSBORO	DE		11/10/2022		568,739		253			253		935	935			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088310	LANSING	MI		11/10/2022		214,894		(73)			(73)		495	495			
100088311	DORAL	FL		11/10/2022		438,962		(92)			(92)		997	997			
100088313	HOUSTON	TX		11/10/2022		224,805		(210)			(210)		1,977	1,977			
100088315	MCALESTER	OK		11/10/2022		335,176		(4,637)			(4,637)		200,906	200,906			
100088316	DORAL	FL		11/10/2022		1,065,618		(69)			(69)		5,010	5,010			
100088317	WEST PALM BEACH	FL		11/10/2022		309,833		(98)			(98)		1,539	1,539			
100088318	PHILADELPHIA	PA		11/10/2022		367,487		(97)			(97)		946	946			
100088319	PROSPECT PARK	PA		11/10/2022		246,795		(36)			(36)		669	669			
100088320	SOCIAL CIRCLE	GA		11/10/2022		830,331		167			167		5,698	5,698			
100088324	FRAMINGHAM	MA		11/10/2022		434,781		(164)			(164)		875	875			
100088325	HEATH	OH		11/10/2022		706,037		120			120		454	454			
100088327	STATEN ISLAND	NY		11/10/2022		604,139		328			328		6,390	6,390			
100088328	VERO BEACH	FL		01/06/2023				(80)			(80)		1,271	1,271			
100088330	PERKASIE	PA		01/06/2023				(42)			(42)		664	664			
100088331	CHANDLER	AZ		01/06/2023				(195)			(195)		1,650	1,650			
100088332	SALISBURY	MD		01/06/2023				(296)			(296)		3,406	3,406			
100088333	MOORE	TX		01/06/2023				(154)			(154)		260	260			
100088335	DELRAY BEACH	FL		01/06/2023				(111)			(111)		771	771			
100088336	RIVERSIDE	CA		01/06/2023				(126)			(126)		732	732			
100088337	TAYLORS	SC		01/06/2023				(111)			(111)		186	186			
100088338	HALEIWA	HI		01/06/2023				(259)			(259)		3,320	3,320			
100088339	MIAMI BEACH	FL		01/06/2023				(305)			(305)		4,959	4,959			
100088340	WILDOMAR	CA		01/06/2023				(105)			(105)		3,984	3,984			
100088341	BEAUMONT	CA		01/06/2023				(39)			(39)		898	898			
100088342	LOS ANGELES	CA		01/06/2023				59			59		100	100			
100088343	MANSFIELD	TX		01/06/2023				(154)			(154)		509	509			
100088344	MESA	AZ		01/06/2023				(92)			(92)		1,164	1,164			
100088346	PASADENA	CA		01/06/2023				(2,095)			(2,095)		21,265	21,265			
100088347	OCOEE	FL		01/06/2023				(226)			(226)		663	663			
100088349	RHOME	TX		01/06/2023				(62)			(62)		1,338	1,338			
100088351	PROSPER	TX		01/06/2023				9			9		600	600			
100088353	PLEASANT GROVE	UT		01/06/2023				(43)			(43)		953	953			
100088355	MARYVILLE	TN		01/06/2023				(142)			(142)		391	391			
100088356	POWDER SPRINGS	GA		01/06/2023				(114)			(114)		1,172	1,172			
100088358	CONWAY	SC		01/06/2023				(145)			(145)		323	323			
100088359	GEORGETOWN	TX		01/06/2023				(100)			(100)		628	628			
100088360	CEDAR HILL	TX		01/06/2023				32			32		348	348			
100088361	REYNOLDSBURG	OH		01/06/2023				(63)			(63)		150	150			
100088363	ROSEVILLE	CA		01/06/2023				(144)			(144)		719	719			
100088367	PALM SPRINGS	CA		01/06/2023				(42)			(42)		308	308			
100088368	SEATTLE	WA		01/06/2023				(519)			(519)		1,860	1,860			
100088369	DOUGLASVILLE	GA		01/06/2023				(144)			(144)		451	451			
100088374	SEVIERVILLE	TN		01/06/2023				(227)			(227)		2,242	2,242			
100088376	MIAMI	FL		01/06/2023				60			60		3,123	3,123			
100088378	ANNAPOLIS	MD		01/06/2023				(35)			(35)		615	615			
100088381	MAKAWAO	HI		01/06/2023				(74)			(74)		1,876	1,876			
100088383	SEDONA	AZ		01/06/2023				(51)			(51)		1,548	1,548			
100088384	READING	PA		01/06/2023				(138)			(138)		344	344			
100088385	MIAMI	FL		01/06/2023				(122)			(122)		252	252			
100088390	FORT MITCHELL	AL		01/06/2023				(26)			(26)		410	410			
100088391	ROCK HILL	SC		01/06/2023				(160)			(160)		454	454			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088392	COLLINSVILLE	IL		01/06/2023				(58)			(58)		226	226			
100088394	ISLE OF PALMS	SC		01/06/2023				186			186		6	6			
100088395	ROCK HILL	SC		01/06/2023				(144)			(144)		407	407			
100088396	HINES	OR		01/06/2023				(126)			(126)		434	434			
100088494	Amsterdam	NLD		10/27/2022		22,997							369	369			
100088496	Amsterdam	NLD		10/27/2022		57,395							1,223	1,223			
100088501	Amsterdam	NLD		10/27/2022		24,587							94	94			
100088504	Amsterdam	NLD		10/27/2022		154,123							15,866	15,866			
100088511	Amsterdam	NLD		10/27/2022		250,450							8,729	8,729			
100088524	Amsterdam	NLD		10/27/2022		8,519							136	136			
100088527	Amsterdam	NLD		10/27/2022		148,343							9,915	9,915			
100088533	Amsterdam	NLD		10/27/2022		47,034							184	184			
100088538	Amsterdam	NLD		10/27/2022		14,880							317	317			
100088540	Amsterdam	NLD		10/27/2022		13,773							220	220			
100088543	Amsterdam	NLD		10/27/2022		27,847							593	593			
100088545	Amsterdam	NLD		10/27/2022		151,040							119	119			
100088549	Amsterdam	NLD		10/27/2022		42,588							689	689			
100088555	Amsterdam	NLD		10/27/2022		7,028							111	111			
100088557	Amsterdam	NLD		10/27/2022		12,754							272	272			
100088559	Amsterdam	NLD		10/27/2022		12,329							263	263			
100088562	Amsterdam	NLD		10/27/2022		28,749							463	463			
100088563	Amsterdam	NLD		10/27/2022		12,711							206	206			
100088568	Amsterdam	NLD		10/27/2022		12,692							204	204			
100088576	Amsterdam	NLD		10/27/2022		13,605							290	290			
100088580	Amsterdam	NLD		10/27/2022		9,798							153	153			
100088789	MORRISTOWN	TN		11/15/2022		554,510		70			70		1,355	1,355			
100088790	MISHAWAKA	IN		11/15/2022		118,140		(62)			(62)		422	422			
100088791	GLENWOOD SPRINGS	CO		11/15/2022		698,779		10			10		1,493	1,493			
100088792	BLUE RIDGE	GA		11/15/2022		264,644		94			94		703	703			
100088793	SPRINGBORO	PA		11/15/2022		258,434		9			9		501	501			
100088794	SPOKANE	WA		11/15/2022		155,412		(71)			(71)		297	297			
100088795	MUNCIE	IN		11/15/2022		203,549		41			41		864	864			
100088796	MANSFIELD	TX		11/15/2022		424,883		(132)			(132)		741	741			
100088800	SINKING SPRING	PA		11/15/2022		403,846		(140)			(140)		504	504			
100088801	LAKE ELSINORE	CA		11/15/2022		475,099		(118)			(118)		791	791			
100088802	FLORIDA CITY	FL		11/15/2022		190,591		(126)			(126)		268	268			
100088803	DECATUR	GA		11/15/2022		138,563		(94)			(94)		179	179			
100088804	RIVERSIDE	CA		11/15/2022		1,081,466		(175)			(175)		2,062	2,062			
100088805	HOOD RIVER	OR		11/15/2022		135,439		(66)			(66)		233	233			
100088806	STONEVILLE	NC		11/15/2022		147,372		(76)			(76)		194	194			
100088807	HOMESTEAD	FL		11/15/2022		256,528		(191)			(191)		348	348			
100088808	MACOMB	MI		11/15/2022		361,149		(95)			(95)		406	406			
100088809	POWDER SPRINGS	GA		11/15/2022		157,023		(83)			(83)		255	255			
100088810	POMPANO BEACH	FL		11/15/2022		187,948		(119)			(119)		327	327			
100088812	HEMET	CA		11/15/2022		300,580		(100)			(100)		537	537			
100088813	BEAVERCREEK	OH		11/15/2022		601,108		(3)			(3)		399	399			
100088814	INGLEWOOD	CA		11/15/2022		752,573		(193)			(193)		1,498	1,498			
100088815	SAN FRANCISCO	CA		11/15/2022		889,675		(214)			(214)		2,179	2,179			
100088816	CALHAN	CO		11/15/2022		302,545		(45)			(45)		403	403			
100088817	CRAWFORD	GA		11/15/2022		161,865		(36)			(36)		340	340			
100088818	SMYRNA	TN		11/15/2022		221,988		(60)			(60)		271	271			

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100088819	BROOKLYN	NY		11/15/2022		1,422,708		1,107			1,107		3,891	3,891			
100088821	MORRISTOWN	VT		11/15/2022		279,534		65			65		858	858			
100088822	GLENDALE	AZ		11/15/2022		104,730		(64)			(64)		190	190			
100088823	LAYTON	UT		11/15/2022		1,518,654		433			433		3,830	3,830			
100088824	MONROE	NC		11/15/2022		290,815		(52)			(52)		177	177			
100088825	SCOTTSDALE	AZ		11/15/2022		1,067,332		190			190		800	800			
100088826	SCOTTSDALE	AZ		11/15/2022		1,040,915		211			211		782	782			
100088827	BRANDON	FL		11/15/2022		431,407		111			111		624	624			
100088828	ARLINGTON	WA		11/15/2022		642,227		(64)			(64)		1,262	1,262			
100088829	NORTH RIVERSIDE	IL		11/15/2022		109,255		(74)			(74)		171	171			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		518,968		82			82		1,329	1,329			
100088831	NAPLES	FL		11/15/2022		102,760		(37)			(37)		218	218			
100088832	CHARLOTTE	NC		11/15/2022		200,149		(68)			(68)		396	396			
100088833	BURLINGTON	WI		11/15/2022		740,833		82			82		826	826			
100088834	IVINS	UT		11/15/2022		991,088		84			84		1,121	1,121			
100088835	BARDONIA	NY		11/15/2022		389,293		173			173		709	709			
100088836	ANTIOCH	CA		11/15/2022		619,760		(15)			(15)		1,421	1,421			
100088837	LEAGUE CITY	TX		11/15/2022		489,724		(78)			(78)		1,407	1,407			
100088838	BATTLE GROUND	WA		11/15/2022		316,150		(19)			(19)		724	724			
100088839	VICTORVILLE	CA		11/15/2022		265,491		4			4		626	626			
100088840	BLUFFTON	SC		11/15/2022		231,220		(31)			(31)		477	477			
100088841	DALTON	GA		11/15/2022		142,371		(118)			(118)		153	153			
100088842	LAS VEGAS	NV		11/15/2022		229,178		24			24		571	571			
100088843	MENIFEE	CA		11/15/2022		596,089		187			187		1,577	1,577			
100088844	RICHMOND	CA		11/15/2022		246,800		(27)			(27)		536	536			
100088845	WARMINSTER	PA		11/15/2022		421,027		94			94		1,032	1,032			
100088846	BAL HARBOUR	FL		11/15/2022		377,253		(34)			(34)		820	820			
100088848	WORTHINGTON	OH		11/15/2022		273,048		100			100		726	726			
100088849	WINTER GARDEN	FL		11/15/2022		1,973,196		(308)			(308)		3,861	3,861			
100088850	PETALUMA	CA		11/15/2022		386,587		16			16		913	913			
100088851	ELKTON	MD		11/15/2022		197,560		33			33		494	494			
100088852	PALM BEACH GARDENS	FL		11/15/2022		642,124		125			125		1,497	1,497			
100088853	CUMMING	GA		11/15/2022		883,857		608			608		2,402	2,402			
100088854	OREGON CITY	OR		11/15/2022		420,305		34			34		1,020	1,020			
100088855	PEORIA	AZ		11/15/2022		503,224		63			63		1,255	1,255			
100088858	YULEE	FL		11/15/2022		314,577		(17)			(17)		652	652			
100088859	FARMINGTON	MN		11/15/2022		312,969		(23)			(23)		698	698			
100088860	VOLO	IL		11/15/2022		165,254		(56)			(56)		14,506	14,506			
100088861	SEATTLE	WA		11/15/2022		371,219		33			33		924	924			
100088863	LEWISVILLE	TX		11/15/2022		551,192		96			96		1,570	1,570			
100088864	TOMBALL	TX		11/15/2022		143,550		(99)			(99)		831	831			
100088865	SAN MATEO	CA		11/15/2022		963,716		(86)			(86)		4,847	4,847			
100088866	HALLANDALE BEACH	FL		11/15/2022		516,560		83			83		1,144	1,144			
100088867	SANTA ROSA BEACH	FL		11/15/2022		312,683		(38)			(38)		678	678			
100088868	WASHINGTON	UT		11/15/2022		1,175,291		(296)			(296)		5,500	5,500			
100088869	LODI	CA		11/15/2022		626,070		(123)			(123)		1,103	1,103			
100088870	LANCASTER	KY		11/15/2022		291,830		18			18		802	802			
100088871	HIALEAH	FL		11/15/2022		206,071		139			139		4,387	4,387			
100088872	BRIGHTON	CO		11/15/2022		348,823		(52)			(52)		700	700			
100088873	KING OF PRUSSIA	PA		11/15/2022		328,862		(81)			(81)		576	576			
100088874	TAMPA	FL		11/15/2022		177,744		9			9		431	431			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088875	PORT SAINT LUCIE	FL		11/15/2022		342,497		(292)			(292)		1,739	1,739			
100088876	BEDFORD	OH		11/15/2022		96,706		(34)			(34)		112	112			
100088877	LAS VEGAS	NV		11/15/2022		752,952		351			351		2,064	2,064			
100088878	LAUREL	MD		11/15/2022		412,743		41			41		979	979			
100088879	DENVER	CO		11/15/2022		329,668		(105)			(105)		1,657	1,657			
100088880	LAS VEGAS	NV		11/15/2022		880,332		(13)			(13)		1,972	1,972			
100088881	IRVING	TX		11/15/2022		201,316		(35)			(35)		570	570			
100088882	YUKON	OK		11/15/2022		463,593		1			1		1,468	1,468			
100088883	SMYRNA	GA		11/15/2022		344,896		(61)			(61)		624	624			
100088884	GILBERT	AZ		11/15/2022		500,873		(16)			(16)		1,093	1,093			
100088885	DALLAS	GA		11/15/2022		314,988		(89)			(89)		580	580			
100088886	LAS VEGAS	NV		11/15/2022		237,824		27			27		575	575			
100088887	ORLANDO	FL		11/15/2022		322,458		(50)			(50)		742	742			
100088888	PALMDALE	CA		11/15/2022		473,288		(384)			(384)		11,199	11,199			
100088889	HOUSTON	TX		11/15/2022		223,180		(122)			(122)		412	412			
100088890	RICHFIELD	UT		11/15/2022		244,914		(72)			(72)		815	815			
100088891	MYRTLE BEACH	SC		11/15/2022		204,508		(122)			(122)		376	376			
100088893	MILLVILLE	NJ		11/15/2022		100,219		97			97		1,748	1,748			
100088894	WHITING	IN		11/15/2022		218,289		(64)			(64)		335	335			
100088896	KANSAS CITY	KS		11/15/2022		118,882		(108)			(108)		154	154			
100088897	LAS VEGAS	NV		11/15/2022		635,003		56			56		1,967	1,967			
100088901	GRIFFIN	GA		11/15/2022		102,525		1			1		296	296			
100088902	OCALA	FL		11/15/2022		144,603		(106)			(106)		243	243			
100088903	SCHENECTADY	NY		11/15/2022		157,105		(75)			(75)		231	231			
100088905	ORLANDO	FL		11/15/2022		221,925		19			19		722	722			
100088906	HOUSTON	TX		11/15/2022		118,777		(188)			(188)		125	125			
100088907	SAINT PETERSBURG	FL		11/15/2022		266,519		(229)			(229)		348	348			
100088908	JACKSONVILLE	FL		11/15/2022		167,475		(204)			(204)		178	178			
100088909	LUTZ	FL		11/15/2022		250,879		(172)			(172)		257	257			
100088910	GALLOWAY	NJ		11/15/2022		104,586		(80)			(80)		108	108			
100088911	DUBLIN	OH		11/15/2022		151,234		(18)			(18)		336	336			
100088912	HOMESTEAD	FL		11/15/2022		335,911		(200)			(200)		557	557			
100088913	MALDEN	MA		11/15/2022		407,181		(96)			(96)		812	812			
100088914	SCOTTSDALE	AZ		11/15/2022		318,061		(277)			(277)		426	426			
100088915	KATY	TX		11/15/2022		305,511		(1,458)			(1,458)		635	635			
100088916	BELTON	TX		11/15/2022		613,038		(227)			(227)		1,120	1,120			
100088917	KISSIMMEE	FL		11/15/2022		181,054		(84)			(84)		355	355			
100088918	HARRISBURG	PA		11/15/2022		114,369		(65)			(65)		142	142			
100088919	DORAL	FL		11/15/2022		390,091		(436)			(436)		374	374			
100088920	EDGEWATER	FL		11/15/2022		163,894		(163)			(163)		306	306			
100088921	CAROLINA BEACH	NC		11/15/2022		170,464		(25)			(25)		378	378			
100088922	SANFORD	FL		11/15/2022		168,256		(175)			(175)		1,232	1,232			
100088923	PINELLAS PARK	FL		11/15/2022		202,680		(122)			(122)		363	363			
100088924	HOLLYWOOD	FL		11/15/2022		116,564		(16)			(16)		259	259			
100088925	PALM BEACH	FL		11/15/2022		259,882		(121)			(121)		471	471			
100088928	FLOWERY BRANCH	GA		11/15/2022		317,122		(58)			(58)		668	668			
100088929	TUXEDO PARK	NY		11/15/2022		1,214,573		717			717		2,524	2,524			
100088931	CANTON	OH		11/15/2022		96,892		(7)			(7)		233	233			
100088932	CUDJOE KEY	FL		11/15/2022		535,964		109			109		1,050	1,050			
100088933	TUCSON	AZ		11/15/2022		158,455		(220)			(220)		176	176			
100088934	JACKSONVILLE	FL		11/15/2022		106,640		(100)			(100)		173	173			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088935	MURRELLS INLET	SC		11/15/2022		338,861		(33)			(33)		736	736			
100088936	CHIPPEWA LAKE	OH		11/15/2022		127,878		(8)			(8)		279	279			
100088937	KISSIMMEE	FL		11/15/2022		184,893		(50)			(50)		387	387			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		178,788		(52)			(52)		373	373			
100088940	MIAMI	FL		11/15/2022		435,658		21			21		981	981			
100088941	HILO	HI		11/15/2022		389,709		(96)			(96)		776	776			
100088942	RIO RICO	AZ		11/15/2022		282,449		(35)			(35)		597	597			
100088943	SCRANTON	PA		11/15/2022		153,563		(46)			(46)		297	297			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		614,773		31			31		1,384	1,384			
100088946	BOLTON	CT		11/15/2022		172,381		35			35		412	412			
100088947	LAS VEGAS	NV		11/15/2022		173,681		(31)			(31)		375	375			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022		166,215		(109)			(109)		289	289			
100088949	MALIBU	CA		11/15/2022		1,803,978		(72)			(72)		4,034	4,034			
100088950	AVON PARK	FL		11/15/2022		158,350		(41)			(41)		639	639			
100088951	HOLLYWOOD	FL		11/15/2022		465,772		(96)			(96)		908	908			
100088952	AVENTURA	FL		11/15/2022		456,907		(11)			(11)		974	974			
100088954	FORT WORTH	TX		11/15/2022		120,099		(192)			(192)		1,135	1,135			
100088955	NORTH BERGEN	NJ		11/15/2022		425,999		179			179		643	643			
100088956	SCOTTSDALE	AZ		11/15/2022		308,166		(213)			(213)		521	521			
100088957	BOUND BROOK	NJ		11/15/2022		387,743		64			64		818	818			
100088958	HARTWELL	GA		11/15/2022		149,421		6			6		351	351			
100088960	PLANTATION	FL		11/15/2022		107,290		(5)			(5)		246	246			
100088961	PHOENIX	AZ		11/15/2022		551,291		(153)			(153)		1,124	1,124			
100088962	VOLCANO	HI		11/15/2022		479,617		(52)			(52)		1,015	1,015			
100088963	LAVALLETTE	NJ		11/15/2022		921,628		(282)			(282)		1,782	1,782			
100088964	PHOENIX	AZ		11/15/2022		135,160		(120)			(120)		197	197			
100088965	ORLANDO	FL		11/15/2022		103,646		(50)			(50)		217	217			
100088966	OCALA	FL		11/15/2022		196,041		8			8		441	441			
100088967	DELRAY BEACH	FL		11/15/2022		206,620		(91)			(91)		603	603			
100088968	NAPLES	FL		11/15/2022		533,707		(190)			(190)		927	927			
100088969	TOMBALL	TX		11/15/2022		159,846		(607)			(607)		6,972	6,972			
100088970	BISCAYNE PARK	FL		11/15/2022		835,571		(169)			(169)		1,588	1,588			
100088971	KISSIMMEE	FL		11/15/2022		196,205		52			52		482	482			
100088972	WILTON MANORS	FL		11/15/2022		656,292		(73)			(73)		1,321	1,321			
100088973	KISSIMMEE	FL		11/15/2022		218,529		(93)			(93)		419	419			
100088974	PHOENIX	AZ		11/15/2022		184,753		(12)			(12)		423	423			
100088975	ORLANDO	FL		11/15/2022		185,661		(211)			(211)		4,494	4,494			
100088977	SCOTTSDALE	AZ		11/15/2022		187,564		(9)			(9)		439	439			
100088978	HALLANDALE BEACH	FL		11/15/2022		199,897		(54)			(54)		418	418			
100088979	TRENTON	NJ		11/15/2022		106,980		(25)			(25)		203	203			
100088980	TREASURE ISLAND	FL		11/15/2022		282,702		(41)			(41)		799	799			
100088982	RIVIERA BEACH	FL		11/15/2022		374,529		(50)			(50)		791	791			
100088983	DORAL	FL		11/15/2022		227,847		(53)			(53)		478	478			
100088984	LACEY	WA		11/15/2022		173,840		(67)			(67)		662	662			
100088985	PORT CHESTER	NY		11/15/2022		564,356		487			487		1,350	1,350			
100088986	LAS VEGAS	NV		11/15/2022		160,322		(40)			(40)		344	344			
100088987	BOLINGBROOK	IL		11/15/2022		195,744		(43)			(43)		391	391			
100088988	MIAMI	FL		11/15/2022		434,252		(233)			(233)		634	634			
100088989	OXNARD	CA		11/15/2022		256,174		(83)			(83)		520	520			
100088990	STOCKBRIDGE	GA		11/15/2022		184,621		(120)			(120)		321	321			
100088991	PLANTATION	FL		11/15/2022		599,917		(327)			(327)		1,377	1,377			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088992	BROOKHAVEN	GA		11/15/2022		385,455		(182)			(182)		699	699			
100088993	ALBEMARLE	NC		11/15/2022		147,964		(143)			(143)		258	258			
100088994	COLUMBUS	OH		11/15/2022		182,352		(50)			(50)		353	353			
100088996	DAYTON	OH		11/15/2022		101,278		(21)			(21)		212	212			
100089002	WINTER HAVEN	FL		11/04/2022		140,375		(430)			(430)		1,083	1,083			
100089006	FORT PIERCE	FL		11/04/2022		316,893		(127)			(127)		399	399			
100089007	PALMDALE	CA		11/04/2022		220,565		(76)			(76)		667	667			
100089013	LOS ANGELES	CA		11/04/2022		2,028,107		(594)			(594)		3,797	3,797			
100089019	FORT LAUDERDALE	FL		11/04/2022		158,830		(105)			(105)		210	210			
100089024	PORTLAND	OR		11/04/2022		322,591		(111)			(111)		724	724			
100089026	RIO LINDA	CA		11/04/2022		633,979		(288)			(288)		2,128	2,128			
100089029	LOS ANGELES	CA		11/04/2022		658,481		(155)			(155)		1,303	1,303			
100089031	MORENO VALLEY	CA		11/04/2022		538,312		(203)			(203)		948	948			
100089032	ESCONDIDO	CA		11/04/2022		784,272		(189)			(189)		1,330	1,330			
100089033	VALLEJO	CA		11/04/2022		362,383		(33)			(33)		797	797			
100089034	OAKDALE	CA		11/04/2022		650,352		(136)			(136)		1,195	1,195			
100089035	AUBURN	WA		11/04/2022		350,817		(232)			(232)		1,981	1,981			
100089038	OCOEE	FL		11/04/2022		423,181		238			238		5,848	5,848			
100089039	ORLANDO	FL		11/04/2022		268,605		93			93		731	731			
100089041	INGLEWOOD	CA		11/04/2022		248,500		37			37		647	647			
100089043	SPRINGFIELD	OR		11/04/2022		417,649		29			29		1,032	1,032			
100089044	HONOLULU	HI		11/04/2022		889,605		308			308		2,404	2,404			
100089045	WEST HILLS	CA		11/04/2022		988,171		171			171		2,457	2,457			
100089050	BUFORD	GA		01/06/2023				1			1		1,862	1,862			
100089052	PLUMAS LAKE	CA		01/06/2023				(72)			(72)		593	593			
100089053	DESERT HOT SPRINGS	CA		01/06/2023				(73)			(73)		818	818			
100089054	COPPEROPOLIS	CA		01/06/2023				(102)			(102)		1,132	1,132			
100089055	CICERO	IL		01/06/2023				(27)			(27)		296	296			
100089056	FORT MYERS	FL		01/06/2023				(61)			(61)		838	838			
100089060	BELL CANYON	CA		01/06/2023				61			61		1,000	1,000			
100089061	WATERFORD	MI		01/06/2023				(123)			(123)		170	170			
100089063	FRISCO	CO		01/06/2023				(247)			(247)		888	888			
100089064	PALATINE	IL		01/06/2023				24			24		269	269			
100089065	TAYLORS	SC		01/06/2023				(54)			(54)		280	280			
100089067	OAKHURST	NJ		01/06/2023				(59)			(59)		683	683			
100089069	MINIER	IL		01/06/2023				38			38		304	304			
100089070	SEVIERVILLE	TN		01/06/2023				(108)			(108)		546	546			
100089071	CEDAR HILL	TX		01/06/2023				(14)			(14)		315	315			
100089072	LAKE ELSINORE	CA		01/06/2023				(158)			(158)		649	649			
100089073	HOMER GLEN	IL		01/06/2023				599			599		1,814	1,814			
100089074	TAMPA	FL		01/06/2023				(122)			(122)		2,142	2,142			
100089075	SIMPSONVILLE	SC		01/06/2023				(97)			(97)		1,158	1,158			
100089076	NICEVILLE	FL		01/06/2023				88			88		6,349	6,349			
100089085	MODESTO	CA		01/06/2023				(108)			(108)		259	259			
100089097	EASLEY	SC		01/06/2023				(38)			(38)		457	457			
100089100	EASLEY	SC		01/06/2023				(48)			(48)		264	264			
100089101	FORT WORTH	TX		01/06/2023				(90)			(90)		503	503			
100089200	CAROLINA BEACH	NC		11/18/2022		298,491		15			15		1,486	1,486			
100089201	SCOTTSDALE	AZ		11/18/2022		301,458		(21)			(21)		719	719			
100089202	DESTIN	FL		11/18/2022		459,669		(83)			(83)		1,203	1,203			
100089203	ANACORTES	WA		11/18/2022		462,124		(163)			(163)		4,390	4,390			

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100089204	TEMPE	AZ		11/18/2022		485,640		(70)			(70)		1,105	1,105			
100089205	BURLESON	TX		11/18/2022		329,243		(174)			(174)		626	626			
100089206	MESA	AZ		11/18/2022		871,781		(93)			(93)		968	968			
100089207	SANTA CRUZ	CA		11/18/2022		1,188,224		(226)			(226)		2,094	2,094			
100089209	MUNDELEIN	IL		11/18/2022		185,435		27			27		707	707			
100089211	COEUR D ALENE	ID		11/18/2022		384,114		52			52		1,048	1,048			
100089215	LOS ANGELES	CA		11/18/2022		1,795,150		22			22		289	289			
100089220	BEAUFORT	SC		11/18/2022		342,674		(107)			(107)		493	493			
100089221	ATLANTA	GA		11/18/2022		390,561		11			11		879	879			
100089223	LA PUENTE	CA		01/26/2023				(96)			(96)		1,351	1,351			
100089224	VANCOUVER	WA		01/26/2023				(857)			(857)		43,608	43,608			
100089225	LAS VEGAS	NV		01/26/2023				(373)			(373)		1,803	1,803			
100089226	LAKESIDE	CA		01/26/2023				(18)			(18)		1,216	1,216			
100089227	RENO	NV		01/26/2023				45			45		3,601	3,601			
100089228	EAGLE	ID		01/26/2023				(283)			(283)		169	169			
100089229	WEST SACRAMENTO	CA		01/26/2023				(112)			(112)		558	558			
100089230	FRESNO	CA		01/26/2023				191			191		1,070	1,070			
100089232	NORTH PALM BEACH	FL		01/26/2023				(191)			(191)		676	676			
100089233	DIAMOND BAR	CA		01/26/2023				(13)			(13)		6,218	6,218			
100089234	LOMITA	CA		01/26/2023				(54)			(54)		1,372	1,372			
100089235	MILFORD	CT		01/26/2023				304			304		1,185	1,185			
100089236	KENT	WA		01/26/2023				(49)			(49)		1,746	1,746			
100089238	FLANDERS	NJ		01/26/2023				990			990		1,389	1,389			
100089239	COLONIA	NJ		01/26/2023				(398)			(398)		1,189	1,189			
100089240	KISSIMMEE	FL		01/26/2023				(133)			(133)		897	897			
100089241	PONDER	TX		01/26/2023				68			68		935	935			
100089242	FINDLAY	OH		01/26/2023				(213)			(213)		347	347			
100089243	FULSHEAR	TX		01/26/2023				(114)			(114)		816	816			
100089244	MIAMI	FL		01/26/2023				(123)			(123)		794	794			
100089245	UPPER MARLBORO	MD		01/26/2023				29			29		615	615			
100089246	CRESSKILL	NJ		01/26/2023				(522)			(522)		1,955	1,955			
100089247	CHINO	CA		01/26/2023				(170)			(170)		1,137	1,137			
100089248	NEW BRITAIN	CT		01/26/2023				(205)			(205)		548	548			
100089249	CHICAGO	IL		01/26/2023				109			109		311	311			
100089250	STOCKTON	CA		01/26/2023				(25)			(25)		1,034	1,034			
100089251	BRIDGEPORT	CT		01/26/2023				1,310			1,310		1,417	1,417			
100089252	STOCKTON	CA		01/26/2023				332			332		1,912	1,912			
100089253	GARLAND	TX		01/26/2023				(37)			(37)		659	659			
100089254	SLIDELL	LA		01/26/2023				204			204		595	595			
100089255	CLOSTER	NJ		01/26/2023				(258)			(258)		1,628	1,628			
100089256	RALEIGH	NC		01/26/2023				891			891		2,986	2,986			
100089257	ST. PETERSBURG	FL		01/26/2023				63			63		392	392			
100089259	COLORADO SPRINGS	CO		01/26/2023				(170)			(170)		409	409			
100089260	SACRAMENTO	CA		01/26/2023				(170)			(170)		589	589			
100089261	ALLONS	TN		01/26/2023				(135)			(135)		226	226			
100089262	TEMPLE TERRACE	FL		01/26/2023				(107)			(107)		232	232			
100089263	SUN VALLEY	CA		01/26/2023				(151)			(151)		1,397	1,397			
100089264	ELGIN	IL		01/26/2023				(76)			(76)		860	860			
100089265	EL PASO	TX		01/26/2023				4,427			4,427		2,245	2,245			
100089266	MACHESNEY PARK	IL		01/26/2023				(65)			(65)		299	299			
100089267	MERCED	CA		01/26/2023				18			18		851	851			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089268	OAK PARK	MI		01/26/2023				(369)			(369)		188	188			
100089269	BLACKLICK	OH		01/26/2023				1			1		489	489			
100089270	ALEDO	TX		01/26/2023				(369)			(369)		701	701			
100089271	LOS ANGELES	CA		01/26/2023				(329)			(329)		830	830			
100089272	WATKINS	CO		01/26/2023				(245)			(245)		591	591			
100089273	PHILADELPHIA	PA		01/26/2023				(183)			(183)		347	347			
100089274	LAGUNA NIGUEL	CA		01/26/2023				(337)			(337)		5,444	5,444			
100089275	ROSENBERG	TX		01/26/2023				(338)			(338)		455	455			
100089276	NEW BOSTON	MI		01/26/2023				(495)			(495)		244	244			
100089277	PLANT CITY	FL		01/26/2023				(158)			(158)		295	295			
100089278	LITTLE ELM	TX		01/26/2023				(599)			(599)		177	177			
100089279	SARASOTA	FL		01/26/2023				421			421		1,170	1,170			
100089280	RICHMOND	CA		01/26/2023				(1,426)			(1,426)		55,015	55,015			
100089281	LITTLETON	CO		01/26/2023				55			55		1,937	1,937			
100089282	AUSTIN	TX		01/26/2023				7,901			7,901		(1,774)	(1,774)			
100089283	CHELTENHAM	PA		01/26/2023				(204)			(204)		1,989	1,989			
100089284	FORT WORTH	TX		01/26/2023				130			130		974	974			
100089285	FREDERICK	MD		01/26/2023				(119)			(119)		610	610			
100089286	PALM DESERT	CA		01/26/2023				(373)			(373)		951	951			
100089287	SEQUIM	WA		01/26/2023				(182)			(182)		453	453			
100089288	ALTO	NM		01/26/2023				(179)			(179)		599	599			
100089289	LONG BEACH	CA		01/26/2023				(229)			(229)		1,266	1,266			
100089290	JOSHUA TREE	CA		01/26/2023				(133)			(133)		1,142	1,142			
100089291	SMITHVILLE	TX		01/26/2023				(98)			(98)		583	583			
100089292	LONG BEACH	CA		01/26/2023				(228)			(228)		453	453			
100089293	DUMONT	NJ		01/26/2023				(316)			(316)		869	869			
100089294	ROSEVILLE	CA		01/26/2023				(247)			(247)		645	645			
100089295	SPENCERVILLE	MD		01/26/2023				(95)			(95)		1,077	1,077			
100089296	MANOR	TX		01/26/2023				(194)			(194)		620	620			
100089297	HENDERSON	NV		01/26/2023				(438)			(438)		773	773			
100089373	COTTONWOOD	AZ		11/17/2022		401,244		(27)			(27)		958	958			
100089374	QUEEN CREEK	AZ		11/17/2022		1,457,065		678			678		4,257	4,257			
100089375	BLUFFDALE	UT		11/17/2022		491,440		116			116		1,321	1,321			
100089376	SALINAS	CA		11/17/2022		258,494		(76)			(76)		459	459			
100089377	OGDEN	UT		11/17/2022		291,464		(122)			(122)		526	526			
100089378	THORNVILLE	OH		11/17/2022		140,558		(79)			(79)		3,289	3,289			
100089380	BEAVERCREEK	OH		11/17/2022		212,378		(107)			(107)		422	422			
100089382	NAPERVILLE	IL		11/17/2022		201,085		(63)			(63)		284	284			
100089383	FORT MYERS	FL		11/17/2022		437,842		(695)			(695)		13,575	13,575			
100089385	ORLANDO	FL		11/17/2022		931,568		(141)			(141)		2,013	2,013			
100089387	HOLLYWOOD	FL		11/17/2022		117,062		(87)			(87)		724	724			
100089390	CULVER CITY	CA		11/17/2022		1,117,472		(306)			(306)		1,990	1,990			
100089391	SAN FRANCISCO	CA		11/17/2022		511,487		(155)			(155)		1,114	1,114			
100089392	ASHEVILLE	NC		11/17/2022		299,283		(219)			(219)		473	473			
100089394	NEW BERN	NC		11/17/2022		198,601		(98)			(98)		226	226			
100089395	EASTVALE	CA		11/17/2022		805,770		(174)			(174)		1,557	1,557			
100089400	NORTH CALDWELL	NJ		11/17/2022		1,036,007		521			521		2,062	2,062			
100089403	ARGYLE	TX		11/17/2022		441,202		(353)			(353)		7,020	7,020			
100089404	GRAND PRAIRIE	TX		11/17/2022		366,917		79			79		2,774	2,774			
100089405	CROSBY	TX		11/17/2022		181,913		(34)			(34)		251	251			
100089406	ABILENE	TX		11/17/2022		279,692		(36)			(36)		451	451			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089407	MURRELLS INLET	SC		11/17/2022		1,944,157		792			792		5,063	5,063			
100089410	MOKENA	IL		11/18/2022		615,843		(79)			(79)		1,559	1,559			
100089412	PLAYA DEL REY	CA		11/18/2022		1,920,651		(595)			(595)		4,137	4,137			
100089413	BAKERSFIELD	CA		11/18/2022		351,563		5			5		610	610			
100089418	AHWAHNEE	CA		11/18/2022		285,945		(108)			(108)		546	546			
100089420	CHINO	CA		11/18/2022		518,004		(81)			(81)		1,112	1,112			
100089421	TAMPA	FL		11/18/2022		495,123		(49)			(49)		966	966			
100089424	MIAMI	FL		11/18/2022		140,216		(24)			(24)		265	265			
100089425	PORT WASHINGTON	NY		11/18/2022		613,864		(61)			(61)		1,197	1,197			
100089426	LOS ANGELES	CA		11/18/2022		1,609,944		(265)			(265)		1,156	1,156			
100089429	WINTER HAVEN	FL		11/18/2022		511,795		(107)			(107)		760	760			
100089430	ATLANTA	GA		11/18/2022		279,075		(69)			(69)		1,182	1,182			
100089433	KENMORE	WA		11/18/2022		932,644		(108)			(108)		1,772	1,772			
100089434	MC MINNVILLE	TN		11/18/2022		237,158		12			12		600	600			
100089435	PORTLAND	OR		11/18/2022		291,841		(159)			(159)		1,439	1,439			
100089437	ORLANDO	FL		11/18/2022		241,959		(31)			(31)		405	405			
100089559	LOS ANGELES	CA		01/30/2023				(322)			(322)		3,472	3,472			
100089562	CASTAIC	CA		01/30/2023				(226)			(226)		1,923	1,923			
100089571	GARDEN GROVE	CA		01/30/2023				(21)			(21)		98	98			
100089573	SANTA CLARITA	CA		01/30/2023				(191)			(191)		1,043	1,043			
100089574	NEWPORT BEACH	CA		01/30/2023				(671)			(671)		5,292	5,292			
100089576	MIAMI	FL		01/30/2023				143			143		2,017	2,017			
100089580	MIAMI GARDENS	FL		01/30/2023				(82)			(82)		623	623			
100089581	ORLANDO	FL		01/30/2023				(116)			(116)		1,200	1,200			
100089582	LA QUINTA	CA		01/30/2023				(121)			(121)		527	527			
100089585	CELEBRATION	FL		01/30/2023				(353)			(353)		4,900	4,900			
100089586	TAMPA	FL		01/30/2023				(157)			(157)		772	772			
100089588	CELEBRATION	FL		01/30/2023				(101)			(101)		942	942			
100089589	CELEBRATION	FL		01/30/2023				(137)			(137)		973	973			
100089590	JACKSONVILLE	FL		01/30/2023				(121)			(121)		346	346			
100089594	IMPERIAL	CA		01/30/2023				(121)			(121)		179	179			
100089595	GILBERT	AZ		01/30/2023				(133)			(133)		365	365			
100089596	BANNER ELK	NC		01/30/2023				(43)			(43)		569	569			
100089597	LOS ANGELES (GRANADA HILLS ARE	CA		01/30/2023				(315)			(315)		6,370	6,370			
100089598	AUBURN	WA		01/30/2023				(236)			(236)		796	796			
100089599	DENVER	CO		01/30/2023				(157)			(157)		513	513			
100089600	CYPRESS	TX		01/30/2023				15			15		538	538			
100089601	BOCA RATON	FL		01/30/2023				(279)			(279)		993	993			
100089602	YORBA LINDA	CA		01/30/2023				(176)			(176)		1,722	1,722			
100089603	PALOS HILLS	IL		01/30/2023				(29)			(29)		428	428			
100089605	MURRIETA	CA		01/30/2023				(100)			(100)		865	865			
100089606	HOLLYWOOD	FL		01/30/2023				(130)			(130)		239	239			
100089607	REDDING	CA		01/30/2023				(98)			(98)		647	647			
100089612	MANSFIELD	TX		01/30/2023				(46)			(46)		831	831			
100089613	FORT LAUDERDALE	FL		01/30/2023				(196)			(196)		2,169	2,169			
100089614	OGDEN	IL		01/30/2023				(44)			(44)		128	128			
100089615	BRADENTON	FL		01/30/2023				(115)			(115)		650	650			
100089618	ORLANDO	FL		01/30/2023				(88)			(88)		474	474			
100089620	PARK CITY	UT		01/30/2023				(139)			(139)		635	635			
100089621	LA MESA	CA		01/30/2023				(121)			(121)		848	848			
100089623	SURPRISE	AZ		01/30/2023				(13)			(13)		513	513			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089626	PALM COAST	FL		01/30/2023				(30)			(30)		154	154			
100089630	VACAVILLE	CA		01/30/2023				(127)			(127)		407	407			
100089635	BONSALL	CA		01/30/2023				(168)			(168)		2,206	2,206			
100089636	GILBERT	AZ		01/30/2023				(168)			(168)		1,481	1,481			
100089638	GILLETTE	WY		01/30/2023				(31)			(31)		77	77			
100089639	KNOXVILLE	TN		01/30/2023				(143)			(143)		1,447	1,447			
100089643	HOLLYWOOD	FL		01/30/2023				(166)			(166)		360	360			
100089645	Amsterdam	NLD		11/29/2022		27,036							430	430			
100089648	Amsterdam	NLD		11/29/2022		6,943							111	111			
100089654	Amsterdam	NLD		11/29/2022		247,239							12,340	12,340			
100089668	Amsterdam	NLD		11/29/2022		201,037							22,917	22,917			
100089680	Amsterdam	NLD		11/29/2022		11,075							175	175			
100089687	Amsterdam	NLD		11/29/2022		12,201							258	258			
100089688	Amsterdam	NLD		11/29/2022		212,775							8,729	8,729			
100089694	Amsterdam	NLD		11/29/2022		11,559							181	181			
100089705	Amsterdam	NLD		11/29/2022		5,994							94	94			
100089707	Amsterdam	NLD		11/29/2022		10,917							92	92			
100089726	Amsterdam	NLD		11/29/2022		19,479							304	304			
100089729	Amsterdam	NLD		11/29/2022		34,238							544	544			
100089738	ORANGE BEACH	AL		12/02/2022		743,915		(9)			(9)		1,029	1,029			
100089739	FREMONT	CA		12/02/2022		867,181		279			279		3,262	3,262			
100089740	AVENTURA	FL		12/02/2022		203,469		(53)			(53)		472	472			
100089741	WYNDMOOR	PA		12/02/2022		2,795,471		(19)			(19)		6,102	6,102			
100089742	COLUMBUS	OH		12/02/2022		246,969		10			10		579	579			
100089743	NEWBERRY	FL		12/02/2022		417,478		(113)			(113)		1,115	1,115			
100089744	SCOTTSDALE	AZ		12/02/2022		321,116		(112)			(112)		583	583			
100089745	BELLE ISLE	FL		12/02/2022		448,794		17			17		443	443			
100089746	SUMMERVILLE	SC		12/02/2022		222,894		(305)			(305)		1,221	1,221			
100089747	BOCA RATON	FL		12/02/2022		366,892		72			72		892	892			
100089748	LOS ANGELES	CA		12/02/2022		1,635,981		176			176		3,673	3,673			
100089749	DORAL	FL		12/02/2022		336,629		(189)			(189)		1,015	1,015			
100089751	ALBUQUERQUE	NM		12/02/2022		206,411		(41)			(41)		114	114			
100089752	LOUDONVILLE	NY		12/02/2022		466,721		289			289		1,169	1,169			
100089757	LIVONIA	MI		12/02/2022		331,661		(144)			(144)		538	538			
100089759	CARBONDALE	CO		12/02/2022		1,663,442		16			16		2,471	2,471			
100089760	SOUTH ELGIN	IL		12/02/2022		408,060		(4)			(4)		762	762			
100089763	HILDALE	UT		12/02/2022		383,142		(17)			(17)		1,195	1,195			
100089764	CERRITOS	CA		12/02/2022		829,708		(61)			(61)		1,705	1,705			
100089768	PORT SAINT LUCIE	FL		12/02/2022		443,121		(41)			(41)		910	910			
100089770	ANTELOPE	CA		12/02/2022		227,467		(303)			(303)		2,983	2,983			
100089771	WALLER	TX		12/02/2022		628,925		(192)			(192)		3,454	3,454			
100089772	KISSIMMEE	FL		12/02/2022		484,903		(187)			(187)		737	737			
100089774	CAPE CORAL	FL		12/02/2022		221,638		(37)			(37)		512	512			
100089775	AZUSA	CA		12/02/2022		718,217		(225)			(225)		1,090	1,090			
100089780	CRYSTAL LAKE	IL		12/02/2022		219,170		(2,190)			(2,190)		881	881			
100089781	NAPLES	FL		12/02/2022		937,399		(181)			(181)		1,249	1,249			
100089782	COLORADO SPRINGS	CO		12/02/2022		389,700		(8)			(8)		39	39			
100089785	FLORAL CITY	FL		12/02/2022		238,278		(73)			(73)		381	381			
100089942	WEST CALDWELL	NJ		01/26/2023				(486)			(486)		341	341			
100089943	MISSION VIEJO	CA		01/26/2023				(749)			(749)		1,929	1,929			
100089944	ALAMO HEIGHTS	TX		01/26/2023				(879)			(879)		576	576			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089945	NORFOLK	VA		01/26/2023				(232)			(232)		742	742			
100089946	SAINT CLOUD	FL		01/26/2023				34			34		783	783			
100089947	LAS VEGAS	NV		01/26/2023				(167)			(167)		705	705			
100089949	TEHACHAPI	CA		01/26/2023				(229)			(229)		707	707			
100089951	PLAINFIELD	IN		01/26/2023				(158)			(158)		414	414			
100089952	AUBURNDALE	FL		01/26/2023				(251)			(251)		315	315			
100089953	SCOTTSDALE	AZ		01/26/2023				(327)			(327)		449	449			
100089955	GALVESTON	TX		01/26/2023				(340)			(340)		249	249			
100089956	GALVESTON	TX		01/26/2023				(292)			(292)		209	209			
100089957	MAYWOOD	CA		01/26/2023				(408)			(408)		730	730			
100089958	LONG BEACH	CA		01/26/2023				(511)			(511)		1,100	1,100			
100089959	MESA	AZ		01/26/2023				(199)			(199)		545	545			
100089960	WALLINGTON	NJ		01/26/2023				(509)			(509)		877	877			
100089961	OAKLAND	CA		01/26/2023				(417)			(417)		573	573			
100089962	MERIDEN	CT		01/26/2023				(451)			(451)		2,056	2,056			
100089963	NEWARK	NJ		01/26/2023				(112)			(112)		814	814			
100089964	MILWAUKEE	WI		01/26/2023				(203)			(203)		278	278			
100089965	SANTA MONICA	CA		01/26/2023				(254)			(254)		368	368			
100089966	BRUNSWICK	ME		01/26/2023				(132)			(132)		690	690			
100089967	BRIGHTON	MA		01/26/2023				(286)			(286)		199	199			
100089968	KISSIMMEE	FL		01/26/2023				(474)			(474)		225	225			
100089969	MERRITT ISLAND	FL		01/26/2023				(102)			(102)		825	825			
100089970	KATY	TX		01/26/2023				(495)			(495)		366	366			
100089972	OKEECHOBEE	FL		01/26/2023				(103)			(103)		213	213			
100089973	BOCA RATON	FL		01/26/2023				(403)			(403)		178	178			
100089974	WAUKESHA	WI		01/26/2023				(234)			(234)		547	547			
100089975	CHATTANOOGA	TN		01/26/2023				(105)			(105)		273	273			
100089978	ANAHEIM	CA		01/13/2023				(77)			(77)		3,308	3,308			
100089979	KISSIMMEE	FL		01/13/2023				(2,367)			(2,367)		833	833			
100089981	PONTE VEDRA	FL		01/13/2023				(349)			(349)		11,298	11,298			
100089982	PONTE VEDRA BEACH	FL		01/13/2023				483			483		4,384	4,384			
100089983	MANHATTAN	KS		01/13/2023				(23)			(23)		1,452	1,452			
100089984	MADERA	CA		01/13/2023				(156)			(156)		943	943			
100089985	OCALA	FL		01/13/2023				(18)			(18)		1,004	1,004			
100089986	PLEASANT PRAIRIE	WI		01/13/2023				(86)			(86)		276	276			
100089987	WINTER GARDEN	FL		01/13/2023				(4,461)			(4,461)		748	748			
100089988	WARRIOR	AL		01/13/2023				(25)			(25)		258	258			
100089989	CLOVIS	CA		01/13/2023				(148)			(148)		662	662			
100089990	HOMER	IL		01/13/2023				16			16		262	262			
100089991	FREMONT	OH		01/13/2023				(60)			(60)		148	148			
100089992	LAWTON	OK		01/13/2023				(8)			(8)		459	459			
100089993	BROOKLYN CENTER	MN		01/13/2023				(20)			(20)		255	255			
100089994	SALINAS	CA		01/13/2023				(83)			(83)		394	394			
100089995	NUEVO	CA		01/13/2023				78			78		901	901			
100089996	DETROIT	MI		01/13/2023				(97)			(97)		219	219			
100089997	ALPHARETTA	GA		01/13/2023				(292)			(292)		1,062	1,062			
100089998	HOLIDAY	FL		01/13/2023				(171)			(171)		366	366			
100089999	LONG BEACH	CA		01/13/2023				249			249		970	970			
100090000	MIAMI	FL		01/13/2023				(170)			(170)		674	674			
100090001	NAPLES	FL		01/13/2023				956			956		1,979	1,979			
100090002	LOGANVILLE	GA		01/13/2023				(204)			(204)		1,421	1,421			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090003	SANTA ROSA	CA		01/13/2023				620			620		1,308	1,308			
100090004	RED BANK	NJ		01/13/2023				(130)			(130)		270	270			
100090005	WAPATO	WA		01/13/2023				(163)			(163)		169	169			
100090007	LAS VEGAS	NV		01/13/2023				57			57		971	971			
100090008	ASTORIA	OR		01/13/2023				(265)			(265)		230	230			
100090009	BURLINGTON	VT		01/13/2023				1,290			1,290		1,341	1,341			
100090010	MAGNA	UT		01/13/2023				(219)			(219)		333	333			
100090011	MORRISTOWN	NJ		01/13/2023				37			37		2,225	2,225			
100090012	SANTA MARIA	CA		01/13/2023				42			42		724	724			
100090013	SAN DIEGO	CA		01/13/2023				(118)			(118)		487	487			
100090014	MULBERRY	FL		01/13/2023				(140)			(140)		202	202			
100090015	PHOENIX	AZ		01/13/2023				(119)			(119)		405	405			
100090017	PAHRUMP	NV		01/13/2023				(2,061)			(2,061)		2,182	2,182			
100090018	DENVER	CO		01/13/2023				(66)			(66)		966	966			
100090019	TAMPA	FL		01/13/2023				(5)			(5)		334	334			
100090020	ENGLEWOOD	CO		01/13/2023				(392)			(392)		8,502	8,502			
100090021	AGOURA HILLS	CA		01/13/2023				(5)			(5)		543	543			
100090022	BROOMFIELD	CO		01/13/2023				(212)			(212)		276	276			
100090023	NAPLES	FL		01/13/2023				(111)			(111)		739	739			
100090024	TAMPA	FL		01/13/2023				(11)			(11)		356	356			
100090025	SAINT CLOUD	MN		01/13/2023				30			30		460	460			
100090026	CLEVELAND	OH		01/13/2023				(29)			(29)		192	192			
100090027	LINDSAY	CA		01/13/2023				(126)			(126)		1,640	1,640			
100090028	HOLLYWOOD	FL		01/13/2023				107			107		900	900			
100090029	PORT CHARLOTTE	FL		01/13/2023				45			45		630	630			
100090030	LAKE POINT	UT		01/13/2023				20			20		1,166	1,166			
100090031	NEW SMYRNA BEACH	FL		01/13/2023				(56)			(56)		460	460			
100090032	LAKE WALES	FL		01/13/2023				39			39		540	540			
100090033	RIVERVIEW	FL		01/13/2023				(48)			(48)		531	531			
100090034	HUNTINGTON BEACH	CA		01/13/2023				(1)			(1)		2,119	2,119			
100090035	OAKLAND	CA		01/13/2023				(94)			(94)		568	568			
100090036	SAN LEANDRO	CA		01/13/2023				11			11		1,361	1,361			
100090038	LAS VEGAS	NV		01/13/2023				(56)			(56)		334	334			
100090039	WAITSBURG	WA		01/13/2023				(32)			(32)		352	352			
100090040	SALT LAKE CITY	UT		01/13/2023				(79)			(79)		297	297			
100090041	BELLEVILLE	NJ		01/13/2023				(19)			(19)		853	853			
100090042	LAVEEN	AZ		01/13/2023				(125)			(125)		1,307	1,307			
100090043	MIAMI GARDENS	FL		01/13/2023				(108)			(108)		303	303			
100090044	POMPANO BEACH	FL		01/13/2023				(8)			(8)		365	365			
100090045	WEST ORANGE	NJ		01/13/2023				(36)			(36)		464	464			
100090046	BRISTOL	CT		01/13/2023				(47)			(47)		293	293			
100090047	LAKE WORTH	FL		01/13/2023				(50)			(50)		619	619			
100090048	MERCED	CA		01/13/2023				(62)			(62)		468	468			
100090049	KENNESAW	GA		01/13/2023				(148)			(148)		416	416			
100090050	BALTIMORE	MD		01/13/2023				(21)			(21)		198	198			
100090051	SANTA ROSA	CA		01/13/2023				8			8		457	457			
100090052	SAN JOSE	CA		01/13/2023				(154)			(154)		838	838			
100090053	BLACKSTONE	MA		01/13/2023				(186)			(186)		313	313			
100090054	POMONA	CA		01/13/2023				(71)			(71)		440	440			
100090055	WETHERSFIELD	CT		01/13/2023				(37)			(37)		2,378	2,378			
100090056	VENICE	CA		01/13/2023				(247)			(247)		2,206	2,206			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090057	WILMETTE	IL		01/13/2023				252			252		2,493	2,493			
100090058	CAPE CORAL	FL		01/13/2023				(36)			(36)		630	630			
100090059	SILVER SPRINGS	FL		01/13/2023				(159)			(159)		1,081	1,081			
100090060	ATLANTA	GA		01/13/2023				(130)			(130)		228	228			
100090061	LAURENS	SC		01/13/2023				(135)			(135)		13,356	13,356			
100090062	SUNNY ISLES BEACH	FL		01/13/2023				(119)			(119)		1,527	1,527			
100090063	ORLANDO	FL		01/13/2023				(93)			(93)		969	969			
100090064	MOUNT PLEASANT	SC		01/13/2023				(78)			(78)		671	671			
100090065	KEY WEST	FL		01/13/2023				73			73		831	831			
100090067	HOMESTEAD	FL		01/13/2023				(5,988)			(5,988)		611,131	611,131			
100090068	POWDER SPRINGS	GA		01/13/2023				(191)			(191)		5,359	5,359			
100090071	DELTONA	FL		01/13/2023				(10,821)			(10,821)		188,291	188,291			
100090072	AVENTURA	FL		01/13/2023				(41)			(41)		1,006	1,006			
100090073	PLANO	TX		01/13/2023				(70)			(70)		516	516			
100090074	SONOMA	CA		01/13/2023				(89)			(89)		907	907			
100090076	STEPHENVILLE	TX		01/13/2023				(110)			(110)		1,303	1,303			
100090077	SACRAMENTO	CA		01/13/2023				(108)			(108)		565	565			
100090078	CINCINNATI	OH		01/13/2023				(57)			(57)		211	211			
100090079	COMMERCE CITY	CO		01/13/2023				(61)			(61)		598	598			
100090080	CORAL GABLES	FL		01/13/2023				133			133		1,810	1,810			
100090081	CAREFREE	AZ		01/13/2023				(65)			(65)		1,511	1,511			
100090082	PARADISE VALLEY	AZ		01/13/2023				(638)			(638)		18,392	18,392			
100090084	LYNNWOOD	WA		01/13/2023				(81)			(81)		1,179	1,179			
100090085	HOLLYWOOD	FL		01/13/2023				(63)			(63)		1,311	1,311			
100090086	WEST VALLEY CITY	UT		01/13/2023				(43)			(43)		511	511			
100090087	HOMESTEAD	FL		01/13/2023				(446)			(446)		10,506	10,506			
100090088	SHERWOOD	OR		01/13/2023				(118)			(118)		1,444	1,444			
100090089	BLUFFDALE	UT		01/13/2023				100			100		2,113	2,113			
100090090	GOLETA	CA		01/13/2023				(116)			(116)		1,266	1,266			
100090091	FELTON	CA		01/13/2023				(95)			(95)		1,409	1,409			
100090092	CHICAGO	IL		01/13/2023				(22)			(22)		311	311			
100090093	HASTINGS	FL		01/13/2023				(104)			(104)		602	602			
100090094	OPELIKA	AL		01/13/2023				(55)			(55)		114	114			
100090095	TOMBALL	TX		01/13/2023				(3,039)			(3,039)		19,171	19,171			
100090096	PORTLAND	OR		01/13/2023				(113)			(113)		505	505			
100090097	MIAMI	FL		01/13/2023				(225)			(225)		625	625			
100090098	SUGAR LAND	TX		01/13/2023				(348)			(348)		605	605			
100090099	CERES	CA		01/13/2023				(138)			(138)		829	829			
100090100	CONYERS	GA		01/13/2023				(127)			(127)		228	228			
100090101	HOUSTON	TX		01/13/2023				(121)			(121)		306	306			
100090102	KANSAS CITY	MO		01/13/2023				(52)			(52)		768	768			
100090103	LONG BEACH	WA		01/13/2023				(126)			(126)		431	431			
100090104	CHICAGO	IL		01/13/2023				(60)			(60)		161	161			
100090105	CONSHOHOCKEN	PA		01/13/2023				(127)			(127)		897	897			
100090106	MOSES LAKE	WA		01/13/2023				(167)			(167)		102	102			
100090107	SOQUEL	CA		01/13/2023				(62)			(62)		481	481			
100090108	FORT MILL	SC		01/13/2023				(116)			(116)		463	463			
100090109	HOUSTON	TX		01/13/2023				(103)			(103)		167	167			
100090110	HEMET	CA		01/13/2023				(90)			(90)		606	606			
100090111	ALEXANDRIA	VA		01/13/2023				(125)			(125)		213	213			
100090113	BREMERTON	WA		01/13/2023				(413)			(413)		3,647	3,647			

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100090114	AVONDALE	AZ		01/13/2023				(64)			(64)		263	263			
100090115	SAN MARCOS	CA		01/13/2023				(2,167)			(2,167)		39,806	39,806			
100090116	LONG BEACH	CA		01/13/2023				(354)			(354)		1,564	1,564			
100090117	LAKEHILLS	TX		01/13/2023				(154)			(154)		545	545			
100090118	NEW BRAUNFELS	TX		01/13/2023				(50)			(50)		253	253			
100090119	CINCINNATI	OH		01/13/2023				(41)			(41)		184	184			
100090120	VERNAL	UT		01/13/2023				76			76		472	472			
100090121	CALIMESA	CA		01/13/2023				(106)			(106)		720	720			
100090122	MIAMI GARDENS	FL		01/13/2023				(147)			(147)		542	542			
100090123	MULBERRY	FL		01/13/2023				(129)			(129)		274	274			
100090124	RICHLAND	WA		01/13/2023				(56)			(56)		2,242	2,242			
100090125	LA MIRADA	CA		01/13/2023				(118)			(118)		1,128	1,128			
100090126	PORTLAND	OR		01/13/2023				(103)			(103)		377	377			
100090127	BOERNE	TX		01/13/2023				(10)			(10)		1,446	1,446			
100090128	LONDON	KY		01/13/2023				(60)			(60)		339	339			
100090129	LAS VEGAS	NV		01/13/2023				(1,318)			(1,318)		17,898	17,898			
100090130	SHELBYVILLE	KY		01/13/2023				(102)			(102)		313	313			
100090132	GAFFNEY	SC		01/13/2023				(30)			(30)		547	547			
100090133	HENDERSON	NV		01/13/2023				38			38		(1,767)	(1,767)			
100090134	PHOENIX	AZ		01/13/2023				(618)			(618)		2,405	2,405			
100090135	PRYOR	OK		01/13/2023				(39)			(39)		189	189			
100090136	FRANKFORT	KY		01/13/2023				(107)			(107)		147	147			
100090137	ORLANDO	FL		01/13/2023				(100)			(100)		365	365			
100090143	ORLANDO	FL		01/13/2023				294			294		714	714			
100090145	ROCKPORT	TX		01/13/2023				(282)			(282)		498	498			
100090149	SPOKANE	WA		01/13/2023				(94)			(94)		516	516			
100090151	DALLAS	TX		01/13/2023				(118)			(118)		139	139			
100090154	RIVERDALE	MD		01/13/2023				(130)			(130)		276	276			
100090155	CLERMONT	FL		01/13/2023				(189)			(189)		255	255			
100090157	YUCAIPA	CA		01/13/2023				(131)			(131)		266	266			
100090158	OSSINING	NY		01/13/2023				27			27		1,509	1,509			
100090159	PAWTUCKET	RI		01/13/2023				(77)			(77)		342	342			
100090160	WAYNE	NJ		01/13/2023				(297)			(297)		1,706	1,706			
100090161	GREELEY	CO		01/13/2023				(490)			(490)		3,716	3,716			
100090162	ENGLEWOOD	FL		01/13/2023				(17)			(17)		556	556			
100090163	MARCO ISLAND	FL		01/13/2023				62			62		1,187	1,187			
100090164	HOFFMAN ESTATES	IL		01/13/2023				(108)			(108)		726	726			
100090167	ARLINGTON	TX		01/13/2023				(53)			(53)		304	304			
100090168	SUNRISE	FL		01/13/2023				982			982		1,262	1,262			
100090169	HIALEAH	FL		01/13/2023				(159)			(159)		320	320			
100090173	GREENACRES	FL		01/13/2023				33			33		431	431			
100090174	BALTIMORE	MD		01/13/2023				(28)			(28)		199	199			
100090178	PASADENA	TX		01/13/2023				122			122		526	526			
100090183	STATEN ISLAND	NY		01/13/2023				(103)			(103)		577	577			
100090188	FAYETTEVILLE	NC		01/13/2023				(45)			(45)		474	474			
100090191	HALLANDALE BEACH	FL		01/13/2023				17			17		571	571			
100090192	AUGUSTA	GA		01/13/2023				114			114		619	619			
100090196	DELTONA	FL		01/13/2023				(19)			(19)		609	609			
100090197	RALEIGH	NC		01/13/2023				(12)			(12)		856	856			
100090199	FREDERICKSBURG	TX		01/13/2023				314			314		2,746	2,746			
100090201	ANDERSON	SC		01/13/2023				(58)			(58)		437	437			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090202	ANDERSON	SC		01/13/2023				(61)			(61)		437	437			
100090204	SOUTH EUCLID	OH		01/13/2023				(19)			(19)		310	310			
100090205	MYRTLE BEACH	SC		01/13/2023				(65)			(65)		218	218			
100090206	MYRTLE BEACH	SC		01/13/2023				(88)			(88)		266	266			
100090207	MYRTLE BEACH	SC		01/13/2023				(1,580)			(1,580)		626	626			
100090211	SAN ANTONIO	TX		01/13/2023				(76)			(76)		215	215			
100090214	HONOLULU	HI		01/13/2023				(90)			(90)		408	408			
100090217	SPRING	TX		01/13/2023				(97)			(97)		281	281			
100090218	EL CENTRO	CA		01/13/2023				(50)			(50)		320	320			
100090219	NASHVILLE	TN		01/13/2023				(96)			(96)		274	274			
100090221	LEXINGTON	KY		01/13/2023				(132)			(132)		414	414			
100090222	HOUSTON	TX		01/13/2023				(120)			(120)		454	454			
100090223	TAMPA	FL		01/13/2023				(52)			(52)		304	304			
100090226	ELWOOD	IL		01/13/2023				(69)			(69)		324	324			
100090229	MIAMI	FL		01/13/2023				(160)			(160)		795	795			
100090230	TAMPA	FL		01/13/2023				(136)			(136)		739	739			
100090231	TAMPA	FL		01/13/2023				(51)			(51)		193	193			
100090233	GREER	SC		01/13/2023				(64)			(64)		214	214			
100090235	NEW BRITAIN	CT		01/13/2023				(89)			(89)		369	369			
100090236	CHICAGO	IL		01/13/2023				(74)			(74)		321	321			
100090237	SIMPSONVILLE	SC		01/13/2023				(124)			(124)		176	176			
100090243	BUMPASS	VA		01/13/2023				(131)			(131)		1,056	1,056			
100090245	SAN BERNARDINO	CA		01/13/2023				(140)			(140)		318	318			
100090248	PENSACOLA	FL		01/13/2023				(72)			(72)		123	123			
100090249	LAS VEGAS	NV		01/13/2023				(132)			(132)		294	294			
100090250	MISSOURI CITY	TX		01/13/2023				(483)			(483)		3,277	3,277			
100090251	CAPE CORAL	FL		01/13/2023				(100)			(100)		461	461			
100090253	ALBANY	NY		01/13/2023				(29)			(29)		177	177			
100090254	CIRCLEVILLE	OH		01/13/2023				(116)			(116)		246	246			
100090255	PHOENIX	AZ		01/13/2023				(135)			(135)		295	295			
100090263	ARROWBEAR	CA		01/13/2023				(117)			(117)		240	240			
100090264	VACAVILLE	CA		01/13/2023				(687)			(687)		3,523	3,523			
100090265	SUNNY ISLES BEACH	FL		01/13/2023				(258)			(258)		441	441			
100090267	MOUNT DORA	FL		01/13/2023				(96)			(96)		171	171			
100090268	JACKSONVILLE	FL		01/13/2023				(100)			(100)		149	149			
100090271	HOUSTON	TX		01/13/2023				(126)			(126)		229	229			
100090274	HOUSTON	TX		01/13/2023				(3,318)			(3,318)		10,907	10,907			
100090275	OCALA	FL		01/13/2023				(97)			(97)		389	389			
100090276	MYRTLE BEACH	SC		01/13/2023				(107)			(107)		158	158			
100090279	ONTARIO	CA		01/13/2023				(178)			(178)		946	946			
100090281	LA QUINTA	CA		01/13/2023				(86)			(86)		310	310			
100090282	CITRUS SPRINGS	FL		01/13/2023				(85)			(85)		297	297			
100090284	MINNEOLA	FL		01/13/2023				(135)			(135)		304	304			
100090286	BOYNTON BEACH	FL		01/13/2023				(110)			(110)		230	230			
100090287	OXFORD	NC		01/13/2023				(122)			(122)		232	232			
100090288	MYRTLE BEACH	SC		01/13/2023				(120)			(120)		167	167			
100090291	PALO ALTO	CA		01/13/2023				(5)			(5)		2,667	2,667			
100090292	GARLAND	TX		01/13/2023				(113)			(113)		160	160			
100090293	LAS VEGAS	NV		01/13/2023				(98)			(98)		188	188			
100090294	TEMPLE CITY	CA		01/13/2023				(288)			(288)		3,713	3,713			
100090295	MIAMI	FL		01/13/2023				(201)			(201)		401	401			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090299	HOUSTON	TX		01/13/2023				(7)			(7)		601	601			
100090300	GLASSBORO	NJ		01/13/2023				(35)			(35)		295	295			
100090301	DAVENPORT	FL		01/13/2023				(96)			(96)		307	307			
100090307	MONTCLAIR	CA		01/06/2023				(181)			(181)		2,971	2,971			
100090308	CAMAS	WA		01/06/2023				(288)			(288)		2,285	2,285			
100090311	PITTSBURGH	PA		01/06/2023				(102)			(102)		578	578			
100090312	PITTSBURGH	PA		01/06/2023				(104)			(104)		624	624			
100090313	PHOENIX	AZ		01/06/2023				(15)			(15)		286	286			
100090314	EAST ORANGE	NJ		01/06/2023				111			111		497	497			
100090315	PITTSBURGH	PA		01/06/2023				(69)			(69)		945	945			
100090316	OAK RIDGE	TN		01/06/2023				(178)			(178)		332	332			
100090317	LEESVILLE	SC		01/06/2023				(5)			(5)		446	446			
100090319	REEDSBURG	WI		01/06/2023				(13)			(13)		403	403			
100090320	BRIDGEPORT	CT		01/06/2023				7			7		599	599			
100090321	DALLAS	TX		01/06/2023				(140)			(140)		422	422			
100090323	CAMAS	WA		01/06/2023				(158)			(158)		583	583			
100090325	HAWTHORNE	CA		01/06/2023				(174)			(174)		817	817			
100090326	MIDLAND	TX		01/06/2023				(142)			(142)		724	724			
100090327	FORT WORTH	TX		01/06/2023				(160)			(160)		385	385			
100090330	SCOTTSDALE	AZ		12/22/2022		636,788		(9,491)			(9,491)		801	801			
100090331	CHANDLER	AZ		12/22/2022		401,819		(27)			(27)		1,692	1,692			
100090332	SAN JOSE	CA		12/22/2022		1,594,003		102			102		3,507	3,507			
100090333	BERMUDA DUNES	CA		12/22/2022		678,794		(159)			(159)		1,002	1,002			
100090334	NEWNAN	GA		12/22/2022		377,013		(97)			(97)		617	617			
100090335	MIDWAY	UT		12/22/2022		453,293		3,909			3,909		857	857			
100090336	MODESTO	CA		12/22/2022		250,912		(40)			(40)		471	471			
100090337	MARIPOSA	CA		12/22/2022		368,885		(24)			(24)		528	528			
100090338	SAINT CLOUD	FL		12/22/2022		445,522		(98)			(98)		641	641			
100090340	NAVARRE	FL		12/22/2022		492,489		(142)			(142)		657	657			
100090341	LOS LUNAS	NM		12/22/2022		298,573		62			62		579	579			
100090342	SALIDA	CA		12/22/2022		392,905		2,975			2,975		517	517			
100090344	NAPLES	FL		12/22/2022		301,794		(81)			(81)		352	352			
100090346	LAKE WORTH	FL		12/22/2022		378,500		(43)			(43)		666	666			
100090347	AURORA	CO		02/03/2023				(65)			(65)		1,795	1,795			
100090349	PEORIA	AZ		02/03/2023				(52)			(52)		190	190			
100090352	DALLAS	TX		02/03/2023				(145)			(145)		395	395			
100090355	BALDWIN PARK	CA		02/03/2023				(252)			(252)		759	759			
100090356	FRANKFORT	KY		02/03/2023				(5)			(5)		536	536			
100090359	SCOTTSDALE	AZ		02/03/2023				(154)			(154)		1,097	1,097			
100090360	PAWLEYS ISLAND	SC		02/03/2023				(380)			(380)		3,924	3,924			
100090361	CHARLOTTE	NC		02/03/2023				(91)			(91)		529	529			
100090365	FRIENDSWOOD	TX		02/03/2023				(113)			(113)		302	302			
100090368	KANNAPOLIS	NC		02/03/2023				(66)			(66)		175	175			
100090369	SURPRISE	AZ		02/03/2023				(89)			(89)		883	883			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023				(79)			(79)		287	287			
100090373	SAN ANTONIO	TX		02/03/2023				(258)			(258)		532	532			
100090376	GALVESTON	TX		12/28/2022		178,622		(28)			(28)		300	300			
100090377	GLENDALE	AZ		12/28/2022		437,429		(156)			(156)		782	782			
100090379	SAN JOSE	CA		12/28/2022		490,770		(11)			(11)		1,592	1,592			
100090381	SUNLAND	CA		12/28/2022		813,869		(182)			(182)		1,716	1,716			
100090383	TEMPLE	TX		12/28/2022		274,918		(99)			(99)		331	331			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090384	TUSTIN	CA		12/28/2022		441,207		(148)			(148)		830	830			
100090385	RICHMOND	CA		12/28/2022		443,799		(91)			(91)		563	563			
100090387	DAVENPORT	FL		12/28/2022		419,798		(186)			(186)		530	530			
100090388	TULSA	OK		12/28/2022		230,930		(102)			(102)		366	366			
100090390	GARDEN GROVE	CA		12/28/2022		851,645		(244)			(244)		1,426	1,426			
100090391	BRUNSWICK	OH		12/28/2022		303,061		(128)			(128)		475	475			
100090393	TOMBALL	TX		12/28/2022		302,969		(138)			(138)		333	333			
100090395	HUMBLE	TX		12/28/2022		317,241		(103)			(103)		681	681			
100090400	MENIFEE	CA		12/28/2022		537,777		(84)			(84)		1,164	1,164			
100090401	GRAND PRAIRIE	TX		12/28/2022		336,154		(60)			(60)		861	861			
100090404	SAN BERNARDINO	CA		12/28/2022		324,317		(160)			(160)		597	597			
100090406	AURORA	CO		12/28/2022		494,195		327			327		18,688	18,688			
100090407	TORRANCE	CA		12/28/2022		726,619		39			39		1,838	1,838			
100090413	LA QUINTA	CA		12/28/2022		1,936,379		(330)			(330)		3,980	3,980			
100090415	SANTA ANA	CA		12/28/2022		1,029,727		(278)			(278)		1,882	1,882			
100090416	BROKEN ARROW	OK		12/28/2022		237,361		(136)			(136)		568	568			
100090418	WINSLOW	AZ		12/28/2022		209,838		(69)			(69)		372	372			
100090419	IRVINE	CA		12/28/2022		467,251		(45)			(45)		983	983			
100090420	PARAMOUNT	CA		12/28/2022		288,684		(188)			(188)		659	659			
100090423	MORENO VALLEY	CA		12/28/2022		166,292		(1,405)			(1,405)		1,781	1,781			
100090424	SAN DIEGO	CA		12/28/2022		623,078		(165)			(165)		1,229	1,229			
100090427	SAN DIEGO	CA		12/28/2022		426,300		(65)			(65)		668	668			
100090428	PALMDALE	CA		12/28/2022		434,921		(2,258)			(2,258)		780	780			
100090429	CORONA	CA		12/28/2022		264,224		(46)			(46)		444	444			
100090430	KATY	TX		12/28/2022		871,162		(180)			(180)		833	833			
100090560	Amsterdam	NLD		12/28/2022		15,412							55	55			
100090566	Amsterdam	NLD		12/28/2022		11,559							180	180			
100090570	Amsterdam	NLD		12/28/2022		15,840							252	252			
100090574	Amsterdam	NLD		12/28/2022		14,128							299	299			
100090578	Amsterdam	NLD		12/28/2022		9,847							153	153			
100090595	Amsterdam	NLD		12/28/2022		134,857							228	228			
100090600	Amsterdam	NLD		12/28/2022		4,281							63	63			
100090605	Amsterdam	NLD		12/28/2022		12,630							183	183			
100090615	RONKONKOMA	NY		12/29/2022		389,245		(8,737)			(8,737)		262	262			
100090622	NEWARK	NJ		12/29/2022		323,953		(32)			(32)		149	149			
100090623	WOODSIDE	NY		12/29/2022		811,342		(258)			(258)		1,073	1,073			
100090625	WESTBROOKVILLE	NY		12/29/2022		213,129		(6,427)			(6,427)		137	137			
100090626	MILLVILLE	NJ		12/29/2022		153,252		(4,528)			(4,528)		207	207			
100090630	INDIANAPOLIS	IN		12/29/2022		131,288		(13)			(13)		94	94			
100090632	PLANDOME	NY		12/29/2022		1,550,875		(586)			(586)		2,936	2,936			
100090633	NEW HAVEN	CT		12/29/2022		316,384		(51)			(51)		231	231			
100090634	MARYSVILLE	CA		12/29/2022		340,815		(75)			(75)		399	399			
100090635	WATERBURY	CT		12/29/2022		196,667		(32)			(32)		143	143			
100090637	CHICAGO	IL		12/29/2022		140,801		(40)			(40)		173	173			
100090651	HACKETTSTOWN	NJ		12/29/2022		283,781		(38)			(38)		418	418			
100090653	THE BRONX	NY		12/29/2022		736,126		(16,536)			(16,536)		494	494			
100090656	TORRINGTON	CT		12/29/2022		185,949		(16)			(16)		209	209			
100090658	HAMLET	NC		12/29/2022		94,037		(75)			(75)		1,475	1,475			
100090664	FORT LAUDERDALE	FL		12/29/2022		482,509		(81)			(81)		334	334			
100090667	JACKSONVILLE	FL		12/29/2022		101,935		(11)			(11)		62	62			
100090668	WARWICK	NY		12/29/2022		437,289		49			49		200	200			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090670	DETROIT	MI		12/29/2022		77,060		(13)			(13)		86	86			
100090671	BROOKLYN	NY		12/29/2022		376,828		(35)			(35)		281	281			
100090674	INDIANAPOLIS	IN		12/29/2022		125,726		(13)			(13)		83	83			
100090677	DETROIT	MI		12/29/2022		181,039		(55)			(55)		213	213			
100090682	TRENTON	NJ		12/29/2022		122,246		(19)			(19)		88	88			
100090685	SHIRLEY	NY		12/29/2022		361,457		(106)			(106)		436	436			
100090687	HAMILTON	NJ		12/29/2022		213,677		(40)			(40)		403	403			
100090689	NEPTUNE CITY	NJ		12/29/2022		475,536		(63)			(63)		678	678			
100090690	RALEIGH	NC		12/29/2022		104,242		(25)			(25)		125	125			
100090691	LINWOOD	PA		12/29/2022		126,295		(16)			(16)		76	76			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		155,364		(45)			(45)		187	187			
100090695	SHIRLEY	NY		12/29/2022		306,788		(85)			(85)		390	390			
100090696	ROOSEVELT	NY		12/29/2022		477,600		(121)			(121)		846	846			
100090697	CENTRAL ISLIP	NY		12/29/2022		365,626		(69)			(69)		225	225			
100090699	FAR ROCKAWAY	NY		12/29/2022		706,391		(132)			(132)		482	482			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		152,745		(40)			(40)		182	182			
100090702	SAN ANTONIO	TX		12/29/2022		137,775		(23)			(23)		86	86			
100090703	WEST BABYLON	NY		12/29/2022		320,094		(52)			(52)		189	189			
100090705	SYRACUSE	NY		12/29/2022		90,613		(2,986)			(2,986)		50	50			
100090707	MONTICELLO	NY		12/29/2022		116,826		(3,314)			(3,314)		167	167			
100090708	JERSEY CITY	NJ		12/29/2022		1,144,063		(162)			(162)		724	724			
100090715	WARETOWN	NJ		12/29/2022		177,161		(55)			(55)		233	233			
100090716	HICKSVILLE	NY		12/29/2022		540,121		(142)			(142)		672	672			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		201,630		(28)			(28)		278	278			
100090719	BENSON	AZ		12/29/2022		166,552		(26)			(26)		112	112			
100090721	JACKSONVILLE	FL		12/29/2022		170,258		(30)			(30)		112	112			
100090722	BALDWIN CITY	KS		12/29/2022		122,743		(23)			(23)		174	174			
100090725	LAUDERHILL	FL		12/29/2022		126,069		(21)			(21)		174	174			
100090727	BRONX	NY		12/29/2022		1,055,184		(25,955)			(25,955)		1,253	1,253			
100090728	EAST ORANGE	NJ		12/29/2022		420,542		(79)			(79)		578	578			
100090729	WILMINGTON	DE		12/29/2022		190,085		(53)			(53)		210	210			
100090730	BRIDGEPORT	CT		12/29/2022		358,483		(77)			(77)		453	453			
100090732	BALTIMORE	MD		12/29/2022		139,615		(19)			(19)		91	91			
100090734	SAN CLEMENTE	CA		01/09/2023				128			128		1,998	1,998			
100090735	MOUNT VERNON	WA		01/09/2023				(82)			(82)		939	939			
100090737	LOS ANGELES	CA		01/09/2023				36			36		1,285	1,285			
100090738	SACRAMENTO	CA		01/09/2023				6			6		276	276			
100090739	CATSKILL	NY		01/09/2023				16			16		710	710			
100090740	RIVERSIDE	CA		01/09/2023				(54)			(54)		989	989			
100090742	MACOMB	MI		01/09/2023				(28)			(28)		456	456			
100090748	HEWLETT	NY		01/09/2023				75			75		5,015	5,015			
100090749	HIALEAH	FL		01/09/2023				(107)			(107)		642	642			
100090751	LAS VEGAS	NV		01/09/2023				(111)			(111)		511	511			
100090755	SCOTTSDALE	AZ		02/28/2023				(686)			(686)		1,673	1,673			
100090756	KATY	TX		02/28/2023				(294)			(294)		449	449			
100090757	JACKSONVILLE	FL		02/28/2023				(151)			(151)		520	520			
100090758	CHICAGO	IL		02/28/2023				(197)			(197)		1,789	1,789			
100090759	SCOTTSDALE	AZ		02/28/2023				(365)			(365)		1,309	1,309			
100090760	LEBANON	NJ		02/28/2023				(275)			(275)		612	612			
100090762	MOUNT PLEASANT	SC		02/28/2023				(496)			(496)		1,441	1,441			
100090763	FORT LAUDERDALE	FL		02/28/2023				(1,038)			(1,038)		1,390	1,390			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090764	BOCA RATON	FL		02/28/2023				(206)			(206)		1,001	1,001			
100090765	ANNA	TX		02/28/2023				(371)			(371)		505	505			
100090766	MIAMI	FL		02/28/2023				(473)			(473)		1,652	1,652			
100090767	GLENDALE	AZ		02/28/2023				(127)			(127)		245	245			
100090768	HARKER HEIGHTS	TX		02/28/2023				(299)			(299)		276	276			
100090770	DACULA	GA		02/28/2023				(285)			(285)		697	697			
100090771	LOS ANGELES	CA		02/28/2023				(460)			(460)		747	747			
100090772	PORT CHARLOTTE	FL		02/28/2023				(203)			(203)		503	503			
100090773	NORTH HOLLYWOOD	CA		02/28/2023				(610)			(610)		1,405	1,405			
100090774	IRVINE	CA		02/28/2023				(851)			(851)		4,537	4,537			
100090775	TOOELE	UT		02/28/2023				(170)			(170)		644	644			
100090776	FRANKLINVILLE	NJ		02/28/2023				(286)			(286)		967	967			
100090777	CARLSBAD	CA		02/28/2023				(3,715)			(3,715)		457,210	457,210			
100090778	THOUSAND OAKS	CA		02/28/2023				(716)			(716)		1,778	1,778			
100090780	MIAMI	FL		02/28/2023				(269)			(269)		574	574			
100090781	SANFORD	FL		02/28/2023				(347)			(347)		2,502	2,502			
100090782	PACIFICA	CA		02/28/2023				(683)			(683)		1,609	1,609			
100090783	LAGO VISTA	TX		02/28/2023				(234)			(234)		1,502	1,502			
100090784	TINLEY PARK	IL		02/28/2023				(224)			(224)		314	314			
100090785	CAPE CORAL	FL		02/28/2023				35			35		1,026	1,026			
100090789	NOLANVILLE	TX		02/28/2023				(226)			(226)		473	473			
100090790	SPRING	TX		02/28/2023				(247)			(247)		848	848			
100090791	ESCONDIDO	CA		02/28/2023				(281)			(281)		359	359			
100090792	FULSHEAR	TX		02/28/2023				(162)			(162)		502	502			
100090793	FRAZIER PARK	CA		02/28/2023				(144)			(144)		611	611			
100090838	DALLAS	TX		01/06/2023				(237)			(237)		2,964	2,964			
100090839	LYNN HAVEN	FL		01/06/2023				2			2		282	282			
100090841	BOUND BROOK	NJ		01/06/2023				(58)			(58)		737	737			
100090842	DESTIN	FL		01/06/2023				(143)			(143)		390	390			
100090845	LANCASTER	TX		01/06/2023				(74)			(74)		13	13			
100090846	FORT WALTON BEACH	FL		01/06/2023				(98)			(98)		6,343	6,343			
100090848	PITTSBURG	CA		01/06/2023				(182)			(182)		5,717	5,717			
100090849	MORRO BAY	CA		01/06/2023				(115)			(115)		466	466			
100090850	CAVE CREEK	AZ		01/06/2023				(88)			(88)		186	186			
100090851	PITTSBURGH	PA		01/06/2023				4			4		859	859			
100090852	DEERFIELD BEACH	FL		01/06/2023				(177)			(177)		742	742			
100090853	COTATI	CA		01/06/2023				(27)			(27)		1	1			
100090855	(TARZANA AREA) LOS ANGELES	CA		01/06/2023				(384)			(384)		1,836	1,836			
100090856	VENTURA	CA		01/06/2023				(76)			(76)		1,179	1,179			
100090857	NEWARK	NJ		01/06/2023				(6)			(6)		1,348	1,348			
100090858	MULLICA HILL	NJ		01/06/2023				(25)			(25)		566	566			
100090859	GRAND PRAIRIE	TX		01/06/2023				(201)			(201)		4,409	4,409			
100090860	MIAMI	FL		01/06/2023				285			285		1,439	1,439			
100090861	KYLE	TX		01/06/2023				(34)			(34)		491	491			
100090862	HONOLULU	HI		01/06/2023				36			36		(745)	(745)			
100090863	SMYRNA	GA		01/06/2023				1			1		(1,009)	(1,009)			
100090865	DOUBLE OAK	TX		01/31/2023				153			153		2,479	2,479			
100090866	CHILLICOTHE	IL		01/31/2023				55			55		1,348	1,348			
100090867	RANCHO CUCAMONGA	CA		01/31/2023				299			299		3,664	3,664			
100090869	HILLSBOROUGH	NJ		01/31/2023				217			217		2,455	2,455			
100090870	SIMI VALLEY	CA		01/31/2023				122			122		1,604	1,604			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090871	HACIENDA HEIGHTS	CA		01/31/2023				205			205		2,577	2,577			
100090872	CITRUS HEIGHTS	CA		01/31/2023				134			134		1,249	1,249			
100090873	NORWALK	CA		01/31/2023				194			194		1,575	1,575			
100090874	NORTH MYRTLE BEACH	SC		01/31/2023				161			161		1,831	1,831			
100090875	SOUTH EASTON	MA		01/31/2023				698			698		6,909	6,909			
100090876	(WOODLAND HILLS AREA) LOS ANGE	CA		01/31/2023				472			472		2,911	2,911			
100090877	BOLINGBROOK	IL		01/31/2023				73			73		579	579			
100090878	LYNWOOD	CA		01/31/2023				96			96		765	765			
100090879	POINCIANA	FL		01/31/2023				115			115		1,049	1,049			
100090880	LOS ANGELES	CA		01/31/2023				281			281		2,091	2,091			
100090882	CHARLOTTE	NC		01/31/2023				192			192		1,766	1,766			
100090883	ADELANTO	CA		01/31/2023				30			30		9,250	9,250			
100090884	WINDSOR	CT		01/31/2023				75			75		1,818	1,818			
100090885	WEST HOLLYWOOD	CA		01/31/2023				83			83		659	659			
100090886	FAIRFIELD	CA		01/31/2023				226			226		1,773	1,773			
100090887	CHATSWORTH	CA		01/31/2023				466			466		4,293	4,293			
100090888	AURORA	IL		01/31/2023				32			32		711	711			
100090889	PASADENA	CA		01/31/2023				251			251		2,710	2,710			
100090890	EAST FALMOUTH	MA		01/31/2023				175			175		2,083	2,083			
100090892	EAST PALO ALTO	CA		01/31/2023				247			247		1,973	1,973			
100090893	SHAVER LAKE	CA		01/31/2023				246			246		1,991	1,991			
100090894	REDONDO BEACH	CA		01/31/2023				1,271			1,271		5,997	5,997			
100090895	PALMDALE	CA		01/31/2023				(32)			(32)		5,625	5,625			
100090896	RICHMOND HILL	GA		01/31/2023				49			49		2,133	2,133			
100090898	WEST HILLS	CA		01/31/2023				402			402		4,334	4,334			
100090899	SANTA CLARA	CA		01/31/2023				482			482		4,142	4,142			
100090900	CASTAIC	CA		01/31/2023				275			275		1,793	1,793			
100090901	LOS ANGELES	CA		01/31/2023				338			338		2,127	2,127			
100090902	SHAFTER	CA		01/31/2023				160			160		2,137	2,137			
100090903	LEHI	UT		01/31/2023				266			266		2,289	2,289			
100090904	CORONADO	CA		01/31/2023				273			273		369	369			
100090905	LOS ANGELES	CA		01/31/2023				101			101		1,119	1,119			
100090907	MANTECA	CA		01/31/2023				149			149		1,366	1,366			
100090909	INDIAN LAND	SC		01/31/2023				154			154		2,674	2,674			
100090910	ST AUGUSTINE	FL		01/31/2023				74			74		2,118	2,118			
100090912	SAINT AUGUSTINE	FL		01/31/2023				175			175		1,273	1,273			
100090913	DENVER	CO		01/31/2023				40			40		1,091	1,091			
100090914	WAIPAHU	HI		01/31/2023				314			314		3,010	3,010			
100090915	CRESTVIEW	FL		01/31/2023				(6)			(6)		541	541			
100090916	KISSIMMEE	FL		01/31/2023				35			35		910	910			
100090917	LOS ANGELES	CA		01/31/2023				134			134		2,447	2,447			
100090918	MESA	AZ		01/31/2023				26			26		1,177	1,177			
100090919	LOS ANGELES	CA		01/31/2023				307			307		2,937	2,937			
100090920	CONYERS	GA		01/31/2023				205			205		1,347	1,347			
100090921	ANAHEIM	CA		01/31/2023				77			77		1,256	1,256			
100090922	CORONA	CA		01/31/2023				579			579		3,782	3,782			
100090923	SAN RAMON	CA		01/31/2023				313			313		3,312	3,312			
100090924	PORTLAND	OR		01/31/2023									778	778			
100090925	FLEMING ISLAND	FL		01/31/2023				103			103		1,393	1,393			
100090927	WATERFORD	CT		01/31/2023				13			13		352	352			
100090928	OLNEY	MD		01/31/2023				5			5		1,138	1,138			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090929	ONTARIO	CA		01/31/2023				61			61		1,434	1,434			
100090930	BALTIMORE	MD		01/31/2023				(10)			(10)		226	226			
100090931	SAN BERNARDINO	CA		01/31/2023				5			5		569	569			
100090933	SAN DIEGO	CA		01/31/2023				(11)			(11)		1,186	1,186			
100090934	VALENCIA	CA		01/31/2023				502			502		3,265	3,265			
100090935	MARIETTA	GA		01/31/2023				(4,820)			(4,820)		1,451	1,451			
100090937	LAUREL	MD		01/31/2023				34			34		735	735			
100090938	SALEM	MA		01/31/2023				142			142		756	756			
100090940	AGUA DULCE	CA		01/31/2023				64			64		1,150	1,150			
100090941	PHOENIX	AZ		01/31/2023				320			320		858	858			
100090942	MARICOPA	AZ		01/31/2023				259			259		661	661			
100090943	HARRISON	NJ		01/31/2023				2			2		590	590			
100090944	ANAHEIM	CA		01/31/2023				(80)			(80)		2,342	2,342			
100090945	RANCHO CUCAMONGA	CA		01/31/2023				130			130		1,151	1,151			
100090946	PAHRUMP	NV		01/31/2023				290			290		740	740			
100090947	LOS ANGELES	CA		01/31/2023				124			124		534	534			
100090948	MIAMI	FL		01/31/2023				94			94		916	916			
100090949	WALDORF	MD		01/31/2023				147			147		1,166	1,166			
100090950	LOS ANGELES	CA		01/31/2023				20			20		769	769			
100090951	SANTA ANA	CA		01/31/2023				7			7		1,528	1,528			
100090952	BAKERSFIELD	CA		01/31/2023				2			2		428	428			
100090953	AZUSA	CA		01/31/2023				(39)			(39)		1,226	1,226			
100090954	EVERETT	WA		01/31/2023				17			17		781	781			
100090955	SANTA ANA	CA		01/31/2023				29			29		937	937			
100090956	LONG BEACH	CA		01/31/2023				(3,042)			(3,042)		83,662	83,662			
100090958	HUDSON	MA		01/31/2023				(65)			(65)		639	639			
100090959	PASADENA	TX		01/31/2023				(88)			(88)		331	331			
100090960	APPLE VALLEY	CA		01/31/2023				135			135		210	210			
100090961	ROCKLAND	MA		01/31/2023				(22)			(22)		961	961			
100090962	PALMDALE	CA		01/31/2023				103			103		409	409			
100090963	TUCSON	AZ		01/31/2023				60			60		1,155	1,155			
100090964	WATERBURY	CT		01/31/2023				28			28		340	340			
100090965	MIAMI	FL		01/31/2023				56			56		1,084	1,084			
100090966	CHINA	MI		01/31/2023				(19)			(19)		915	915			
100090967	HENDERSON	NV		01/31/2023				124			124		2,376	2,376			
100090968	LOS ANGELES	CA		01/31/2023				(45)			(45)		1,297	1,297			
100090969	DORAL	FL		01/31/2023				78			78		2,475	2,475			
100090971	OCEAN ISLE BEACH	NC		01/31/2023				(2)			(2)		636	636			
100090972	NEWTON	MA		01/31/2023				13			13		2,347	2,347			
100090973	ALLEN	TX		01/31/2023				(316)			(316)		7,694	7,694			
100090974	FOREST KNOLLS	CA		01/31/2023				(13)			(13)		2,350	2,350			
100090975	WEST ALLIS	WI		01/31/2023				(2)			(2)		335	335			
100090976	LOS ANGELES	CA		01/31/2023				(28)			(28)		813	813			
100090977	ENCINITAS	CA		01/31/2023				6			6		2,775	2,775			
100090978	SMYRNA	GA		01/31/2023				(67)			(67)		336	336			
100090979	HENRICO	VA		01/31/2023				(7)			(7)		298	298			
100090980	VICTORVILLE	CA		01/31/2023				(46)			(46)		3,217	3,217			
100090981	WESTCHESTER	IL		01/31/2023				(53)			(53)		1,561	1,561			
100090983	HEMET	CA		01/31/2023				(79)			(79)		681	681			
100090984	OLYMPIA	WA		01/31/2023				(63)			(63)		2,384	2,384			
100090985	SHERMAN OAKS	CA		01/31/2023				27			27		2,040	2,040			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090986	ROCKFORD	IL		01/31/2023				34			34		319	319			
100090987	LOS ANGELES (AREA OF NORTHRIDG	CA		01/31/2023				207			207		1,815	1,815			
100090988	CHULA VISTA	CA		01/31/2023				(1,084)			(1,084)		204,571	204,571			
100090989	SIMI VALLEY	CA		01/31/2023				(30)			(30)		1,061	1,061			
100090990	SHERWOOD	OR		01/31/2023				21			21		2,676	2,676			
100090991	LAS VEGAS	NV		01/31/2023				(56)			(56)		487	487			
100090992	MOUNT PLEASANT	SC		01/31/2023				146			146		2,962	2,962			
100090993	CHICAGO	IL		01/31/2023				41			41		1,066	1,066			
100090995	MISSOURI CITY	TX		01/31/2023				(77)			(77)		754	754			
100090996	LOS ANGELES	CA		01/31/2023				(21)			(21)		1,291	1,291			
100090997	JURUPA VALLEY	CA		01/31/2023				23			23		916	916			
100090998	HAYWARD	CA		01/31/2023				57			57		1,156	1,156			
100090999	SEWICKLEY	PA		01/31/2023				(53)			(53)		782	782			
100091000	LUTZ	FL		01/31/2023				170			170		1,667	1,667			
100091001	LOS ANGELES	CA		01/31/2023				323			323		1,083	1,083			
100091002	COMPTON	CA		01/31/2023				(46)			(46)		917	917			
100091003	FORT WASHINGTON	MD		01/31/2023				(47)			(47)		378	378			
100091004	LOS ANGELES	CA		01/31/2023				22			22		551	551			
100091005	MCALLEN	TX		01/31/2023				(70)			(70)		249	249			
100091007	LOS ANGELES	CA		01/31/2023				(62)			(62)		1,699	1,699			
100091008	LAS VEGAS	NV		01/31/2023				(30)			(30)		1,123	1,123			
100091009	EL MONTE	CA		01/31/2023				6			6		1,562	1,562			
100091010	STEPHENVILLE	TX		01/31/2023				(59)			(59)		484	484			
100091011	LAKEMONT	GA		01/31/2023				168			168		787	787			
100091012	CLARENDON	TX		01/31/2023				(38)			(38)		309	309			
100091014	CENTERVILLE	MA		01/31/2023				115			115		877	877			
100091015	CENTERVILLE	MA		01/31/2023				9			9		1,060	1,060			
100091016	NORCO	CA		01/31/2023				215			215		1,532	1,532			
100091017	LOS ANGELES	CA		01/31/2023				(2)			(2)		1,373	1,373			
100091019	LOS ANGELES	CA		01/31/2023				(94)			(94)		1,218	1,218			
100091020	MORENO VALLEY	CA		01/31/2023				(12)			(12)		1,381	1,381			
100091021	PERRIS	CA		01/31/2023				63			63		312	312			
100091022	JACKSONVILLE	FL		01/31/2023				(39)			(39)		489	489			
100091023	MORENO VALLEY	CA		01/31/2023				(58)			(58)		637	637			
100091024	MORENO VALLEY	CA		01/31/2023				62			62		799	799			
100091025	CENTERVILLE	MA		01/31/2023				140			140		798	798			
100091026	LITTLETON	CO		01/31/2023				33			33		1,158	1,158			
100091027	HOCKLEY	TX		01/31/2023				(70)			(70)		882	882			
100091028	CLEVELAND	TN		01/31/2023				(25)			(25)		881	881			
100091029	MIAMI SHORES	FL		01/31/2023				(4)			(4)		2,715	2,715			
100091030	LOS ANGELES	CA		01/31/2023				(111)			(111)		966	966			
100091031	WHITTIER	CA		01/31/2023				180			180		661	661			
100091033	UPLAND	CA		01/31/2023				(108)			(108)		3,435	3,435			
100091034	HILLSBORO	OR		01/31/2023				(157)			(157)		656	656			
100091035	VISALIA	CA		01/31/2023				(13)			(13)		511	511			
100091036	LOS ANGELES	CA		01/31/2023				32			32		1,197	1,197			
100091038	RANCHO CUCAMONGA	CA		01/31/2023				337			337		598	598			
100091039	DISTRICT HEIGHTS	MD		01/31/2023				38			38		189	189			
100091040	HOBART	IN		01/31/2023				(30)			(30)		411	411			
100091041	VISTA	CA		01/31/2023				(201)			(201)		1,497	1,497			
100091042	SPRINGFIELD	VA		01/31/2023				3			3		983	983			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091044	CULVER CITY	CA		01/31/2023				(4)			(4)		1,491	1,491			
100091045	ORLANDO	FL		01/31/2023				65			65		1,485	1,485			
100091046	KISSIMMEE	FL		01/31/2023				(52)			(52)		356	356			
100091047	SAN DIEGO	CA		01/31/2023				(89)			(89)		1,893	1,893			
100091048	CORONA	CA		01/31/2023				(165)			(165)		2,749	2,749			
100091049	BUENA PARK	CA		01/31/2023				(27)			(27)		3,877	3,877			
100091050	CROWLEY	TX		01/31/2023				(188)			(188)		1,389	1,389			
100091051	NEW RIVER	AZ		01/31/2023				3			3		582	582			
100091052	HIALEAH	FL		01/31/2023				(155)			(155)		733	733			
100091053	PORTLAND	OR		01/31/2023				(1)			(1)		1,114	1,114			
100091054	PORTLAND	OR		01/31/2023				(69)			(69)		490	490			
100091055	SPRINGFIELD	OR		01/31/2023				(88)			(88)		3,022	3,022			
100091056	SAN BERNARDINO	CA		01/31/2023				(44)			(44)		912	912			
100091057	COLORADO SPRINGS	CO		01/31/2023				(70)			(70)		765	765			
100091058	MONTEBELLO	CA		01/31/2023				(69)			(69)		1,554	1,554			
100091059	FRESNO	CA		01/31/2023				(93)			(93)		388	388			
100091060	FORT MYERS	FL		01/31/2023				146			146		738	738			
100091061	FONTANA	CA		01/31/2023				99			99		1,030	1,030			
100091062	INDIO	CA		01/31/2023				(38)			(38)		909	909			
100091063	HOUSTON	TX		01/31/2023				(153)			(153)		442	442			
100091064	VIENNA	VA		01/31/2023				(97)			(97)		4,221	4,221			
100091065	NORWALK	CA		01/31/2023				191			191		495	495			
100091066	SANTA CLARITA	CA		01/31/2023				147			147		1,129	1,129			
100091067	LEHIGHTON	PA		01/31/2023				(67)			(67)		315	315			
100091068	TACOMA	WA		01/31/2023				36			36		947	947			
100091069	CHICAGO	IL		01/31/2023				(25)			(25)		722	722			
100091070	HARTFORD	CT		01/31/2023				(47)			(47)		579	579			
100091071	MOORPARK	CA		01/31/2023				64			64		1,051	1,051			
100091072	PARK RIDGE	NJ		01/31/2023				(51)			(51)		878	878			
100091073	LOS ANGELES	CA		01/31/2023				(46)			(46)		1,322	1,322			
100091074	MARSTONS MILLS	MA		01/31/2023				24			24		1,313	1,313			
100091075	PALMDALE	CA		01/31/2023				(50)			(50)		834	834			
100091076	MIAMI	FL		01/31/2023				(19)			(19)		695	695			
100091077	VERO BEACH	FL		01/31/2023				(394)			(394)		4,839	4,839			
100091078	CALEXICO	CA		01/31/2023				(44)			(44)		793	793			
100091079	FALLBROOK AREA	CA		01/31/2023				(58)			(58)		1,923	1,923			
100091080	MIDDLETOWN	MD		01/31/2023				(79)			(79)		641	641			
100091081	BOCA RATON	FL		01/31/2023				305			305		1,464	1,464			
100091082	MISSION VIEJO	CA		01/31/2023				66			66		1,095	1,095			
100091083	MALDEN	MA		01/31/2023				(68)			(68)		1,242	1,242			
100091084	FORT WORTH	TX		01/31/2023				(88)			(88)		734	734			
100091085	BURRILLVILLE	RI		01/31/2023				15			15		504	504			
100091086	EL CAJON	CA		01/31/2023				147			147		862	862			
100091087	CHARLOTTE	NC		01/31/2023				(96)			(96)		297	297			
100091088	INGLEWOOD	CA		01/31/2023				31			31		1,695	1,695			
100091089	ORLANDO	FL		01/31/2023				(322)			(322)		3,487	3,487			
100091090	HARMONY	FL		01/31/2023				108			108		667	667			
100091091	LOS ANGELES	CA		01/31/2023				(19)			(19)		428	428			
100091092	LA MIRADA	CA		01/31/2023				(73)			(73)		1,207	1,207			
100091093	ALTADENA	CA		01/31/2023				25			25		3,242	3,242			
100091094	DELRAY BEACH	FL		01/31/2023				2			2		774	774			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091095	SANTA CLARITA	CA		01/31/2023				(48)			(48)		1,316	1,316			
100091097	RIVERSIDE	CA		01/31/2023				83			83		1,363	1,363			
100091099	MOORPARK	CA		01/31/2023				(36)			(36)		1,444	1,444			
100091100	SANDY SPRINGS	GA		01/31/2023				(29)			(29)		640	640			
100091101	SYCAMORE	IL		01/31/2023				20			20		814	814			
100091102	LOS ANGELES	CA		01/31/2023				(125)			(125)		1,132	1,132			
100091103	LOS ANGELES	CA		01/31/2023				(40)			(40)		598	598			
100091104	LAS VEGAS	NV		01/31/2023				(86)			(86)		294	294			
100091105	WEST YARMOUTH	MA		01/31/2023				(50)			(50)		2,391	2,391			
100091106	FONTANA	CA		01/31/2023				56			56		704	704			
100091107	SAN BERNARDINO	CA		01/31/2023				106			106		931	931			
100091108	FRAZIER PARK	CA		01/31/2023				(104)			(104)		2,128	2,128			
100091109	LOS ANGELES	CA		01/31/2023				54			54		1,080	1,080			
100091111	LOS ANGELES	CA		01/31/2023				39			39		1,486	1,486			
100091112	BAKERSFIELD	CA		01/31/2023				37			37		332	332			
100091113	RIVERSIDE	CA		01/31/2023				(52)			(52)		916	916			
100091114	NEW FAIRVIEW	TX		01/31/2023				(34)			(34)		1,111	1,111			
100091115	CICERO	IL		01/31/2023				(25)			(25)		406	406			
100091116	ORO VALLEY	AZ		01/31/2023				182			182		2,894	2,894			
100091118	DOUGLASVILLE	GA		01/31/2023				(85)			(85)		501	501			
100091119	DENVER	CO		01/31/2023				(160)			(160)		894	894			
100091120	LOS ANGELES	CA		01/31/2023				(36)			(36)		1,740	1,740			
100091121	LITHIA	FL		01/31/2023				12			12		1,232	1,232			
100091122	LAS VEGAS	NV		01/31/2023				(6)			(6)		1,724	1,724			
100091123	LOS ANGELES	CA		01/31/2023				5			5		486	486			
100091124	MORTON GROVE	IL		01/31/2023				(113)			(113)		1,972	1,972			
100091125	AGUILA	AZ		01/31/2023				(329)			(329)		11,231	11,231			
100091126	COLORADO SPRINGS	CO		01/31/2023				(76)			(76)		247	247			
100091127	WHIPPANY	NJ		01/31/2023				(108)			(108)		620	620			
100091128	CALUMET CITY	IL		01/31/2023				(4)			(4)		414	414			
100091129	LOS ANGELES	CA		01/31/2023				338			338		2,095	2,095			
100091130	EAST PROVIDENCE	RI		01/31/2023				147			147		1,101	1,101			
100091132	BLUFFTON	SC		01/31/2023				71			71		837	837			
100091134	LOS ANGELES	CA		01/31/2023				201			201		1,860	1,860			
100091135	WILMINGTON	CA		01/31/2023				306			306		2,405	2,405			
100091138	BRADENTON	FL		01/31/2023				69			69		854	854			
100091139	TEMECULA	CA		01/31/2023				81			81		349	349			
100091140	SOUTH DAYTONA	FL		01/31/2023				69			69		979	979			
100091141	NORTH PORT	FL		01/31/2023				140			140		839	839			
100091143	HURST	TX		01/31/2023				95			95		374	374			
100091144	DAVENPORT	FL		01/31/2023				200			200		603	603			
100091145	SAN DIEGO	CA		01/31/2023				246			246		1,748	1,748			
100091146	SAN DIEGO	CA		01/31/2023				240			240		1,321	1,321			
100091148	SAN FERNANDO	CA		01/31/2023				310			310		1,693	1,693			
100091149	HOUSTON	TX		01/31/2023				114			114		912	912			
100091150	PICO RIVERA	CA		01/31/2023				334			334		1,720	1,720			
100091151	INGLEWOOD	CA		01/31/2023				225			225		1,448	1,448			
100091152	VICTORVILLE	CA		01/31/2023				205			205		1,017	1,017			
100091154	HINESVILLE	GA		01/31/2023				46			46		814	814			
100091155	RED OAK	TX		01/31/2023				177			177		1,045	1,045			
100091156	REPUBLIC	MO		01/31/2023				147			147		841	841			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091157	REPUBLIC	MO		01/31/2023				152			152		870	870			
100091158	CLEARWATER	FL		01/31/2023				247			247		1,556	1,556			
100091159	REPUBLIC	MO		01/31/2023				143			143		820	820			
100091160	NORTH LAS VEGAS	NV		01/31/2023				65			65		308	308			
100091161	SEASIDE HEIGHTS	NJ		01/31/2023				97			97		422	422			
100091162	GATLINBURG	TN		01/31/2023				350			350		3,110	3,110			
100091164	DESERT HOT SPRINGS	CA		01/31/2023				137			137		840	840			
100091165	ELY	NV		01/31/2023				146			146		676	676			
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023				154			154		651	651			
100091167	DEDHAM	MA		01/31/2023				117			117		748	748			
100091168	CALDWELL	ID		01/31/2023				60			60		645	645			
100091169	BRANSON WEST	MO		01/31/2023				175			175		763	763			
100091170	POOLER	GA		01/31/2023				(3)			(3)		621	621			
100091172	NEW BRAUNFELS	TX		01/31/2023				131			131		874	874			
100091173	STATESBORO	GA		01/31/2023				(7)			(7)		354	354			
100091174	BRANSON WEST	MO		01/31/2023				231			231		964	964			
100091175	MIAMI	FL		01/31/2023				248			248		1,345	1,345			
100091176	LAS VEGAS	NV		01/31/2023				343			343		1,339	1,339			
100091177	STATESBORO	GA		01/31/2023				(36)			(36)		417	417			
100091180	BRANSON	MO		01/31/2023				174			174		832	832			
100091181	BRANSON WEST	MO		01/31/2023				232			232		964	964			
100091182	OAKLAND	NJ		01/31/2023				153			153		1,568	1,568			
100091183	YARMOUTH PORT	MA		01/31/2023				(55)			(55)		490	490			
100091184	CARSON CITY	NV		01/31/2023				2			2		613	613			
100091186	SAN DIEGO	CA		01/31/2023				24			24		1,439	1,439			
100091187	PHOENIX	AZ		01/31/2023				125			125		625	625			
100091188	DENTON	TX		01/31/2023				(70)			(70)		495	495			
100091189	SAN DIEGO	CA		01/31/2023				32			32		1,660	1,660			
100091190	PHOENIX	AZ		01/31/2023				198			198		1,001	1,001			
100091192	DALLAS	TX		01/31/2023				(243)			(243)		1,975	1,975			
100091194	WORCESTER	MA		01/31/2023				3			3		571	571			
100091195	BALTIMORE	MD		01/31/2023				(29)			(29)		215	215			
100091196	CLEARWATER	FL		01/31/2023				(355)			(355)		5,109	5,109			
100091197	ORLANDO	FL		01/31/2023				164			164		4	4			
100091198	CHICAGO	IL		01/31/2023				(7)			(7)		500	500			
100091199	MEMPHIS	TN		01/31/2023				(69)			(69)		533	533			
100091200	LAKEWOOD	OH		01/31/2023				(41)			(41)		454	454			
100091202	COCOA	FL		01/31/2023				(68)			(68)		343	343			
100091203	PALM BAY	FL		01/31/2023				(47)			(47)		535	535			
100091204	(WINNETKA AREA) LOS ANGELES	CA		01/31/2023				79			79		100	100			
100091205	TAMPA	FL		01/31/2023				(69)			(69)		766	766			
100091206	CATHEDRAL CITY	CA		01/31/2023				(105)			(105)		754	754			
100091207	DECATUR	GA		01/31/2023				1			1						
100091208	STONE MOUNTAIN	GA		01/31/2023									1	1			
100091209	WORCESTER	MA		01/31/2023				61			61		1,220	1,220			
100091210	OCALA	FL		01/31/2023				(98)			(98)		428	428			
100091211	NORTH LAS VEGAS	NV		01/31/2023				(62)			(62)		296	296			
100091214	SURF CITY	NC		01/31/2023				(43)			(43)		1,230	1,230			
100091217	SAN FRANCISCO	CA		01/31/2023				72			72		1,733	1,733			
100091218	FORT MYERS	FL		01/31/2023				(58)			(58)		214	214			
100091219	MIAMI	FL		01/31/2023				20			20		1,286	1,286			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091220	BARNARDSVILLE	NC		01/31/2023				(41)			(41)		747	747			
100091221	GRAND PRAIRIE	TX		01/31/2023				(89)			(89)		329	329			
100091222	SANFORD	FL		01/31/2023				(57)			(57)		491	491			
100091223	STONE MOUNTAIN	GA		01/31/2023				(49)			(49)		625	625			
100091224	GLOUCESTER TOWNSHIP	NJ		01/31/2023				(78)			(78)		281	281			
100091225	SPARTA	TN		01/31/2023				(27)			(27)		504	504			
100091226	INDIO	CA		01/31/2023				(98)			(98)		586	586			
100091227	NEW BEDFORD	MA		01/31/2023				(49)			(49)		437	437			
100091228	SPRINGFIELD	MA		01/31/2023				(15)			(15)		420	420			
100091229	BALTIMORE	MD		01/31/2023				(41)			(41)		190	190			
100091231	ORLANDO	FL		01/31/2023				(45)			(45)		404	404			
100091233	ORLANDO	FL		01/31/2023				(41)			(41)		437	437			
100091234	COLUMBUS	GA		01/31/2023				(50)			(50)		228	228			
100091235	ORLANDO	FL		01/31/2023				(45)			(45)		364	364			
100091236	LAKEWOOD	CO		01/31/2023				(9)			(9)		501	501			
100091237	ORLANDO	FL		01/31/2023				(27)			(27)		464	464			
100091238	ORLANDO	FL		01/31/2023				(7)			(7)		509	509			
100091239	ORLANDO	FL		01/31/2023				(52)			(52)		364	364			
100091241	BROADVIEW	IL		01/31/2023				(25)			(25)		482	482			
100091242	BALTIMORE	MD		01/31/2023				461			461		(8,020)	(8,020)			
100091243	WATERBURY	CT		01/31/2023				(34)			(34)		120	120			
100091246	LAS VEGAS	NV		01/31/2023				(94)			(94)		558	558			
100091247	RICHFIELD	MN		01/31/2023				(25)			(25)		393	393			
100091248	BROOKHAVEN	GA		01/31/2023				(134)			(134)		1,546	1,546			
100091249	SAINT LOUIS	MO		01/31/2023				(58)			(58)		729	729			
100091250	WATERBURY	CT		01/31/2023				(52)			(52)		220	220			
100091251	LAKEWOOD	WA		01/31/2023				(33)			(33)		651	651			
100091252	BALTIMORE	MD		01/31/2023				(49)			(49)		516	516			
100091253	NEW RICHMOND	WI		01/31/2023				(53)			(53)		202	202			
100091254	DETROIT	MI		01/31/2023				(28)			(28)		217	217			
100091255	LEHIGH ACRES	FL		01/31/2023				(56)			(56)		515	515			
100091256	FRANKLIN	TN		01/31/2023				(1,859)			(1,859)		1,000	1,000			
100091257	HARVEYS LAKE	PA		01/31/2023				(32)			(32)		357	357			
100091258	SOUTH GATE	CA		01/31/2023				50			50		336	336			
100091259	JOSHUA TREE	CA		01/31/2023				(77)			(77)		536	536			
100091260	HALLANDALE BEACH	FL		01/31/2023				(42)			(42)		696	696			
100091261	INDIO	CA		01/31/2023				(45)			(45)		585	585			
100091262	MILWAUKEE	WI		01/31/2023				(45)			(45)		365	365			
100091263	BIG BEAR CITY	CA		01/31/2023				(97)			(97)		1,154	1,154			
100091266	VERNAL	UT		01/31/2023				48			48						
100091267	ORANGE PARK	FL		01/31/2023				(121)			(121)		1,186	1,186			
100091268	BERMUDA DUNES	CA		01/31/2023				(113)			(113)		1,030	1,030			
100091269	TAMPA	FL		01/31/2023				(51)			(51)		438	438			
100091270	MANSON	WA		01/31/2023				(7)			(7)		1,052	1,052			
100091271	GARDENA	CA		01/31/2023				38			38		496	496			
100091272	BENBROOK	TX		01/31/2023				32			32		690	690			
100091273	GLENDORA	CA		01/31/2023				(250)			(250)		6,791	6,791			
100091274	SOUTH HADLEY	MA		01/31/2023				(73)			(73)		417	417			
100091275	WASHINGTON	DC		01/31/2023				(61)			(61)		737	737			
100091276	ATLANTA	GA		01/31/2023				(53)			(53)		323	323			
100091277	NASHVILLE	TN		01/31/2023				(25)			(25)		1,708	1,708			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091278	SAN ANTONIO	TX		01/31/2023				(27)			(27)		1,379	1,379			
100091279	SAN ANTONIO	TX		01/31/2023				(14)			(14)		1,757	1,757			
100091281	EAST PROVIDENCE	RI		01/31/2023				(71)			(71)		498	498			
100091284	SAN DIEGO	CA		01/31/2023				(71)			(71)		538	538			
100091287	GREEN COVE SPRINGS	FL		01/31/2023				(51)			(51)		550	550			
100091288	FORT MORGAN	CO		01/31/2023				(161)			(161)		1,292	1,292			
100091289	CHICAGO	IL		01/31/2023				(4)			(4)		322	322			
100091290	DALLAS	TX		01/31/2023				(45)			(45)		485	485			
100091291	MCDONOUGH	GA		01/31/2023				(54)			(54)		441	441			
100091292	NORTH LAS VEGAS	NV		01/31/2023				(51)			(51)		372	372			
100091294	GREAT MILLS	MD		01/31/2023				8			8		74	74			
100091298	KOLOA	HI		01/31/2023				23			23		3,138	3,138			
100091299	MOORESVILLE	NC		01/31/2023				(192)			(192)		4,377	4,377			
100091301	OREM	UT		01/31/2023				(133)			(133)		344	344			
100091302	HOUSTON	TX		01/31/2023									552	552			
100091304	HOUSTON	TX		01/31/2023				(62)			(62)		490	490			
100091306	WARREN	MI		01/31/2023				13			13		71	71			
100091307	EL CENTRO	CA		01/13/2023				(125)			(125)		627	627			
100091308	KISSIMMEE	FL		01/13/2023				(254)			(254)		1,736	1,736			
100091309	NORTH ATTLEBORO	MA		01/13/2023				(19)			(19)		1,071	1,071			
100091310	GOODLETTSVILLE	TN		01/13/2023				(36)			(36)		619	619			
100091311	ATLANTA	GA		01/13/2023				(9,203)			(9,203)		695	695			
100091314	FRESNO	CA		01/13/2023									833	833			
100091315	DETRIOT	MI		01/13/2023				(17)			(17)		603	603			
100091316	KISSIMMEE	FL		01/13/2023				(106)			(106)		735	735			
100091318	WILTON	CA		01/13/2023				(216)			(216)		3,723	3,723			
100091319	INGLESIDE	IL		01/13/2023				22			22		542	542			
100091320	BERLIN	CT		01/13/2023				(31)			(31)		512	512			
100091321	SARASOTA	FL		01/13/2023				(4,842)			(4,842)		440	440			
100091322	HOUSTON	TX		01/13/2023				(78)			(78)		725	725			
100091324	ENUMCLAW	WA		01/13/2023				148			148		1,218	1,218			
100091325	BRADBURY	CA		01/13/2023				(205)			(205)		930	930			
100091326	RANCHO MIRAGE	CA		01/13/2023				(54)			(54)		1,357	1,357			
100091327	CYPRESS	TX		01/13/2023				(168)			(168)		1,380	1,380			
100091328	WHITTIER	CA		01/13/2023				(79)			(79)		744	744			
100091329	SANTA ROSA BEACH	FL		01/13/2023				(123)			(123)		959	959			
100091330	SAVANNAH	GA		01/13/2023				(221)			(221)		1,168	1,168			
100091331	ENCINITAS	CA		01/13/2023				69			69		1,904	1,904			
100091332	JONESBORO	GA		01/13/2023				(6)			(6)		595	595			
100091333	ROCHELLE PARK	NJ		01/13/2023				78			78		545	545			
100091334	OLYMPIA	WA		01/13/2023				(50)			(50)		508	508			
100091336	HARTFORD	CT		01/13/2023				(130)			(130)		216	216			
100091359	ARLINGTON	VA		02/22/2023				9			9		1,075	1,075			
100091360	NEWARK	NJ		02/22/2023				(50)			(50)		1,065	1,065			
100091361	ELIZABETH	NJ		02/22/2023				(32)			(32)		826	826			
100091362	KATY	TX		02/22/2023				(5)			(5)		703	703			
100091363	MAGNOLIA	TX		02/22/2023				77			77		769	769			
100091364	WINTER HAVEN	FL		02/22/2023				51			51		1,149	1,149			
100091366	OLATHE	KS		02/22/2023				(21)			(21)		863	863			
100091367	NYACK	NY		02/22/2023				(55)			(55)		1,167	1,167			
100091368	DURHAM	NC		02/22/2023				(35)			(35)		468	468			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091369	BUTLER	NJ		02/22/2023				8			8		1,075	1,075			
100091370	NAPLES	FL		02/22/2023				(28)			(28)		1,474	1,474			
100091371	NAPLES	FL		02/22/2023				(13)			(13)		1,531	1,531			
100091372	CAPE CHARLES	VA		02/22/2023				(17)			(17)		1,565	1,565			
100091373	CHAMPLIN	MN		02/22/2023				(6)			(6)		807	807			
100091374	MORENO VALLEY	CA		02/22/2023				(28)			(28)		1,018	1,018			
100091375	SUMMERVILLE	SC		02/22/2023				(2)			(2)		1,187	1,187			
100091376	NORFOLK	VA		02/22/2023				(3)			(3)		823	823			
100091377	MIAMI	FL		02/22/2023				12			12		788	788			
100091378	CLEVELAND HEIGHTS	OH		02/22/2023				201			201		1,837	1,837			
100091379	WASHINGTON	DC		02/22/2023				141			141		1,202	1,202			
100091380	CARSON	CA		02/22/2023				36			36		1,094	1,094			
100091381	VALLEJO	CA		02/22/2023				178			178		865	865			
100091382	JEFFERSON	LA		02/22/2023				66			66		725	725			
100091383	HICKORY HILLS	IL		02/22/2023				50			50		939	939			
100091384	MARRERO	LA		02/22/2023				16			16		686	686			
100091385	WASHINGTON	DC		02/22/2023				2			2		479	479			
100091386	HOFFMAN ESTATES	IL		02/22/2023				15			15		446	446			
100091387	DUCK CREEK VILLAGE	UT		02/22/2023				87			87		766	766			
100091388	ROUND ROCK	TX		02/22/2023				(29)			(29)		577	577			
100091389	MONTAGUE	NJ		02/22/2023				36			36		603	603			
100091390	ESSEX	MD		02/22/2023				8			8		328	328			
100091391	SAINT PAUL	MN		02/22/2023				(5)			(5)		432	432			
100091392	ORMOND BEACH	FL		02/22/2023				6			6		589	589			
100091393	LAS VEGAS	NV		02/22/2023				(14)			(14)		828	828			
100091394	LAS VEGAS	NV		02/22/2023				(78)			(78)		1,478	1,478			
100091395	RICHMOND	TX		02/22/2023				(1)			(1)		755	755			
100091396	BATON ROUGE	LA		02/22/2023									217	217			
100091397	WINSTON	GA		02/22/2023				(55)			(55)		596	596			
100091398	KAMUELA	HI		02/22/2023				(209)			(209)		3,661	3,661			
100091399	NORMAN	OK		02/22/2023				(7)			(7)		557	557			
100091401	BRADENTON	FL		02/22/2023				8			8		552	552			
100091402	HAMPSTEAD	NC		02/22/2023				16			16		1,004	1,004			
100091403	MESA	AZ		02/22/2023				(61)			(61)		1,018	1,018			
100091404	LAKEWOOD	CO		02/22/2023				21			21		1,238	1,238			
100091405	NEPTUNE	NJ		02/22/2023				(67)			(67)		863	863			
100091406	OCEAN CITY	MD		02/22/2023				(3)			(3)		1,110	1,110			
100091407	EL PASO	TX		02/22/2023				6			6		378	378			
100091408	DORAL	FL		02/22/2023				(49)			(49)		1,064	1,064			
100091409	LEHIGH ACRES	FL		02/22/2023				41			41		772	772			
100091410	RENO	NV		02/22/2023				(34)			(34)		973	973			
100091411	FLAGLER BEACH	FL		02/22/2023				(18)			(18)		655	655			
100091412	SAHUARITA	AZ		02/22/2023				(8)			(8)		669	669			
100091413	MINNEAPOLIS	MN		02/22/2023				(28)			(28)		703	703			
100091414	MAYNARD	MA		02/22/2023				(52)			(52)		929	929			
100091415	SPOKANE VALLEY	WA		02/22/2023				(71)			(71)		1,413	1,413			
100091416	COSBY	TN		02/22/2023				(1)			(1)		279	279			
100091417	GLEN HAVEN	CO		02/22/2023				(55)			(55)		449	449			
100091418	LOS ANGELES	CA		02/22/2023				173			173		2,149	2,149			
100091419	TAKOMA PARK	MD		02/22/2023				(32)			(32)		1,302	1,302			
100091420	WOODBRIDGE	VA		02/22/2023				(43)			(43)		783	783			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091421	GATLINBURG	TN		02/22/2023				(32)			(32)		914	914			
100091422	OLATHE	KS		02/22/2023				(47)			(47)		572	572			
100091423	WESTMINSTER	CO		02/22/2023				(55)			(55)		408	408			
100091424	AUSTIN	TX		02/22/2023				(1)			(1)		905	905			
100091425	SANTA CLARA	UT		02/22/2023				(40)			(40)		582	582			
100091426	PENSACOLA	FL		02/22/2023				(50)			(50)		625	625			
100091427	WESLEY CHAPEL	FL		02/22/2023				253			253		1,228	1,228			
100091428	WHITTIER	NC		02/22/2023				(51)			(51)		1,374	1,374			
100091429	HOUSTON	TX		02/22/2023				44			44		565	565			
100091430	PHOENIX	AZ		02/22/2023				(25)			(25)		921	921			
100091431	COLORADO SPRINGS	CO		02/22/2023				(13)			(13)		508	508			
100091432	MOORESTOWN	NJ		02/22/2023				(103)			(103)		4,831	4,831			
100091434	OAKLAND	NJ		02/22/2023				(98)			(98)		1,311	1,311			
100091435	OCEAN CITY	MD		02/22/2023				(84)			(84)		1,303	1,303			
100091436	PINE	AZ		02/22/2023				(16)			(16)		1,037	1,037			
100091437	SANTA CLARITA	CA		02/22/2023				(73)			(73)		1,637	1,637			
100091438	RESEDA	CA		02/22/2023				(84)			(84)		1,089	1,089			
100091440	NUTLEY	NJ		02/22/2023				(22)			(22)		551	551			
100091442	MESQUITE	NV		02/22/2023				(35)			(35)		832	832			
100091443	CHARLOTTE	NC		02/22/2023				(30)			(30)		827	827			
100091444	SPRINGFIELD	MA		02/22/2023				(4)			(4)		360	360			
100091445	TORRANCE	CA		02/22/2023				1			1		948	948			
100091446	FRUITA	CO		02/22/2023				(16)			(16)		669	669			
100091447	SEBRING	FL		02/22/2023				(5)			(5)		746	746			
100091448	GREENSBORO	NC		02/22/2023				(100)			(100)		3,682	3,682			
100091449	HOUSTON	TX		02/22/2023				34			34		546	546			
100091450	LA MESA	CA		01/20/2023				(67)			(67)		861	861			
100091451	FULSHEAR	TX		01/20/2023				(97)			(97)		762	762			
100091452	SCOTTSDALE	AZ		01/20/2023				(7,608)			(7,608)		1,064	1,064			
100091453	CATAWBA	NC		01/20/2023				(35)			(35)		651	651			
100091454	PORTER RANCH	CA		01/20/2023				(633)			(633)		3,288	3,288			
100091455	STOCKTON	CA		01/20/2023				(276)			(276)		3,419	3,419			
100091456	ORLANDO	FL		01/20/2023				(129)			(129)		1,532	1,532			
100091457	LOMA LINDA	CA		01/20/2023				(141)			(141)		1,027	1,027			
100091458	WEST HILLS	CA		01/20/2023				(190)			(190)		815	815			
100091459	MONTEREY PARK	CA		01/20/2023				(104)			(104)		835	835			
100091460	PHOENIX	AZ		01/20/2023				56			56		541	541			
100091462	COLORADO SPRINGS	CO		01/20/2023				(17)			(17)		238	238			
100091463	MEMPHIS	TN		01/20/2023				(58)			(58)		233	233			
100091464	CEDARTOWN	GA		01/20/2023				(43)			(43)		128	128			
100091465	CEDARTOWN	GA		01/20/2023				(30)			(30)		120	120			
100091466	CEDARTOWN	GA		01/20/2023				(31)			(31)		122	122			
100091467	CHICAGO	IL		01/20/2023				(25)			(25)		127	127			
100091468	CEDARTOWN	GA		01/20/2023				(33)			(33)		116	116			
100091471	ZEPHYRHILLS	FL		01/20/2023				(21)			(21)		142	142			
100091472	MOUNT VERNON	NY		01/20/2023				(117)			(117)		317	317			
100091473	DAYTON	OH		01/20/2023				(30)			(30)		75	75			
100091474	WYLIE	TX		01/20/2023				(26)			(26)		103	103			
100091476	CHICAGO	IL		01/20/2023				(15)			(15)		51	51			
100091477	WESTBURY	NY		01/20/2023				(4,841)			(4,841)		162	162			
100091480	KEARNY	NJ		01/20/2023				(46)			(46)		243	243			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091482	BROOKLYN	NY		01/20/2023				(273)			(273)		7,379	7,379			
100091486	LOS ANGELES	CA		01/20/2023				(24)			(24)		92	92			
100091488	BROOKLYN	NY		01/20/2023				(2,762)			(2,762)		84	84			
100091489	KANSAS CITY	MO		01/20/2023				(25)			(25)		131	131			
100091491	KANSAS CITY	MO		01/20/2023				(22)			(22)		114	114			
100091492	KANSAS CITY	MO		01/20/2023				(20)			(20)		105	105			
100091495	BRONX	NY		01/20/2023				(150)			(150)		366	366			
100091496	YONKERS	NY		01/20/2023				(88)			(88)		356	356			
100091497	FLORAL PARK	NY		01/20/2023				(97)			(97)		235	235			
100091498	IRVINGTON	NJ		01/20/2023				(47)			(47)		311	311			
100091501	MONTICELLO	NY		01/20/2023				(19)			(19)		76	76			
100091502	LYNCHBURG	VA		01/20/2023				(15)			(15)		49	49			
100091503	EVANSVILLE	IN		01/20/2023				(17)			(17)		47	47			
100091504	BOCA RATON	FL		01/20/2023				(7,755)			(7,755)		327	327			
100091505	AKRON	OH		01/20/2023				(19)			(19)		59	59			
100091506	BROOKLYN	NY		01/20/2023				(15,863)			(15,863)		549	549			
100091507	TOMS RIVER	NJ		01/20/2023				(37)			(37)		197	197			
100091508	WEST BEND	WI		01/20/2023				(38)			(38)		91	91			
100091512	HOLLYWOOD	FL		01/20/2023				(83)			(83)		358	358			
100091514	TRENTON	NJ		01/20/2023				(28)			(28)		75	75			
100091520	THE BRONX	NY		01/20/2023				(16,686)			(16,686)		576	576			
100091522	BALTIMORE	MD		01/20/2023				(26)			(26)		103	103			
100091523	LINDENWOLD	NJ		01/20/2023				(22)			(22)		136	136			
100091524	MISSOULA	MT		01/20/2023				(43)			(43)		289	289			
100091525	ROSEDALE	NY		01/20/2023				(79)			(79)		411	411			
100091526	HARTFORD	CT		01/20/2023				(66)			(66)		160	160			
100091528	OXFORD	GA		01/20/2023				(51)			(51)		1,254	1,254			
100091530	BELLEVILLE	IL		01/20/2023				(17)			(17)		71	71			
100091531	HANCEVILLE	AL		01/20/2023				(21)			(21)		92	92			
100091532	BYRAM TOWNSHIP	NJ		01/20/2023				(51)			(51)		146	146			
100091533	WEST BABYLON	NY		01/20/2023				(46)			(46)		139	139			
100091534	HARVEY	IL		01/20/2023				(16)			(16)		53	53			
100091537	TRENTON	NJ		01/20/2023				(32)			(32)		83	83			
100091539	SUFFOLK	VA		01/20/2023				(26)			(26)		99	99			
100091540	GREENVILLE	SC		01/20/2023				(9)			(9)		93	93			
100091541	BIG SPRING	TX		01/20/2023				(3,380)			(3,380)		62	62			
100091550	PHILADELPHIA	PA		01/20/2023				(48)			(48)		106	106			
100091551	STATEN ISLAND	NY		01/20/2023				(27)			(27)		308	308			
100091553	CONCORD	CA		03/07/2023				(28)			(28)		994	994			
100091554	BAKERSFIELD	CA		03/07/2023				(52)			(52)		500	500			
100091555	DOWNEY	CA		03/07/2023				(317)			(317)		2,001	2,001			
100091556	WHITTIER	CA		03/07/2023				(47)			(47)		468	468			
100091557	DUNDALK	MD		03/07/2023				(85)			(85)		317	317			
100091558	CITRUS HEIGHTS	CA		03/07/2023				(161)			(161)		1,212	1,212			
100091559	LANCASTER	CA		03/07/2023				(117)			(117)		668	668			
100091560	DOUGLAS	MA		03/07/2023				(61)			(61)		379	379			
100091561	OLIVET	MI		03/07/2023				(76)			(76)		189	189			
100091562	ACTON	CA		03/07/2023				(221)			(221)		930	930			
100091564	CANTON	MA		03/07/2023				(77)			(77)		779	779			
100091565	SOUDERTON	PA		03/07/2023				(44)			(44)		909	909			
100091566	LITTLEROCK	CA		03/07/2023				(102)			(102)		606	606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091567	SLIDELL	LA		03/07/2023				(164)			(164)		581	581			
100091568	WEST COVINA	CA		03/07/2023				(53)			(53)		180	180			
100091569	MILWAUKEE	WI		03/07/2023				(22)			(22)		275	275			
100091570	OXFORD	NJ		03/07/2023				51			51		516	516			
100091571	BAYTOWN	TX		03/07/2023				(121)			(121)		127	127			
100091572	HACIENDA HEIGHTS	CA		03/07/2023				(92)			(92)		656	656			
100091573	GAITHERSBURG	MD		03/07/2023				(113)			(113)		498	498			
100091574	LOS ANGELES	CA		03/07/2023				(116)			(116)		1,138	1,138			
100091576	PAYSON	UT		03/07/2023				(44)			(44)		476	476			
100091577	LOS ANGELES	CA		03/07/2023				(106)			(106)		1,142	1,142			
100091578	CHICAGO	IL		03/07/2023				(82)			(82)		616	616			
100091579	BATON ROUGE	LA		03/07/2023				(142)			(142)		931	931			
100091580	OWINGS MILLS	MD		03/07/2023				(95)			(95)		1,107	1,107			
100091581	RANCHO CUCAMONGA	CA		03/07/2023				(174)			(174)		588	588			
100091582	APPLE VALLEY	CA		03/07/2023				(24)			(24)		434	434			
100091583	GLEN BURNIE	MD		03/07/2023				(112)			(112)		321	321			
100091584	CAPITOL HEIGHTS	MD		03/07/2023				(100)			(100)		734	734			
100091585	LANCASTER	CA		03/07/2023				(146)			(146)		463	463			
100091586	ROSWELL	GA		03/07/2023				(116)			(116)		846	846			
100091587	SILVER SPRING	MD		03/07/2023				(53)			(53)		488	488			
100091588	MYRTLE BEACH	SC		03/07/2023				(143)			(143)		514	514			
100091589	LAFAYETTE	CA		03/07/2023				(550)			(550)		3,367	3,367			
100091590	BAKERSFIELD	CA		03/07/2023				(127)			(127)		3,849	3,849			
100091591	PINON HILLS	CA		03/07/2023				66			66		421	421			
100091592	COLLEYVILLE	TX		03/07/2023				(221)			(221)		1,407	1,407			
100091593	FALLS CHURCH	VA		03/07/2023				(180)			(180)		660	660			
100091594	ROYAL PALM BEACH	FL		03/07/2023				(145)			(145)		798	798			
100091595	WELLINGTON	FL		03/07/2023				(519)			(519)		5,066	5,066			
100091596	DALLAS	TX		03/07/2023				(182)			(182)		172	172			
100091597	SAN DIEGO	CA		03/07/2023				(192)			(192)		1,537	1,537			
100091598	RIDGECREST	CA		03/07/2023				(35)			(35)		130	130			
100091599	BRYAN	TX		03/07/2023				(153)			(153)		692	692			
100091600	MURRAYVILLE	GA		03/07/2023				(116)			(116)		536	536			
100091601	LOS ANGELES	CA		03/07/2023				(53)			(53)		906	906			
100091602	SAN JACINTO	CA		03/07/2023				(58)			(58)		576	576			
100091603	GARDEN GROVE	CA		03/07/2023				(32)			(32)						
100091605	IPSWICH	MA		03/07/2023				(186)			(186)		1,935	1,935			
100091606	STILWELL	OK		03/07/2023				(56)			(56)		463	463			
100091607	WASHINGTON	DC		03/07/2023				(124)			(124)		637	637			
100091609	PAWTUCKET	RI		03/07/2023				(96)			(96)		586	586			
100091610	WINCHESTER	KY		03/07/2023				(101)			(101)		422	422			
100091611	CLARKSTON	WA		03/07/2023				(107)			(107)		349	349			
100091614	CLARKSTON	WA		03/07/2023				(83)			(83)		273	273			
100091616	LAS VEGAS	NV		03/07/2023				(2,392)			(2,392)		370	370			
100091617	LAS VEGAS	NV		03/07/2023				(60)			(60)		383	383			
100091618	COLUMBUS	OH		03/07/2023				(51)			(51)		233	233			
100091619	KISSIMMEE	FL		03/07/2023				(97)			(97)		1,062	1,062			
100091620	KISSIMMEE	FL		03/07/2023				(1,291)			(1,291)		56,654	56,654			
100091621	DENVER	CO		03/07/2023				(79)			(79)		1,141	1,141			
100091622	ALBUQUERQUE	NM		03/07/2023				(51)			(51)		542	542			
100091623	LAS VEGAS	NV		03/07/2023				(66)			(66)		416	416			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091625	JACKSONVILLE	FL		03/07/2023				(107)			(107)		368	368			
100091626	HOUSTON	TX		03/07/2023				(134)			(134)		697	697			
100091627	POCATELLO	ID		03/07/2023				(61)			(61)		293	293			
100091628	ATLANTA	GA		03/07/2023				(59)			(59)		280	280			
100091630	BALTIMORE	MD		03/07/2023				(74)			(74)		370	370			
100091631	RIVERDALE	GA		03/07/2023				(101)			(101)		334	334			
100091632	LEVERETT	MA		03/07/2023				(74)			(74)		583	583			
100091633	HOUSTON	TX		03/07/2023				81			81		1,447	1,447			
100091634	CHICAGO	IL		03/07/2023				(70)			(70)		268	268			
100091635	DENVER	CO		03/07/2023				(93)			(93)		1,620	1,620			
100091637	APPLE VALLEY	CA		03/07/2023				(120)			(120)		1,105	1,105			
100091640	MIDLAND	NC		03/07/2023				(124)			(124)		285	285			
100091641	ATLANTA	GA		03/07/2023				(32)			(32)		307	307			
100091642	VALLEY VILLAGE	CA		01/27/2023				(122)			(122)		964	964			
100091643	ENCINO	CA		01/27/2023				(147)			(147)		342	342			
100091644	RIALTO	CA		01/27/2023				(19)			(19)		340	340			
100091645	MARINA DEL REY	CA		01/27/2023				(174)			(174)		2,169	2,169			
100091646	PLAYA VISTA	CA		01/27/2023				(23,100)			(23,100)		1,680,000	1,680,000			
100091648	MILTON	GA		01/27/2023				(11)			(11)		114	114			
100091649	RATHDRUM	ID		01/27/2023				(107)			(107)		726	726			
100091650	KYLE	TX		01/27/2023				(53)			(53)		371	371			
100091651	NEW WINDSOR	NY		01/27/2023				(51)			(51)		1,146	1,146			
100091653	CHICAGO	IL		01/27/2023				210			210		434	434			
100091654	HACKENSACK	NJ		01/27/2023				(254)			(254)		24,000	24,000			
100091655	BELLAIRE	MI		01/27/2023				(50)			(50)		203	203			
100091656	LAKEWOOD	CO		01/27/2023				9			9		629	629			
100091657	TOMALES	CA		01/27/2023				(282)			(282)		1,907	1,907			
100091658	LAGUNA BEACH	CA		01/27/2023				(575)			(575)		2,942	2,942			
100091659	YORK	PA		01/27/2023				(37)			(37)		256	256			
100091661	LAS VEGAS	NV		01/27/2023				(72)			(72)		1,179	1,179			
100091662	DELHI	CA		01/27/2023				(88)			(88)		580	580			
100091663	DAVENPORT	FL		01/27/2023				(243)			(243)		1,033	1,033			
100091664	HELLERTOWN	PA		01/27/2023				(86)			(86)		394	394			
100091665	SARASOTA	FL		01/27/2023				(48)			(48)		353	353			
100091666	PASADENA	MD		01/27/2023				(79)			(79)		623	623			
100091668	SURPRISE	AZ		01/27/2023				(1,067)			(1,067)		424	424			
100091670	GARDNER	MA		01/27/2023				(28)			(28)		247	247			
100091671	MANALAPAN	NJ		01/27/2023				(26)			(26)		109	109			
100091672	ESSEX	MD		01/27/2023				(26)			(26)		474	474			
100091673	KISSIMMEE	FL		01/27/2023				(212)			(212)		1,304	1,304			
100091674	JOPPA	MD		01/27/2023				(27)			(27)		247	247			
100091675	CAPE MAY COURT HOUSE	NJ		01/27/2023				(113)			(113)		494	494			
100091678	LAKE ELSINORE	CA		01/27/2023				(107)			(107)		656	656			
100091679	ATLANTA	GA		01/27/2023				(53)			(53)		146	146			
100091680	ARIZONA CITY	AZ		01/27/2023				34			34		1	1			
100091681	STOCKTON	CA		03/24/2023				(12)			(12)		1,050	1,050			
100091682	MUKILTEO	WA		03/24/2023				(35)			(35)		287	287			
100091683	DALLAS	TX		03/24/2023				(57)			(57)		182	182			
100091684	HAMMONTON	NJ		03/24/2023				(43)			(43)		362	362			
100091685	FLOWER MOUND	TX		03/24/2023				(312)			(312)		1,715	1,715			
100091687	KISSIMMEE	FL		03/24/2023				(47)			(47)		371	371			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091688	MCKINNEY	TX		03/24/2023				(132)			(132)		145	145			
100091690	MANTECA	CA		03/24/2023				(63)			(63)		952	952			
100091691	NAPLES	FL		03/24/2023				(17)			(17)		725	725			
100091692	CONWAY	SC		03/24/2023				(98)			(98)		196	196			
100091693	MIAMI	FL		03/24/2023				(47)			(47)		559	559			
100091695	SHAVER LAKE	CA		03/24/2023				(61)			(61)		186	186			
100091696	WIMBERLEY	TX		03/24/2023				(209)			(209)		820	820			
100091697	EAGLE	CO		03/24/2023				(127)			(127)		911	911			
100091698	HIGHLAND VILLAGE	TX		03/24/2023				(66)			(66)		652	652			
100091700	BARSTOW	CA		03/24/2023				(44)			(44)		170	170			
100091702	SAN CLEMENTE	CA		03/24/2023				518			518		91	91			
100091703	CHICAGO	IL		03/24/2023				(2)			(2)		1,365	1,365			
100091704	DANA POINT	CA		03/24/2023				(98)			(98)		3,010	3,010			
100091705	FRAZIER PARK	CA		03/24/2023				(21)			(21)		180	180			
100091707	SPARTANBURG	SC		03/24/2023				(42)			(42)		644	644			
100091709	SIMI VALLEY	CA		03/24/2023				(47)			(47)		971	971			
100091710	HOUSTON	TX		03/24/2023				1,660			1,660		3,059	3,059			
100091711	SUGAR LAND	TX		03/24/2023				(78)			(78)		801	801			
100091712	LOUISBURG	NC		03/24/2023				(43)			(43)		301	301			
100091714	PLEASANT RIDGE	MI		03/24/2023				(105)			(105)		376	376			
100091715	HOUSTON	TX		03/24/2023				(81)			(81)		1,207	1,207			
100091718	BAKERSFIELD	CA		03/24/2023				(31)			(31)		262	262			
100091720	ROCK SPRINGS	WY		03/24/2023				(103)			(103)		717	717			
100091723	NAVARRE	FL		03/24/2023				(32)			(32)		967	967			
100091725	GAINESVILLE	GA		03/24/2023				(89)			(89)		321	321			
100091726	WAIANAE	HI		03/24/2023				(101)			(101)		241	241			
100091727	WAIANAE	HI		03/24/2023				(105)			(105)		241	241			
100091728	WAIANAE	HI		03/24/2023				(106)			(106)		241	241			
100091731	SAN ANTONIO	TX		03/24/2023				(123)			(123)		139	139			
100091732	LAVEEN	AZ		03/24/2023				(35)			(35)		326	326			
100091735	CHICAGO	IL		03/24/2023				(32)			(32)		147	147			
100091736	FORT PIERCE	FL		03/24/2023				(43)			(43)		86	86			
100091738	GARLAND	TX		03/24/2023				(94)			(94)		896	896			
100091739	FORT WORTH	TX		03/24/2023				(82)			(82)		116	116			
100091741	GAINESVILLE	GA		03/24/2023				(97)			(97)		297	297			
100091742	RIVERSIDE	CA		03/24/2023				(62)			(62)		512	512			
100091743	SACRAMENTO	CA		03/24/2023				(51)			(51)		192	192			
100091744	ROCHESTER	MI		03/24/2023				(6,770)			(6,770)		236,250	236,250			
100091745	ISLE OF PALMS	SC		03/24/2023				(58)			(58)		334	334			
100091746	ROCKBRIDGE	OH		03/24/2023				(59)			(59)		401	401			
100091748	SYLMAR	CA		03/24/2023				33			33		551	551			
100091750	ATLANTA	GA		03/24/2023				(79)			(79)		582	582			
100091752	GRAND RAPIDS	MI		03/24/2023				(53)			(53)		95	95			
100091754	CANDLER	NC		03/24/2023				(57)			(57)		609	609			
100091755	WACO	TX		03/24/2023				(62)			(62)		188	188			
100091756	GREENSBORO	NC		03/24/2023				(53)			(53)		439	439			
100091757	BAYONNE	NJ		03/24/2023				(85)			(85)		561	561			
100091758	BAYONNE	NJ		03/24/2023				(74)			(74)		384	384			
100091759	GREEN BAY	WI		03/24/2023				(67)			(67)		177	177			
100091760	JACKSONVILLE	FL		03/24/2023				27			27		1,048	1,048			
100091764	WEATHERFORD	TX		03/24/2023				(93)			(93)		461	461			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091765	MIAMI	FL		03/24/2023				13			13		220	220			
100091766	CONROE	TX		01/30/2023				(119)			(119)		584	584			
100091767	JUNE LAKE	CA		01/30/2023				(222)			(222)		929	929			
100091770	DENVER	NC		01/30/2023				(100)			(100)		557	557			
100091776	TEMPE	AZ		01/30/2023				(355)			(355)		2,495	2,495			
100091777	ARLINGTON HEIGHTS	IL		01/30/2023				(60)			(60)		341	341			
100091778	COTTONWOOD	AZ		01/30/2023				(120)			(120)		532	532			
100091780	PHOENIX	AZ		01/30/2023				(221)			(221)		3,708	3,708			
100091781	LAKELAND	FL		01/30/2023				(222)			(222)		3,511	3,511			
100091782	HOLLISTER	CA		01/30/2023				(190)			(190)		1,505	1,505			
100091783	MANCHESTER TOWNSHIP	NJ		01/30/2023				(143)			(143)		502	502			
100091789	LOCK HAVEN	PA		01/30/2023				(103)			(103)		262	262			
100091793	SAN CLEMENTE	CA		01/30/2023				(111)			(111)		1,123	1,123			
100091795	KATY	TX		01/30/2023				175			175		8,591	8,591			
100091799	ELK GROVE	CA		01/30/2023				(94)			(94)		898	898			
100091800	ELK GROVE	CA		01/30/2023				(90)			(90)		712	712			
100091803	PHILADELPHIA	PA		01/30/2023				(47)			(47)		172	172			
100091808	LOS ANGELES	CA		01/30/2023				7			7		1,435	1,435			
100091812	PLYMOUTH	MI		01/30/2023				(1,086)			(1,086)		6,000	6,000			
100091815	HOUSTON	TX		01/30/2023				(126)			(126)		489	489			
100091818	BONITA SPRINGS	FL		01/30/2023				(222)			(222)		1,935	1,935			
100091821	GARLAND	TX		01/30/2023				(199)			(199)		1,339	1,339			
100091822	PALMDALE	CA		01/30/2023				(106)			(106)		703	703			
100091823	ANTIOCH	CA		01/30/2023				15			15		900	900			
100091826	LINCOLN	CA		01/30/2023				(142)			(142)		1,268	1,268			
100091827	SAN ANTONIO	TX		01/30/2023				(184)			(184)		2,465	2,465			
100091828	HALLANDALE	FL		01/30/2023				(151)			(151)		1,106	1,106			
100091829	BURBANK	CA		01/30/2023				(329)			(329)		1,536	1,536			
100091831	SACRAMENTO	CA		01/30/2023				(118)			(118)		1,357	1,357			
100091832	BURBANK	CA		01/30/2023				(307)			(307)		1,569	1,569			
100091841	YORBA LINDA	CA		01/30/2023				(266)			(266)		2,688	2,688			
100091848	OAKLAND	CA		01/30/2023				(130)			(130)		929	929			
100091851	MANVEL	TX		01/30/2023				31			31		919	919			
100091853	WILMINGTON	DE		01/30/2023				(24)			(24)		141	141			
100091854	VALLEJO	CA		01/30/2023				(103)			(103)		1,732	1,732			
100091855	JACKSONVILLE	FL		01/30/2023				(5)			(5)		734	734			
100091856	LOUISVILLE	KY		01/30/2023				(100)			(100)		511	511			
100091857	BOISE	ID		01/30/2023				(82)			(82)		465	465			
100091858	BOSTON	MA		01/30/2023				8			8		651	651			
100091859	CAPE CORAL	FL		01/30/2023				(69)			(69)		490	490			
100091860	OAKLAND PARK	FL		01/30/2023				(256)			(256)		1,670	1,670			
100091861	PANAMA CITY	FL		01/30/2023				(171)			(171)		10,154	10,154			
100091862	RICHMOND	KY		01/30/2023				(40)			(40)		599	599			
100091864	MACON	MO		01/30/2023				(25)			(25)		156	156			
100091865	HIGHLAND	IN		01/30/2023				(19)			(19)		407	407			
100091866	LAREDO	TX		01/30/2023				(61)			(61)		290	290			
100091867	RICHMOND	TX		01/30/2023				(54)			(54)		625	625			
100091868	FLORENCE	KY		01/30/2023				(76)			(76)		396	396			
100091869	MIAMI GARDENS	FL		01/30/2023				65			65		687	687			
100091870	WELLINGTON	FL		01/30/2023				(87)			(87)		628	628			
100091871	SEATTLE	WA		01/30/2023				(132)			(132)		685	685			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091872	BROOKLYN CENTER	MN		01/30/2023				(62)			(62)		313	313			
100091873	STEPHENVILLE	TX		01/30/2023				(110)			(110)		495	495			
100091875	KISSIMMEE	FL		01/30/2023				(26)			(26)		168	168			
100091878	STONEHAM	MA		01/30/2023				3			3		866	866			
100091879	PORTER	TX		01/30/2023				141			141		3,906	3,906			
100091881	DALLAS	TX		01/30/2023				(50)			(50)		1,117	1,117			
100091884	Amsterdam	NLD		01/27/2023									213	213			
100091886	Amsterdam	NLD		01/27/2023									340	340			
100091888	Amsterdam	NLD		01/27/2023									63	63			
100091889	Amsterdam	NLD		01/27/2023									20,076	20,076			
100091900	Amsterdam	NLD		01/27/2023									192	192			
100091904	Amsterdam	NLD		01/27/2023									192	192			
100091908	Amsterdam	NLD		01/27/2023									195	195			
100091920	Amsterdam	NLD		01/27/2023									171	171			
100091925	Amsterdam	NLD		01/27/2023									478	478			
100091929	CONCORD	CA		02/03/2023				(126)			(126)		721	721			
100091930	HOUSTON	TX		02/03/2023				(82)			(82)		152	152			
100091931	LAHAINA	HI		02/03/2023				(79)			(79)		366	366			
100091932	BURBANK	CA		02/03/2023				(308)			(308)		1,499	1,499			
100091933	FAYETTEVILLE	GA		02/03/2023				(86)			(86)		470	470			
100091934	DAVENPORT	FL		02/03/2023				3			3		18	18			
100091935	LARGO	FL		02/03/2023				11			11		(737)	(737)			
100091936	SUGARLOAF	CA		02/03/2023				(251)			(251)		5,046	5,046			
100091937	KALISPELL	MT		02/03/2023				(39)			(39)		2,478	2,478			
100091938	SACRAMENTO	CA		02/03/2023				(172)			(172)		4,633	4,633			
100091939	LINCOLNSHIRE	IL		02/03/2023				25			25		1,662	1,662			
100091941	TORRANCE	CA		02/03/2023				(1,738)			(1,738)		92,944	92,944			
100091942	PHELAN	CA		02/03/2023				(112)			(112)		1,338	1,338			
100091943	MONEE	IL		02/03/2023				14			14		984	984			
100091944	DECATUR	GA		02/03/2023				(180)			(180)		430	430			
100091945	SACRAMENTO	CA		02/03/2023				189			189		1,153	1,153			
100091946	POMONA	CA		02/03/2023				(18)			(18)		827	827			
100091947	OCALA	FL		02/03/2023				(85)			(85)		163	163			
100091949	ROLLING HILLS ESTATES	CA		02/07/2023				(456)			(456)		4,939	4,939			
100091951	PORT CHARLOTTE	FL		02/07/2023				(102)			(102)		326	326			
100091952	NEW HAVEN	CT		02/07/2023				(89)			(89)		235	235			
100091953	MIAMI	FL		02/07/2023				(315)			(315)		1,134	1,134			
100091955	NEW HAVEN	CT		02/07/2023				(153)			(153)		494	494			
100091956	SAN BERNARDINO	CA		02/07/2023				(97)			(97)		550	550			
100091957	NEW HAVEN	CT		02/07/2023				(100)			(100)		301	301			
100091958	MIDDLEBURG	FL		02/07/2023				(92)			(92)		516	516			
100091959	NEW HAVEN	CT		02/07/2023				(94)			(94)		287	287			
100091960	SANTA ANA	CA		02/07/2023				(183)			(183)		3,711	3,711			
100091961	GLENDALE	AZ		02/07/2023				(141)			(141)		425	425			
100091962	RICHMOND	TX		02/07/2023				(228)			(228)		843	843			
100091963	FORT WORTH	TX		02/07/2023				(83)			(83)		235	235			
100091964	LAKEWOOD RANCH	FL		02/07/2023				(19)			(19)		697	697			
100091965	BURIEN	WA		02/07/2023				(87)			(87)		855	855			
100091967	(TARZANA AREA) LOS ANGELES	CA		02/07/2023				(318)			(318)		3,319	3,319			
100091968	FORT WORTH	TX		02/07/2023				(65)			(65)		185	185			
100091969	NORTHRIDGE	CA		02/07/2023				(224)			(224)		1,629	1,629			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091970	LA PUENTE	CA		02/07/2023				(233)			(233)		832	832			
100091971	COLUMBUS	OH		02/07/2023				(59)			(59)		187	187			
100091972	VACAVILLE	CA		02/07/2023				(123)			(123)		1,538	1,538			
100091973	ROSEMARY BEACH	FL		02/07/2023				(203)			(203)		763	763			
100091974	LONG BEACH	CA		02/07/2023				(154)			(154)		965	965			
100091975	STOCKTON	CA		02/07/2023				(771)			(771)		45,488	45,488			
100091976	MOORE	OK		02/07/2023				(36)			(36)		243	243			
100091977	LOS ANGELES	CA		02/07/2023				(43)			(43)		911	911			
100091978	SEVERN	MD		02/07/2023				(134)			(134)		799	799			
100091979	VALLEJO	CA		02/07/2023				(180)			(180)		640	640			
100091980	KATY	TX		02/07/2023				(204)			(204)		368	368			
100091982	CLIFTON	NJ		02/07/2023				(61)			(61)		624	624			
100091983	PLAINFIELD	NJ		02/07/2023				(32)			(32)		358	358			
100091986	MOUNT HOLLY	NJ		02/09/2023				(20)			(20)		282	282			
100091987	BAXTER	KY		02/09/2023				(24)			(24)		515	515			
100091988	DETROIT	MI		02/09/2023				(4,237)			(4,237)		387	387			
100091989	CLEVELAND	OH		02/09/2023				(2,596)			(2,596)		216	216			
100091990	WATERBURY	CT		02/09/2023				(33)			(33)		536	536			
100091992	PHILADELPHIA	PA		02/09/2023				(18)			(18)		292	292			
100091993	YONKERS	NY		02/09/2023				(36)			(36)		949	949			
100091994	PATERSON	NJ		02/09/2023				(23)			(23)		783	783			
100091995	EGG HARBOR CITY	NJ		02/09/2023				(17)			(17)		248	248			
100091996	NEW HAVEN	CT		02/09/2023				(5,718)			(5,718)		745	745			
100091997	CLEVELAND	OH		02/09/2023				(11)			(11)		158	158			
100091998	HARVEY	IL		02/09/2023				(16)			(16)		223	223			
100091999	BREWSTER	NY		02/09/2023				(55)			(55)		998	998			
100092000	GATES	NY		02/09/2023				(10)			(10)		230	230			
100092001	NEWARK	NJ		02/09/2023				(7,513)			(7,513)		1,283	1,283			
100092002	FRANKLIN	OH		02/09/2023				(33)			(33)		501	501			
100092003	PITTSBURGH	PA		02/09/2023				(12)			(12)		249	249			
100092004	EAST QUOGUE	NY		02/09/2023				(97)			(97)		1,312	1,312			
100092005	CLEVELAND	OH		02/09/2023				(13)			(13)		262	262			
100092006	NORFOLK CITY	VA		02/09/2023				(14)			(14)		219	219			
100092007	CLEVELAND	OH		02/09/2023				(12)			(12)		236	236			
100092008	NEWARK	NJ		02/09/2023				(29)			(29)		556	556			
100092009	CHESTERLAND	OH		02/09/2023				(15)			(15)		226	226			
100092010	MOORE	SC		02/09/2023				(11)			(11)		222	222			
100092011	TRENTON	NJ		02/09/2023				(11)			(11)		174	174			
100092012	HAMILTON	NJ		02/09/2023				(3)			(3)		182	182			
100092013	WATERBURY	CT		02/09/2023				(23)			(23)		505	505			
100092014	CHICAGO	IL		02/09/2023				(29)			(29)		459	459			
100092016	RIVERDALE	GA		02/09/2023				(17)			(17)		377	377			
100092017	SCHENECTADY	NY		02/09/2023				(12)			(12)		329	329			
100092018	PLANO	TX		02/09/2023				(14)			(14)		310	310			
100092019	PHILADELPHIA	PA		02/09/2023				(32)			(32)		397	397			
100092020	MOHNTON	PA		02/09/2023				(38)			(38)		889	889			
100092021	MONROE	NY		02/09/2023				(9)			(9)		218	218			
100092023	CAMPBELL HALL	NY		02/09/2023				(30)			(30)		407	407			
100092024	CAMPBELL HALL	NY		02/09/2023				(53)			(53)		1,184	1,184			
100092025	GRAND RAPIDS	MI		02/09/2023				(25)			(25)		352	352			
100092026	LINDEN	NJ		02/09/2023				(38)			(38)		548	548			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100092027	TRENTON	NJ		02/09/2023				(4,254)			(4,254)		353	353			
100092028	TRENTON	NJ		02/09/2023				(1,578)			(1,578)		174	174			
100092029	CAMPBELL HALL	NY		02/09/2023				(45)			(45)		658	658			
100092030	SCRANTON	PA		02/09/2023				(18)			(18)		306	306			
100092031	WILMINGTON	DE		02/09/2023				(16)			(16)		259	259			
100092032	NORRISTOWN	PA		02/09/2023				(3,997)			(3,997)		380	380			
100092033	TRENTON	NJ		02/09/2023				(13)			(13)		225	225			
100092034	MILLVILLE	NJ		02/09/2023				(12)			(12)		208	208			
100092035	VINELAND	NJ		02/09/2023				(16)			(16)		364	364			
100092036	BALTIMORE	MD		02/09/2023				(14)			(14)		420	420			
100092037	WILMINGTON	DE		02/09/2023				(8)			(8)		265	265			
100092038	POTTSTOWN	PA		02/09/2023				(10)			(10)		166	166			
100092039	CAMPBELL HALL	NY		02/09/2023				(55)			(55)		1,139	1,139			
100092040	PHILADELPHIA	PA		02/09/2023				(14)			(14)		320	320			
100092041	POTTSTOWN	PA		02/09/2023				(9)			(9)		134	134			
100092042	BRONX	NY		02/09/2023				(77)			(77)		1,201	1,201			
100092043	HOUSTON	TX		02/09/2023				(19)			(19)		448	448			
100092044	HOUSTON	TX		02/09/2023				(4,121)			(4,121)		472	472			
100092045	BRONX	NY		02/09/2023				(14,283)			(14,283)		1,611	1,611			
100092046	BRONX	NY		02/09/2023				(11,594)			(11,594)		1,269	1,269			
100092047	MERIDEN	CT		02/09/2023				(27)			(27)		521	521			
100092048	CHESAPEAKE	VA		02/09/2023				(18)			(18)		367	367			
100092049	FLUSHING	NY		02/09/2023				(92)			(92)		1,901	1,901			
100092050	CAMPBELL HALL	NY		02/09/2023				(15)			(15)		188	188			
100092051	FAR ROCKAWAY	NY		02/09/2023				(87)			(87)		1,358	1,358			
100092052	FAR ROCKAWAY	NY		02/09/2023				(95)			(95)		1,358	1,358			
100092053	PHILADELPHIA	PA		02/09/2023				(14)			(14)		357	357			
100092054	BRONX	NY		02/09/2023				(56)			(56)		1,976	1,976			
100092055	PATERSON	NJ		02/09/2023				(47)			(47)		825	825			
100092056	BRENTWOOD	NY		02/09/2023				(38)			(38)		705	705			
100092058	HILO	HI		02/09/2023				(55)			(55)		3,079	3,079			
100092059	CLEVELAND	OH		02/09/2023				(18)			(18)		264	264			
100092060	PHILADELPHIA	PA		02/09/2023				(29)			(29)		667	667			
100092061	COATESVILLE	PA		02/09/2023				(14)			(14)		303	303			
100092062	HAMILTON	NJ		02/09/2023				(22)			(22)		396	396			
100092063	SARASOTA	FL		02/09/2023				(57)			(57)		1,001	1,001			
100092064	WARETOWN	NJ		02/09/2023				(25)			(25)		457	457			
100092065	DOVER TWP	NJ		02/09/2023				(29)			(29)		479	479			
100092066	RICHMOND HILL	NY		02/09/2023				(93)			(93)		1,630	1,630			
100092067	BUFFALO	NY		02/09/2023				(14)			(14)		298	298			
100092068	GARY	IN		02/09/2023				(8)			(8)		197	197			
100092069	METAIRIE	LA		02/09/2023				(7)			(7)		150	150			
100092070	NIAGARA FALLS	NY		02/09/2023				(14)			(14)		251	251			
100099548	IRVINE	CA		02/17/2023				(89)			(89)		1,474	1,474			
100099549	SPRING	TX		02/17/2023				(396)			(396)		2,271	2,271			
100099550	FORT WORTH	TX		02/17/2023				(200)			(200)		1,009	1,009			
100099551	CHICAGO	IL		02/17/2023				(38)			(38)		462	462			
100099553	LAKELAND	FL		02/17/2023				(49)			(49)		368	368			
100099554	CHATTANOOGA	TN		02/17/2023				1			1		173	173			
100099556	ROWLETT	TX		02/17/2023				(9)			(9)		457	457			
100099557	PARADISE VALLEY	AZ		02/17/2023				(160)			(160)		1,896	1,896			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099558	CHATTANOOGA	TN		02/17/2023				(13)			(13)		213	213			
100099559	LYNN	MA		02/17/2023				(70)			(70)		723	723			
100099562	BRUSH PRAIRIE	WA		02/17/2023				(82)			(82)		387	387			
100099564	DACULA	GA		02/17/2023				(30)			(30)		541	541			
100099565	MCDONOUGH	GA		02/17/2023				(18)			(18)		2,432	2,432			
100099570	PLACENTIA	CA		04/06/2023				(36)			(36)		893	893			
100099571	BEAUMONT	CA		04/06/2023				12			12		630	630			
100099572	YOUNGSVILLE	NC		04/06/2023				(50)			(50)		538	538			
100099573	CAPITOL HEIGHTS	MD		04/06/2023				(70)			(70)		198	198			
100099574	CONROE	TX		04/06/2023				(83)			(83)		315	315			
100099576	SPRING HILL	FL		04/06/2023				(96)			(96)		239	239			
100099577	WILLISTON	FL		04/06/2023				(18)			(18)		495	495			
100099579	SACRAMENTO	CA		04/06/2023				(45)			(45)		858	858			
100099580	BIG BEAR LAKE	CA		04/06/2023				(71)			(71)		187	187			
100099581	SALINAS	CA		04/06/2023				(152)			(152)		439	439			
100099582	ROCKLIN	CA		04/06/2023				(116)			(116)		575	575			
100099584	SHERMAN OAKS AREA	CA		04/06/2023				(947)			(947)		96,950	96,950			
100099586	HOLLYWOOD	FL		04/06/2023				70			70		1,160	1,160			
100099587	EDGEWATER PARK	NJ		04/06/2023				(41)			(41)		144	144			
100099588	PHOENIX	AZ		04/06/2023				(61)			(61)		159	159			
100099589	ROCKLIN	CA		04/06/2023				(37)			(37)		296	296			
100099591	ESCONDIDO	CA		04/06/2023				(134)			(134)		428	428			
100099592	CLEVELAND	TX		04/06/2023				(94)			(94)		367	367			
100099594	MARIETTA	GA		04/06/2023				(119)			(119)		426	426			
100099595	NEWCASTLE	WA		04/06/2023				67			67		643	643			
100099596	FORT WALTON BEACH	FL		04/06/2023				(72)			(72)		83	83			
100099597	IONE	CA		04/06/2023				34			34		1,000	1,000			
100099598	MCKINNEY	TX		04/06/2023				(246)			(246)		1,227	1,227			
100099599	GRAND PRAIRIE	TX		04/06/2023				(78)			(78)		209	209			
100099600	MISSOURI CITY	TX		04/06/2023				11			11		938	938			
100099601	CORONA	CA		04/06/2023				(142)			(142)		1,575	1,575			
100099602	TITUSVILLE	FL		04/06/2023				(23)			(23)		214	214			
100099603	WINNETKA	CA		04/06/2023				(21)			(21)		1,004	1,004			
100099604	BOCA RATON	FL		04/06/2023				(2)			(2)		198	198			
100099605	SAN FRANCISCO	CA		04/06/2023				(138)			(138)		1,484	1,484			
100099608	SANFORD	FL		04/06/2023				(73)			(73)		301	301			
100099609	CRAIG	CO		04/06/2023				(51)			(51)		52	52			
100099610	WINTER PARK	FL		04/06/2023				(50)			(50)		381	381			
100099611	DALLAS	NC		04/06/2023				(39)			(39)		74	74			
100099613	GRANADA HILLS	CA		04/06/2023				(22)			(22)		585	585			
100099614	HOLLYWOOD	FL		04/06/2023				77			77		815	815			
100099615	REEDLEY	CA		04/06/2023				(89)			(89)		298	298			
100099617	LITCHFIELD PARK	AZ		04/06/2023				(83)			(83)		844	844			
100099618	JACKSONVILLE	FL		04/06/2023				(3)			(3)		2,762	2,762			
100099619	LOS ANGELES	CA		04/06/2023				(123)			(123)		345	345			
100099621	ROHNERT PARK	CA		04/06/2023				60			60		198	198			
100099623	DACULA	GA		04/06/2023				(123)			(123)		725	725			
100099624	SCOTTSDALE	AZ		04/06/2023				(17)			(17)		220	220			
100099626	TOLLESON	AZ		04/06/2023				(32)			(32)		399	399			
100099627	INDIO	CA		04/06/2023				(81)			(81)		253	253			
100099628	ORLANDO	FL		04/06/2023				(77)			(77)		130	130			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099629	APACHE JUNCTION	AZ		04/06/2023				(45)			(45)		526	526			
100099630	KIAWAH ISLAND	SC		04/06/2023				(133)			(133)		1,796	1,796			
100099631	BISMARCK	ND		04/06/2023				(7)			(7)		255	255			
100099632	LAVERGNE	TN		04/06/2023				33			33		239	239			
100099633	NORTH HOLLYWOOD	CA		04/06/2023									423	423			
100099634	JACKSON	MI		04/06/2023				(43)			(43)		42	42			
100099636	SELLERSVILLE	PA		04/06/2023				(35)			(35)		173	173			
100099638	PALM CITY	FL		04/06/2023				1			1		218	218			
100099640	CHANDLER	AZ		04/06/2023				(7)			(7)		79	79			
100099641	ALLENTOWN	PA		04/06/2023				(33)			(33)		52	52			
100099642	FORT MYERS	FL		04/06/2023				(17)			(17)		138	138			
100099643	PHOENIX	AZ		04/06/2023				(14)			(14)		270	270			
100099647	MAMMOTH CAVE	KY		04/06/2023				33			33		850	850			
100099648	FONTANA	CA		04/06/2023				(22)			(22)		126	126			
100099649	BARRINGTON	IL		04/06/2023				(54)			(54)		325	325			
100099651	LANCASTER	CA		04/06/2023				17			17		188	188			
100099654	TAMPA	FL		04/06/2023				115			115		476	476			
100099655	TALLAHASSEE	FL		04/06/2023				(32)			(32)		58	58			
100099656	HESPERIA	CA		04/06/2023				(24)			(24)		337	337			
100099657	PORT RICHEY	FL		04/06/2023				13			13		198	198			
100099659	PHOENIX	AZ		04/06/2023				(12)			(12)		310	310			
100099660	MINNETONKA	MN		04/06/2023				(30)			(30)		204	204			
100099662	LIVE OAK	TX		04/06/2023				(29)			(29)		82	82			
100099664	JACKSONVILLE	FL		04/06/2023				(64)			(64)		69	69			
100099665	PHOENIX	AZ		04/06/2023				(67)			(67)		125	125			
100099666	VILLA RICA	GA		04/06/2023				(33)			(33)		76	76			
100099669	SAN MARCOS	TX		04/06/2023				(74)			(74)		93	93			
100099673	OAKLAND	CA		04/06/2023				3			3		1,051	1,051			
100099674	DAVENPORT	FL		04/06/2023				(7)			(7)		654	654			
100099675	NIPOMO	CA		04/06/2023				(6)			(6)		241	241			
100099677	BIG BEAR CITY	CA		04/06/2023				(7)			(7)		65	65			
100099680	FAYETTEVILLE	NC		04/06/2023				(42)			(42)		93	93			
100099681	GLENDALE	AZ		04/06/2023				(35)			(35)		451	451			
100099682	CINCINNATI	OH		04/06/2023				(10)			(10)		28	28			
100099684	KNOXVILLE	TN		04/06/2023				(55)			(55)		247	247			
100099686	NEW SMYRNA BEACH	FL		04/06/2023				40			40		473	473			
100099688	PHOENIX	AZ		04/06/2023				(73)			(73)		108	108			
100099689	CABOT	AR		04/06/2023				(9)			(9)		128	128			
100099690	SAN ANTONIO	TX		04/06/2023				(6)			(6)		102	102			
100099693	CHICAGO	IL		04/06/2023				(34)			(34)		124	124			
100099695	KATY	TX		04/06/2023				(78)			(78)		120	120			
100099699	HESPERIA	CA		02/28/2023				(50)			(50)		340	340			
100099708	LATHROP	CA		02/28/2023				(183)			(183)		1,133	1,133			
100099709	LAKE FOREST	CA		02/28/2023				(622)			(622)		2,208	2,208			
100099714	CROWNSVILLE	MD		02/28/2023				(809)			(809)		1,998	1,998			
100099722	Amsterdam	NLD		02/27/2023									251	251			
100099730	Amsterdam	NLD		02/27/2023									138	138			
100099732	Amsterdam	NLD		02/27/2023									2,174	2,174			
100099735	KANSAS CITY	MO		02/28/2023				(11)			(11)		335	335			
100099736	WYANDANCH	NY		02/28/2023				(23)			(23)		686	686			
100099737	BALTIMORE	MD		02/28/2023				(2,187)			(2,187)		346	346			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099738	WEST BABYLON	NY		02/28/2023				(63)			(63)		1,677	1,677			
100099739	YONKERS	NY		02/28/2023				(33)			(33)		1,424	1,424			
100099740	PHILADELPHIA	PA		02/28/2023				(9)			(9)		351	351			
100099741	IRVINGTON	NJ		02/28/2023				(27)			(27)		1,018	1,018			
100099742	KANSAS CITY	MO		02/28/2023				(13)			(13)		283	283			
100099743	NESCONSET	NY		02/28/2023				(28)			(28)		677	677			
100099744	SOUTH FALLSBURG	NY		02/28/2023				(98)			(98)		442	442			
100099745	TRENTON	NJ		02/28/2023				(9)			(9)		287	287			
100099746	SHAKER HTS	OH		02/28/2023				(48)			(48)		139	139			
100099747	PHILADELPHIA	PA		02/28/2023				(80)			(80)		267	267			
100099748	JACKSONVILLE	FL		02/28/2023				(7)			(7)		210	210			
100099749	JACKSONVILLE	FL		02/28/2023				(18)			(18)		454	454			
100099750	CHICAGO	IL		02/28/2023				(128)			(128)		344	344			
100099751	AUDUBON	NJ		02/28/2023				(13)			(13)		398	398			
100099753	WATERBURY	CT		02/28/2023				(16)			(16)		549	549			
100099754	CHICAGO	IL		02/28/2023				(112)			(112)		391	391			
100099756	TAMPA	FL		02/28/2023				(170)			(170)		1,522	1,522			
100099757	CLEVELAND	OH		02/28/2023				(47)			(47)		171	171			
100099758	CLEVELAND	OH		02/28/2023				(50)			(50)		190	190			
100099759	KANSAS CITY	MO		02/28/2023				(8)			(8)		239	239			
100099761	CAMERON	NC		02/28/2023				(110)			(110)		662	662			
100099762	SPRINGFIELD	MA		02/28/2023				5			5		641	641			
100099763	MEDFORD	NY		02/28/2023				(46)			(46)		1,416	1,416			
100099767	JACKSONVILLE	FL		02/28/2023				(100)			(100)		362	362			
100099768	BALTIMORE	MD		02/28/2023				(2,472)			(2,472)		940	940			
100099769	HOMEWOOD	IL		02/28/2023				(19)			(19)		409	409			
100099770	CHICAGO	IL		02/28/2023				(95)			(95)		320	320			
100099772	CLEVELAND	OH		02/28/2023				(98)			(98)		368	368			
100099773	BRONX	NY		02/28/2023				(14,166)			(14,166)		1,861	1,861			
100099774	SPRING LAKE	MI		02/28/2023				(44)			(44)		217	217			
100099775	BRONX	NY		02/28/2023				(13,088)			(13,088)		1,976	1,976			
100099776	SPRING LAKE	MI		02/28/2023				(74)			(74)		704	704			
100099777	TRENTON	NJ		02/28/2023				(161)			(161)		581	581			
100099778	EAST ISLIP	NY		02/28/2023				(373)			(373)		1,044	1,044			
100099779	AUDUBON	NJ		02/28/2023				(138)			(138)		496	496			
100099780	EAST SYRACUSE	NY		02/28/2023				(4)			(4)		198	198			
100099781	EAST SYRACUSE	NY		02/28/2023				4			4		193	193			
100099782	BROOKLYN	NY		02/28/2023				(400)			(400)		1,076	1,076			
100099783	MONTICELLO	NY		02/28/2023				(5)			(5)		319	319			
100099784	SCOTTSDALE	AZ		02/28/2023				(6,249)			(6,249)		1,078	1,078			
100099785	ENDICOTT	NY		02/28/2023				(59)			(59)		171	171			
100099786	OKLAHOMA CITY	OK		02/28/2023				(67)			(67)		260	260			
100099787	GRAND RAPIDS	MI		02/28/2023				(61)			(61)		151	151			
100099788	GRAND RAPIDS	MI		02/28/2023				(61)			(61)		151	151			
100099789	IRMO	SC		02/28/2023				(137)			(137)		384	384			
100099790	LAKE WORTH	FL		02/28/2023				(3,974)			(3,974)		575	575			
100099791	HARTFORD	CT		02/28/2023				(5)			(5)		226	226			
100099792	CAMPBELL HALL	NY		02/28/2023				(37)			(37)		1,149	1,149			
100099793	ATLANTIC CITY	NJ		02/28/2023				(233)			(233)		717	717			
100099794	GREENWOOD	IN		02/28/2023				(13)			(13)		555	555			
100099795	LAS VEGAS	NV		02/28/2023				(32)			(32)		727	727			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099796	BARNEGAT	NJ		02/28/2023				(26)			(26)		782	782			
100099797	SCRANTON	PA		02/28/2023				(86)			(86)		1,076	1,076			
100099798	SCRANTON	PA		02/28/2023				(58)			(58)		304	304			
100099799	TRENTON	NJ		02/28/2023				(2,169)			(2,169)		294	294			
100099800	NEW HAVEN	CT		02/28/2023				(142)			(142)		516	516			
100099801	MILLVILLE	NJ		02/28/2023				(12)			(12)		356	356			
100099802	TRENTON	NJ		02/28/2023				(105)			(105)		363	363			
100099803	CENTRAL ISLIP	NY		02/28/2023				(18)			(18)		906	906			
100099804	PASSAIC	NJ		02/28/2023				(24)			(24)		867	867			
100099805	SHAKER HTS	OH		02/28/2023				(141)			(141)		526	526			
100099806	KINGSTON	NY		02/28/2023				(152)			(152)		456	456			
100099807	SCRANTON	PA		02/28/2023				(75)			(75)		383	383			
100099808	BIG SPRING	TX		02/28/2023				(6)			(6)		177	177			
100099809	SCRANTON	PA		02/28/2023				(8)			(8)		281	281			
100099810	NEW HAVEN	CT		02/28/2023				(12)			(12)		451	451			
100099811	FORKED RIVER	NJ		02/28/2023				(17)			(17)		469	469			
100099812	JAMAICA	NY		02/28/2023				(228)			(228)		837	837			
100099813	BRIDGEPORT	CT		02/28/2023				(61)			(61)		253	253			
100099816	BROWNS MILLS	NJ		02/28/2023				(87)			(87)		359	359			
100099817	AKRON	OH		02/28/2023				(5)			(5)		286	286			
100099818	PHILADELPHIA	PA		02/28/2023				(74)			(74)		296	296			
100099819	ENFIELD	CT		02/28/2023				(17)			(17)		330	330			
100099820	MIAMI	FL		02/28/2023				(95)			(95)		308	308			
100099821	TOMS RIV	NJ		02/28/2023				(197)			(197)		690	690			
100099822	CHESTER	PA		02/28/2023				(2)			(2)		124	124			
100099823	CHICAGO	IL		02/28/2023				(67)			(67)		238	238			
100099824	ATLANTA	GA		02/28/2023				(113)			(113)		436	436			
100099825	BROWNS MILLS	NJ		02/28/2023				(99)			(99)		383	383			
100099826	SAVANNAH	GA		02/28/2023				(68)			(68)		292	292			
100099827	VALLEY STREAM	NY		02/28/2023				(193)			(193)		741	741			
100099828	TRENTON	NJ		02/28/2023				(63)			(63)		174	174			
100099829	TRENTON	NJ		02/28/2023				(115)			(115)		325	325			
100099832	FORT WORTH	TX		02/28/2023				(12)			(12)		391	391			
100099833	HAUPPAUGE	NY		02/28/2023				(308)			(308)		3,587	3,587			
100099834	MILWAUKEE	WI		02/28/2023				(66)			(66)		206	206			
100099835	DALLAS	TX		02/28/2023				(28)			(28)		537	537			
100099837	COMMACK	NY		02/28/2023				(267)			(267)		1,097	1,097			
100099838	ST LOUIS	MO		02/28/2023				(53)			(53)		153	153			
100099839	SAINT LOUIS	MO		02/28/2023				(48)			(48)		149	149			
100099840	PLEASANTVILLE	NJ		02/28/2023				(121)			(121)		449	449			
100099841	SPRING HILL	FL		02/28/2023				(6)			(6)		186	186			
100099842	CHICAGO	IL		02/28/2023				(184)			(184)		1,030	1,030			
100099843	RAYTOWN	MO		02/28/2023				(13)			(13)		384	384			
100099844	MCHENRY	IL		02/28/2023				(94)			(94)		294	294			
100099846	CLEVELAND	OH		02/28/2023				(4)			(4)		154	154			
100099847	BALTIMORE	MD		02/28/2023				(2,257)			(2,257)		708	708			
100099848	BALTIMORE	MD		02/28/2023				(8)			(8)		385	385			
100099849	BRONX	NY		02/28/2023				(34)			(34)		968	968			
100099850	CHESTER	PA		02/28/2023				(4)			(4)		200	200			
100099851	JAMAICA	NY		02/28/2023				(51)			(51)		1,529	1,529			
100099852	CHESTER	PA		02/28/2023				(4)			(4)		187	187			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099853	CHESTER	PA		02/28/2023				(3)			(3)		134	134			
100099855	NORTHRIDGE	CA		03/07/2023				(8,001)			(8,001)		1,005	1,005			
100099856	SAN JOSE	CA		03/07/2023				(324)			(324)		2,889	2,889			
100099857	LAGUNA HILLS	CA		03/07/2023				(160)			(160)		1,342	1,342			
100099858	BREA	CA		03/07/2023				(20)			(20)		1,502	1,502			
100099859	MIDLAND	TX		03/07/2023				(85)			(85)		1,180	1,180			
100099861	HALLANDALE BEACH	FL		03/07/2023				(32)			(32)		464	464			
100099865	BURLINGAME	CA		03/28/2023				142			142		3,485	3,485			
100099866	STOCKTON	CA		03/28/2023				(32)			(32)		353	353			
100099867	LOGANVILLE	GA		03/28/2023				(76)			(76)		692	692			
100099868	QUINCY	WA		03/28/2023				(95)			(95)		458	458			
100099869	CAMARILLO	CA		03/28/2023				(143)			(143)		1,292	1,292			
100099870	CAMARILLO	CA		03/28/2023				(132)			(132)		1,143	1,143			
100099871	NORTH RICHLAND HILLS	TX		03/28/2023				44			44		1,276	1,276			
100099872	CAMARILLO	CA		03/28/2023				(147)			(147)		1,342	1,342			
100099873	SOUTH LAKE TAHOE	CA		03/28/2023				(51)			(51)		812	812			
100099874	WILMINGTON	NC		03/28/2023				(78)			(78)		411	411			
100099875	SAN DIEGO	CA		03/28/2023				(132)			(132)		843	843			
100099876	ELK GROVE	CA		03/28/2023				(17)			(17)		566	566			
100099877	WOODBRIDGE	VA		03/28/2023				(82)			(82)		796	796			
100099878	COLORADO SPRINGS	CO		03/28/2023				(59)			(59)		328	328			
100099879	POWELL	OH		03/28/2023				4			4		903	903			
100099880	SEATTLE	WA		03/28/2023				(40)			(40)		132	132			
100099881	GRANTS PASS	OR		03/28/2023				(89)			(89)		415	415			
100099882	HEBER CITY	UT		03/28/2023				(552)			(552)		4,702	4,702			
100099883	FORT WORTH	TX		03/28/2023				(26)			(26)		159	159			
100099884	HEBER CITY	UT		03/28/2023				(519)			(519)		4,702	4,702			
100099885	HEBER CITY	UT		03/28/2023				(528)			(528)		4,702	4,702			
100099886	PALM SPRINGS	CA		03/28/2023				(115)			(115)		975	975			
100099887	MARATHON	FL		03/28/2023				1,573			1,573		3,604	3,604			
100099888	NARROWS	VA		03/28/2023				(87)			(87)		334	334			
100099889	PARKLAND	FL		03/28/2023				(144)			(144)		2,430	2,430			
100099890	EMERALD ISLE	NC		03/28/2023				(116)			(116)		574	574			
100099891	HILLSBOROUGH	NJ		03/28/2023				(53)			(53)		487	487			
100099892	PALM SPRINGS	CA		03/28/2023				(120)			(120)		975	975			
100099893	CARSON CITY	NV		03/28/2023				(46)			(46)		257	257			
100099894	DALLAS	TX		03/28/2023				(286)			(286)		1,779	1,779			
100099895	LAS VEGAS	NV		03/28/2023				(56)			(56)		280	280			
100099896	CARSON CITY	NV		03/28/2023				(47)			(47)		229	229			
100099897	CLERMONT	FL		03/28/2023				(53)			(53)		979	979			
100099898	AVENTURA	FL		03/28/2023				(111)			(111)		807	807			
100099899	ONTARIO	CA		03/28/2023				28			28		2,248	2,248			
100099900	SPOKANE	WA		03/28/2023				(74)			(74)		576	576			
100099901	LOS ANGELES	CA		03/28/2023				132			132		3,574	3,574			
100099902	HENDERSON	NV		03/28/2023				133			133		1,092	1,092			
100099903	LAS VEGAS	NV		03/28/2023				448			448		1,417	1,417			
100099904	CORNISH	ME		03/28/2023				(53)			(53)		450	450			
100099905	COCONUT CREEK	FL		03/28/2023				140			140		316	316			
100099906	HENDERSON	NV		03/28/2023				(1,446)			(1,446)		23,960	23,960			
100099907	DALLAS	TX		03/28/2023				(44)			(44)		1,993	1,993			
100099908	KANSAS CITY	KS		03/28/2023				(32)			(32)		130	130			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099909	LANHAM	MD		03/28/2023				(52)			(52)		1,350	1,350			
100099910	ALBANY	OR		03/28/2023				(88)			(88)		502	502			
100099911	PORTLAND	OR		03/28/2023				(65)			(65)		743	743			
100099912	SARCOXIE	MO		03/28/2023				(26)			(26)		109	109			
100099913	SEATAC	WA		03/28/2023				(8)			(8)		468	468			
100099915	SALINAS	CA		03/28/2023				(23)			(23)		410	410			
100099916	VIDOR	TX		03/28/2023				(93)			(93)		549	549			
100099917	SCOTTSDALE	AZ		03/28/2023				96			96		3,017	3,017			
100099918	CANTON	TX		03/28/2023				(45)			(45)		493	493			
100099919	LAS VEGAS	NV		03/28/2023				(28)			(28)		1,117	1,117			
100099920	LAKE ARIEL	PA		03/28/2023				(54)			(54)		246	246			
100099921	FORT PIERCE	FL		03/28/2023				(23)			(23)		217	217			
100099922	VISTA	CA		03/28/2023				37			37		38,314	38,314			
100099923	HONOLULU	HI		03/28/2023				(26)			(26)		359	359			
100099924	YUMA	AZ		03/28/2023				(39)			(39)		388	388			
100099925	KENNEWICK	WA		03/28/2023				(371)			(371)		13,886	13,886			
100099926	TUCSON	AZ		03/28/2023				(50)			(50)		145	145			
100099927	PHILADELPHIA	PA		03/28/2023				(12)			(12)		808	808			
100099928	CHATSWORTH	CA		03/28/2023				(22)			(22)		1,140	1,140			
100099929	BEND	OR		03/28/2023				(51)			(51)		1,179	1,179			
100099930	HAYDEN	ID		03/28/2023				97			97		1,072	1,072			
100099931	SALEM	OR		03/28/2023				(73)			(73)		423	423			
100099932	FONTANA	CA		03/28/2023				(62)			(62)		609	609			
100099933	GEORGETOWN	TX		03/28/2023				(42)			(42)		824	824			
100099934	DAVIE	FL		03/28/2023				545			545		3,790	3,790			
100099935	WEST PALM BEACH	FL		03/28/2023				(39)			(39)		462	462			
100099936	CADDO MILLS	TX		03/28/2023				(104)			(104)		91	91			
100099937	COATESVILLE	PA		03/28/2023				18			18		362	362			
100099938	CARPENTERSVILLE	IL		03/28/2023				(30)			(30)		394	394			
100099939	HOMESTEAD	FL		03/28/2023				79			79		648	648			
100099940	BENICIA	CA		03/28/2023				(34)			(34)		1,064	1,064			
100099941	GROVES	TX		03/28/2023				(62)			(62)		311	311			
100099942	DALLAS	TX		03/28/2023				(11)			(11)		1,066	1,066			
100099943	VIRGINIA BEACH	VA		03/28/2023				(18)			(18)		302	302			
100099944	OCALA	FL		03/28/2023				(49)			(49)		331	331			
100099945	LAKEWOOD	CA		03/28/2023				(52)			(52)		879	879			
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023				(97)			(97)		563	563			
100099947	SAN DIEGO	CA		03/28/2023				16			16		1,141	1,141			
100099948	INDIO	CA		03/28/2023				(14)			(14)		610	610			
100099949	LAS VEGAS	NV		03/28/2023				40			40		1,030	1,030			
100099951	PALM COAST	FL		03/28/2023				32			32		483	483			
100099952	RIALTO	CA		03/28/2023				(247)			(247)		7,908	7,908			
100099953	RICHMOND HEIGHTS	OH		03/28/2023				1			1		418	418			
100099954	MIAMI	FL		03/28/2023				(8)			(8)		568	568			
100099955	MYRTLE BEACH	SC		03/28/2023				(27)			(27)		169	169			
100099956	PHOENIX	AZ		03/28/2023				289			289		2,166	2,166			
100099957	WOODBURY	MN		03/28/2023				10			10		702	702			
100099958	PHOENIX	AZ		03/28/2023				(70)			(70)		405	405			
100099959	LAS VEGAS	NV		03/28/2023				71			71		2,385	2,385			
100099961	ST. PETERSBURG	FL		03/28/2023				(8)			(8)		203	203			
100099962	LAKE ARROWHEAD	CA		03/28/2023				125			125		10,115	10,115			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099963	FULSHEAR	TX		03/28/2023				(28)			(28)		615	615			
100099965	SUN CITY	AZ		03/28/2023				1			1		219	219			
100099966	BREMERTON	WA		03/28/2023				(91)			(91)		5,224	5,224			
100099967	HARWOOD	MD		03/28/2023				17			17		825	825			
100099968	FRISCO	TX		03/28/2023				(51)			(51)		271	271			
100099969	WASHINGTON	DC		03/28/2023				(19)			(19)		813	813			
100099970	OAKLAND	CA		03/28/2023				24			24		2,120	2,120			
100099971	BAKERSFIELD	CA		03/28/2023				(60)			(60)		374	374			
100099972	PONTE VEDRA BEACH	FL		03/28/2023				795			795		1,608	1,608			
100099973	DORAL	FL		03/28/2023				171			171		2,046	2,046			
100099975	BOCA RATON	FL		03/28/2023				5			5		623	623			
100099976	ANAHEIM	CA		03/28/2023				142			142		1,979	1,979			
100099977	DENVER	CO		03/28/2023				(58)			(58)		702	702			
100099979	HERNDON	VA		03/28/2023				(439)			(439)		23,711	23,711			
100099980	LAS VEGAS	NV		03/28/2023				508			508		1,461	1,461			
100099981	DAVENPORT	FL		03/28/2023				(13)			(13)		819	819			
100099982	AURORA	CO		03/28/2023				(12)			(12)		2,560	2,560			
100099983	LAKE HAVASU CITY	AZ		03/28/2023				(40)			(40)		266	266			
100099984	HOMESTEAD	FL		03/28/2023				(35)			(35)		390	390			
100099985	LAS VEGAS	NV		03/28/2023				45			45		845	845			
100099986	AVENTURA	FL		03/28/2023				12			12		4,524	4,524			
100099987	TROUTDALE	OR		03/28/2023				45			45		760	760			
100099988	EDMONDS	WA		03/28/2023				(80)			(80)		419	419			
100099989	MADRAS	OR		03/28/2023				(63)			(63)		462	462			
100099990	CANYON COUNTRY	CA		03/28/2023				(15)			(15)		1,499	1,499			
100099991	LAKE PARK	FL		03/28/2023				20			20		551	551			
100099992	SANTA MARIA	CA		03/28/2023				(10)			(10)		1,297	1,297			
100099993	FREMONT	NH		03/28/2023				32			32		941	941			
100099994	DUNCANVILLE	TX		03/28/2023				(26)			(26)		316	316			
100099995	MCLEAN	VA		03/28/2023				66			66		1,766	1,766			
100099996	LAS VEGAS	NV		03/28/2023				(14)			(14)		928	928			
100099997	KINGSVILLE	TX		03/28/2023				(26)			(26)		219	219			
100099998	TUCSON	AZ		03/28/2023				(73)			(73)		372	372			
100099999	LA MARQUE	TX		03/28/2023				(34)			(34)		293	293			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023				105			105		2,239	2,239			
100100001	LAS VEGAS	NV		03/28/2023				1,015			1,015		300,000	300,000			
100100002	RICHMOND	TX		03/28/2023				(84)			(84)		993	993			
100100003	CARLSBAD	CA		03/28/2023				25			25		1,913	1,913			
100100004	PHELAN	CA		03/28/2023				18			18		514	514			
100100005	SOUTH JORDAN	UT		03/28/2023				(14)			(14)		3,200	3,200			
100100006	ANNAPOLIS	MD		03/28/2023				(25)			(25)		803	803			
100100007	PORTLAND	OR		03/28/2023				(50)			(50)		559	559			
100100008	MIRAMAR	FL		03/28/2023				(26)			(26)		608	608			
100100009	IOWA COLONY	TX		03/28/2023				(58)			(58)		319	319			
100100010	PANAMA CITY BEACH	FL		03/28/2023				(23)			(23)		771	771			
100100011	LOS ANGELES	CA		03/28/2023				(165)			(165)		1,969	1,969			
100100012	KISSIMMEE	FL		03/28/2023				(59)			(59)		492	492			
100100013	SHELTON	CT		03/28/2023				(5)			(5)		446	446			
100100014	ANTIOCH	CA		03/28/2023				(15)			(15)		1,365	1,365			
100100015	TEXAS CITY	TX		03/28/2023				(57)			(57)		172	172			
100100016	TRUMBULL	CT		03/28/2023				(16)			(16)		753	753			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100017	NAPLES	FL		03/28/2023				(16)			(16)		1,420	1,420			
100100018	WEST PALM BEACH	FL		03/28/2023				(51)			(51)		1,849	1,849			
100100020	HAWTHORNE	CA		03/28/2023				(71)			(71)		415	415			
100100021	MEMPHIS	TN		03/28/2023				(129)			(129)		1,056	1,056			
100100022	BALTIMORE	MD		03/28/2023				195			195		934	934			
100100023	VENICE	CA		03/28/2023				(316)			(316)		4,389	4,389			
100100024	FAIRFIELD	CA		03/28/2023				(35)			(35)		468	468			
100100025	RACINE	WI		03/28/2023				(27)			(27)		219	219			
100100026	CHARLOTTE	NC		03/28/2023				(117)			(117)		764	764			
100100028	DENVER	CO		03/28/2023				(143)			(143)		161	161			
100100029	BALTIMORE	MD		03/28/2023				(5)			(5)		105	105			
100100031	BALTIMORE	MD		03/28/2023				47			47		634	634			
100100032	STATESBORO	GA		03/28/2023				(50)			(50)		169	169			
100100033	IRVINGTON	NJ		03/28/2023				(26)			(26)		416	416			
100100034	VIRGIN	UT		03/28/2023				(137)			(137)		305	305			
100100036	MIDDLESEX	NJ		03/28/2023				(12)			(12)		705	705			
100100037	EDISON	NJ		03/28/2023				(34)			(34)		187	187			
100100038	DAVENPORT	FL		03/28/2023				(86)			(86)		261	261			
100100039	SEASIDE HEIGHTS	NJ		03/28/2023				(65)			(65)		534	534			
100100041	STEVENS POINT	WI		03/28/2023				(31)			(31)		223	223			
100100042	HOUSTON	TX		03/28/2023				(53)			(53)		267	267			
100100044	TAMARAC	FL		03/28/2023				(57)			(57)		127	127			
100100045	EDINBURG	TX		03/28/2023				(105)			(105)		532	532			
100100046	GALLOWAY	NJ		03/28/2023				(66)			(66)		124	124			
100100047	NEWPORT	OR		03/28/2023				(151)			(151)		275	275			
100100048	MIAMI	FL		03/28/2023				(64)			(64)		348	348			
100100049	LAKESIDE	AZ		03/28/2023				(63)			(63)		167	167			
100100050	DAYTONA BEACH	FL		03/28/2023				(43)			(43)		111	111			
100100051	GEORGETOWN	DE		03/28/2023				(60)			(60)		479	479			
100100052	POCONO SUMMIT	PA		03/28/2023				(105)			(105)		1,959	1,959			
100100053	HONOLULU	HI		03/28/2023				(40)			(40)		318	318			
100100054	HONOLULU	HI		03/28/2023				(46)			(46)		318	318			
100100055	ATLANTA	GA		03/28/2023				(53)			(53)		407	407			
100100057	GAINESVILLE	FL		03/28/2023				(96)			(96)		220	220			
100100058	MIAMI	FL		03/28/2023				(73)			(73)		355	355			
100100059	LAKELAND	FL		03/28/2023				(38)			(38)		439	439			
100100060	OCALA	FL		03/28/2023				5			5		352	352			
100100061	LAKELAND	FL		03/28/2023				(41)			(41)		193	193			
100100062	CHICAGO	IL		03/28/2023				(15)			(15)		161	161			
100100063	WHITEFISH	MT		03/28/2023				(41)			(41)		627	627			
100100064	LAKELAND	FL		03/28/2023				(40)			(40)		204	204			
100100066	MIAMI	FL		03/28/2023				78			78		1,534	1,534			
100100067	PHILADELPHIA	PA		03/28/2023				(35)			(35)		195	195			
100100070	MYRTLE BEACH	SC		03/28/2023				(32)			(32)		148	148			
100100071	BAYONNE	NJ		03/28/2023				61			61		1,124	1,124			
100100072	KATY	TX		03/28/2023				(304)			(304)		3,061	3,061			
100100073	MEMPHIS	TN		03/28/2023				(1)			(1)		354	354			
100100075	ST. CLOUD	FL		03/28/2023				(75)			(75)		120	120			
100100076	WINTER GARDEN	FL		03/28/2023				(77)			(77)		403	403			
100100077	BONITA SPRINGS	FL		03/28/2023				(49)			(49)		312	312			
100100078	DELRAY BEACH	FL		03/28/2023				(48)			(48)		333	333			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100079	MIAMI	FL		03/28/2023				(75)			(75)		624	624			
100100080	SILER CITY	NC		03/28/2023				(34)			(34)		169	169			
100100081	MIAMI	FL		03/28/2023				(74)			(74)		609	609			
100100082	OLDSMAR	FL		03/28/2023				5			5		479	479			
100100083	HENDERSON	NV		03/28/2023				(3)			(3)		429	429			
100100084	PORTER	TX		03/28/2023				(6)			(6)		7	7			
100100086	WAYNE	PA		03/28/2023				(93)			(93)		314	314			
100100087	FAYETTEVILLE	NC		03/28/2023				(31)			(31)		148	148			
100100088	CATHEDRAL CITY	CA		03/28/2023				(45)			(45)		1,541	1,541			
100100089	RIO GRANDE CITY	TX		03/28/2023				(28)			(28)		181	181			
100100090	CHICAGO	IL		03/28/2023				(19)			(19)		289	289			
100100091	CHICAGO	IL		03/28/2023				(23)			(23)		433	433			
100100092	SWANNANOA	NC		03/28/2023				(44)			(44)		483	483			
100100093	CHARLOTTE	NC		03/28/2023				(59)			(59)		978	978			
100100094	LAKEWOOD	CO		03/28/2023				82			82		1,013	1,013			
100100096	LAKEWOOD RANCH	FL		03/28/2023				(5)			(5)		263	263			
100100097	MYRTLE BEACH	SC		03/28/2023				(43)			(43)		939	939			
100100098	MYRTLE BEACH	SC		03/28/2023				(126)			(126)		1,970	1,970			
100100099	KISSIMMEE	FL		03/28/2023				1			1		156	156			
100100100	MONETA	VA		03/28/2023				14			14		548	548			
100100101	MANSFIELD	TX		03/28/2023				(82)			(82)		413	413			
100100102	SAINT LOUIS	MO		03/28/2023				(31)			(31)		170	170			
100100103	EVANSVILLE	IN		03/28/2023				(19)			(19)		171	171			
100100104	DADE CITY	FL		03/28/2023				(60)			(60)		136	136			
100100105	FAYETTEVILLE	NC		03/28/2023				(38)			(38)		141	141			
100100107	FAYETTEVILLE	NC		03/28/2023				(29)			(29)		220	220			
100100108	ORLANDO	FL		03/28/2023				(33)			(33)		220	220			
100100109	MEDFORD	OR		03/28/2023				86			86		5,761	5,761			
100100110	PALM BEACH GARDENS	FL		03/28/2023				12			12		721	721			
100100111	HAUULA	HI		03/28/2023				(70)			(70)		435	435			
100100113	ARCADIA	FL		03/28/2023				50			50		648	648			
100100114	MIAMI	FL		03/28/2023				(56)			(56)		574	574			
100100115	BAYONNE	NJ		03/28/2023				1			1		488	488			
100100116	STAMFORD	CT		03/28/2023				(1,914)			(1,914)		85,830	85,830			
100100117	CHICAGO	IL		03/28/2023				18			18		214	214			
100100118	KANSAS CITY	MO		03/28/2023				(11)			(11)		318	318			
100100119	KIHEI	HI		03/28/2023				(69)			(69)		1,465	1,465			
100100120	MIAMI	FL		03/28/2023				506			506		2,701	2,701			
100100121	WAUPUN	WI		03/28/2023				(20)			(20)		198	198			
100100122	ELDON	MO		03/28/2023				(25)			(25)		185	185			
100100123	WEST HAVEN	CT		03/28/2023				14			14		331	331			
100100124	LAS VEGAS	NV		03/28/2023				9			9		478	478			
100100125	MIAMI	FL		03/28/2023				(47)			(47)		693	693			
100100126	MIAMI	FL		03/28/2023				(25)			(25)		514	514			
100100127	ORLANDO	FL		03/28/2023				(49)			(49)		599	599			
100100128	CONROE	TX		03/28/2023				(11)			(11)		359	359			
100100129	BAYTOWN	TX		03/28/2023				(34)			(34)		246	246			
100100130	MIAMI	FL		03/28/2023				15			15		317	317			
100100131	RICHMOND	CA		03/28/2023				21			21		735	735			
100100132	HOUSTON	TX		03/28/2023				21			21		249	249			
100100133	ROME	GA		03/28/2023				(27)			(27)		125	125			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100134	DORAL	FL		03/28/2023				(12)			(12)		304	304			
100100136	ENGLEWOOD	NJ		03/28/2023				(40)			(40)		320	320			
100100137	FORT LAUDERDALE	FL		03/28/2023				(20)			(20)		337	337			
100100139	LOXAHATCHEE	FL		03/28/2023				136			136		1,303	1,303			
100100140	PENSACOLA	FL		03/28/2023				(22)			(22)		229	229			
100100141	PORT HUENEME	CA		03/28/2023				5			5		910	910			
100100142	SAVANNAH	GA		03/28/2023				(24)			(24)		339	339			
100100143	DESTIN	FL		03/28/2023				(57)			(57)		197	197			
100100144	XENIA	OH		03/28/2023				(28)			(28)		158	158			
100100145	MYRTLE BEACH	SC		03/28/2023				(26)			(26)		121	121			
100100146	RIVERVIEW	FL		03/28/2023				45			45		406	406			
100100147	MEMPHIS	TN		03/28/2023				(39)			(39)		363	363			
100100148	TOMBALL	TX		03/28/2023				(33)			(33)		519	519			
100100149	WATERBURY	CT		03/28/2023				(47)			(47)		1,077	1,077			
100100150	DURHAM	NC		03/28/2023				(43)			(43)		213	213			
100100151	POLK CITY	FL		03/28/2023				(40)			(40)		170	170			
100100152	PHILADELPHIA	PA		03/28/2023				(53)			(53)		131	131			
100100159	BUCKEYE	AZ		03/17/2023				(7)			(7)		268	268			
100100161	OCOEE	FL		03/17/2023				(25)			(25)		582	582			
100100162	HOLLISTER	CA		03/17/2023				(3,891)			(3,891)		699	699			
100100164	TAMPA	FL		03/17/2023				14			14		521	521			
100100165	INDIANAPOLIS	IN		03/17/2023				(17)			(17)		234	234			
100100168	MIRAMAR	FL		03/17/2023				(65)			(65)		864	864			
100100169	LOUISVILLE	KY		03/17/2023				(1,936)			(1,936)		322	322			
100100170	SHAWNEE	KS		03/17/2023				(11)			(11)		313	313			
100100171	KANSAS CITY	MO		03/17/2023				(11)			(11)		235	235			
100100172	CHICAGO	IL		03/17/2023				(31)			(31)		654	654			
100100174	BRIDGETON	NJ		03/17/2023				20			20		332	332			
100100175	MOUNT LAUREL	NJ		03/17/2023				(3)			(3)		267	267			
100100176	YONKERS	NY		03/17/2023				(30)			(30)		1,022	1,022			
100100177	AUDUBON	NJ		03/17/2023				(18)			(18)		524	524			
100100178	NEW BRITAIN	CT		03/17/2023				2			2		598	598			
100100179	APEX	NC		03/17/2023				(14)			(14)		444	444			
100100180	SHIRLEY	NY		03/17/2023				(27)			(27)		588	588			
100100181	OVIEDO	FL		03/17/2023				(5,287)			(5,287)		1,856	1,856			
100100182	BALTIMORE	MD		03/17/2023				(1,705)			(1,705)		303	303			
100100183	ROOSEVELT	NY		03/17/2023				(33)			(33)		716	716			
100100184	DAYTON	OH		03/17/2023				(8)			(8)		149	149			
100100185	BALTIMORE	MD		03/17/2023				(5)			(5)		283	283			
100100186	MAPLE HEIGHTS	OH		03/17/2023				(7)			(7)		175	175			
100100187	NAMPA	ID		03/17/2023				(27)			(27)		464	464			
100100188	TRENTON	NJ		03/17/2023				(19)			(19)		303	303			
100100189	BALTIMORE	MD		03/17/2023				(1,905)			(1,905)		587	587			
100100190	MILTON	GA		03/17/2023				(244)			(244)		10,214	10,214			
100100191	MILWAUKEE	WI		03/17/2023				(16)			(16)		537	537			
100100192	MILWAUKEE	WI		03/17/2023				(6)			(6)		170	170			
100100193	COATESVILLE	PA		03/17/2023				(21)			(21)		330	330			
100100194	POUGHKEEPSIE	NY		03/17/2023				(18)			(18)		333	333			
100100195	COATESVILLE	PA		03/17/2023				(5)			(5)		168	168			
100100196	BRENTWOOD	NY		03/17/2023				(45)			(45)		801	801			
100100197	ATLANTA	GA		03/17/2023				(15)			(15)		426	426			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100198	COATESVILLE	PA		03/17/2023				(8)			(8)		226	226			
100100199	CEDARTOWN	GA		03/17/2023				(18)			(18)		626	626			
100100200	LANSING	MI		03/17/2023				(7)			(7)		192	192			
100100201	UNIVERSITY HEIGHTS	OH		03/17/2023				(8)			(8)		312	312			
100100203	EUCLID	OH		03/17/2023				(7)			(7)		149	149			
100100206	IRVINGTON	NJ		03/17/2023				(33)			(33)		942	942			
100100207	PHILADELPHIA	PA		03/17/2023				(34)			(34)		573	573			
100100208	BLOOMINGTON	IN		03/17/2023				(10)			(10)		147	147			
100100210	JACKSONVILLE	FL		03/17/2023				(35)			(35)		664	664			
100100211	NEW BRITAIN	CT		03/17/2023				(32)			(32)		880	880			
100100212	JACKSONVILLE	FL		03/17/2023				(35)			(35)		669	669			
100100213	WATERBURY	CT		03/17/2023				(14)			(14)		406	406			
100100214	YONKERS	NY		03/17/2023				(58)			(58)		820	820			
100100215	SCRANTON	PA		03/17/2023				(37)			(37)		661	661			
100100216	LAKEWOOD	NJ		03/17/2023				(24)			(24)		676	676			
100100217	ORANGE	NJ		03/17/2023				(25)			(25)		419	419			
100100218	UNIVERSITY HEIGHTS	OH		03/17/2023				(13)			(13)		354	354			
100100219	JACKSONVILLE	FL		03/17/2023				(23)			(23)		361	361			
100100221	BROOKLYN	NY		03/17/2023				(56)			(56)		764	764			
100100222	ATLANTIC CITY	NJ		03/17/2023				(1,544)			(1,544)		181	181			
100100223	SCRANTON	PA		03/17/2023				(6)			(6)		387	387			
100100224	NEWBURGH	NY		03/17/2023				(4,579)			(4,579)		1,911	1,911			
100100225	BALTIMORE	MD		03/17/2023				(8)			(8)		149	149			
100100226	HEMPSTEAD	NY		03/17/2023				(54)			(54)		973	973			
100100227	ELYRIA	OH		03/17/2023				(5)			(5)		161	161			
100100228	YONKERS	NY		03/17/2023				(63)			(63)		1,582	1,582			
100100231	BALTIMORE	MD		03/17/2023				(20)			(20)		311	311			
100100232	CHICAGO	IL		03/17/2023				(22)			(22)		663	663			
100100233	SAVANNAH	GA		03/17/2023				(16)			(16)		285	285			
100100234	WALDEN	NY		03/17/2023				(13)			(13)		493	493			
100100235	JAMAICA	NY		03/17/2023				(40)			(40)		860	860			
100100236	HIGH POINT	NC		03/17/2023				(8)			(8)		214	214			
100100237	READING	PA		03/17/2023				(22)			(22)		291	291			
100100238	CHICAGO	IL		03/17/2023				(12)			(12)		222	222			
100100239	BALTIMORE	MD		03/17/2023				(17)			(17)		292	292			
100100240	COATESVILLE	PA		03/17/2023				(20)			(20)		465	465			
100100241	NEWARK	NJ		03/17/2023				(3,618)			(3,618)		366	366			
100100242	ELIZABETHPORT	NJ		03/17/2023				(34)			(34)		904	904			
100100243	TOBYHANNA	PA		03/17/2023				(13)			(13)		322	322			
100100246	BROOKLYN	NY		03/17/2023				(52)			(52)		1,093	1,093			
100100247	LINDENHURST	NY		03/17/2023				(44)			(44)		1,011	1,011			
100100248	RALEIGH	NC		03/17/2023									286	286			
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023				(20)			(20)		420	420			
100100250	STATEN ISLAND	NY		03/17/2023				(81)			(81)		1,478	1,478			
100100251	CLEVELAND	OH		03/17/2023				(8)			(8)		182	182			
100100252	DOVER TWP	NJ		03/17/2023				(24)			(24)		684	684			
100100253	INKSTER	MI		03/17/2023				(1,407)			(1,407)		160	160			
100100254	PHILADELPHIA	PA		03/17/2023				(9)			(9)		277	277			
100100255	NEPTUNE	NJ		03/17/2023				(20)			(20)		483	483			
100100256	HICKSVILLE	NY		03/17/2023				(85)			(85)		1,107	1,107			
100100257	WOODRIDGE	NY		03/17/2023				(10)			(10)		239	239			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100258	JAMAICA	NY		03/17/2023				(48)			(48)		870	870			
100100259	BROOKLYN	NY		03/17/2023				(11,522)			(11,522)		2,348	2,348			
100100260	CHICAGO	IL		03/17/2023				(16)			(16)		262	262			
100100261	NEW BRITAIN	CT		03/17/2023				(5,220)			(5,220)		704	704			
100100263	CHICAGO	IL		03/17/2023				(16)			(16)		224	224			
100100264	TRENTON	NJ		03/17/2023				(1,632)			(1,632)		266	266			
100100265	PHILADELPHIA	PA		03/17/2023				(19)			(19)		387	387			
100100266	HOMESTEAD	FL		03/17/2023				(21)			(21)		569	569			
100100267	BROOKHAVEN	NY		03/17/2023				1			1		625	625			
100100268	CHICAGO	IL		03/24/2023				(45)			(45)		259	259			
100100269	CORAL GABLES	FL		03/24/2023				(164)			(164)		681	681			
100100270	SAMMAMISH	WA		03/24/2023				(102)			(102)		1,193	1,193			
100100271	PRESCOTT VALLEY	AZ		03/24/2023				(8)			(8)		31	31			
100100272	MESA	AZ		03/24/2023				(145)			(145)		1,126	1,126			
100100273	KISSIMMEE	FL		03/24/2023				(102)			(102)		304	304			
100100274	UNION CITY	GA		03/24/2023				(57)			(57)		186	186			
100100275	NEW HAVEN	CT		03/24/2023				(55)			(55)		215	215			
100100277	DES PLAINES	IL		03/24/2023				(61)			(61)		506	506			
100100278	SMYRNA	GA		03/24/2023				(109)			(109)		331	331			
100100279	CLEVELAND	OH		03/24/2023				(36)			(36)		125	125			
100100280	SAN DIEGO	CA		03/24/2023				(11)			(11)		1,160	1,160			
100100281	BOWLING GREEN	KY		03/24/2023				(100)			(100)		717	717			
100100282	REUNION	FL		03/24/2023				522			522		284	284			
100100283	BAYONNE	NJ		03/24/2023				(96)			(96)		494	494			
100100284	STUDIO CITY	CA		03/24/2023				(64)			(64)		940	940			
100100285	KAPOLEI	HI		03/24/2023				(32)			(32)		775	775			
100100286	OCALA	FL		03/24/2023				45			45		806	806			
100100287	LINDENWOLD	NJ		03/24/2023				(145)			(145)		1,607	1,607			
100100288	DELRAY BEACH	FL		03/24/2023				(14)			(14)		132	132			
100100289	PHOENIX	AZ		03/24/2023				(121)			(121)		519	519			
100100290	PHOENIX	AZ		03/24/2023				(26)			(26)		644	644			
100100291	ROCKFORD	TN		03/24/2023				221			221		179	179			
100100292	HOUSTON	TX		03/24/2023				(69)			(69)		562	562			
100100293	MANDEVILLE	LA		03/24/2023				(26)			(26)		103	103			
100100294	LOS BANOS	CA		03/24/2023				(96)			(96)		2,015	2,015			
100100295	TEMPE	AZ		03/24/2023				(10)			(10)		363	363			
100100297	TOMBALL	TX		03/24/2023				(60)			(60)		356	356			
100100298	ROLLING MEADOWS	IL		03/24/2023				(22)			(22)		119	119			
100100300	LINTHICUM HEIGHTS	MD		03/24/2023				(79)			(79)		357	357			
100100301	BROOKSVILLE	FL		03/24/2023				(58)			(58)		215	215			
100100302	CHICAGO	IL		03/24/2023				(6)			(6)		256	256			
100100303	DELANCO	NJ		03/24/2023				(22)			(22)		585	585			
100100304	SAINT PETERSBURG	FL		03/24/2023				436			436		3,007	3,007			
100100305	PALMDALE	CA		03/24/2023				(262)			(262)		6,668	6,668			
100100306	FORT WORTH	TX		03/24/2023				(10)			(10)		80	80			
100100307	NATIONAL CITY	CA		03/24/2023				(28)			(28)		142	142			
100100308	TRACY	CA		03/24/2023				(96)			(96)		3,201	3,201			
100100309	KATY	TX		03/24/2023				(33)			(33)		283	283			
100100310	MESA	AZ		03/24/2023				(70)			(70)		267	267			
100100311	CHEEKTOWAGA	NY		04/27/2023				97			97		462	462			
100100312	KIMBOLTON	OH		04/27/2023				107			107		522	522			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100313	GRANVILLE	NY		04/27/2023				71			71		343	343			
100100314	SELDEN	NY		04/27/2023				104			104		558	558			
100100315	BELGRADE	ME		04/27/2023				36			36		439	439			
100100316	NEW YORK	NY		04/27/2023				2,529			2,529		7,300	7,300			
100100317	FRANKLIN	IN		04/27/2023				84			84		506	506			
100100318	MCHENRY	IL		04/27/2023				120			120		613	613			
100100320	GLENDALE	NY		04/27/2023				326			326		1,848	1,848			
100100321	WYNNEWOOD	PA		04/27/2023				111			111		587	587			
100100322	DIX HILLS	NY		04/27/2023				741			741		2,306	2,306			
100100323	NEW WAVERLY	TX		04/27/2023				152			152		830	830			
100100324	RICHMOND HILL	NY		04/27/2023				359			359		1,509	1,509			
100100325	OZONE PARK	NY		04/27/2023				368			368		1,573	1,573			
100100326	SEAFORD	NY		04/27/2023				192			192		887	887			
100100327	SNOHOMISH	WA		04/27/2023				265			265		1,483	1,483			
100100328	RIVERSIDE	CA		04/27/2023				614			614		2,559	2,559			
100100329	GREENSBORO	NC		04/27/2023				26			26		222	222			
100100330	WEBSTER	NY		04/27/2023				173			173		690	690			
100100332	PEMBROKE PINES	FL		04/27/2023				211			211		678	678			
100100333	PLANTATION	FL		04/27/2023				562			562		2,983	2,983			
100100335	JAMAICA	NY		04/27/2023				299			299		1,094	1,094			
100100337	WEST HEMPSTEAD	NY		04/27/2023				287			287		2,542	2,542			
100100338	MIAMI BEACH	FL		04/27/2023				966			966		13,002	13,002			
100100339	WOODHAVEN	NY		04/27/2023				524			524		6,783	6,783			
100100340	JAMAICA	NY		04/27/2023				119			119		983	983			
100100341	STATEN ISLAND	NY		04/27/2023				485			485		1,846	1,846			
100100342	YORBA LINDA	CA		04/27/2023				256			256		1,859	1,859			
100100343	FRANKLIN	WI		04/27/2023				136			136		695	695			
100100344	CARLSTADT	NJ		04/27/2023				230			230		969	969			
100100345	LITTLE ROCK	AR		04/27/2023				71			71		741	741			
100100346	ASTORIA	NY		04/27/2023				368			368		1,854	1,854			
100100347	SECAUCUS	NJ		04/27/2023				153			153		823	823			
100100348	COOPERSTOWN	NY		04/27/2023				102			102		629	629			
100100349	PATCHOGUE	NY		04/27/2023				155			155		916	916			
100100350	LOCH SHELDRAKE	NY		04/27/2023				35			35		202	202			
100100351	STRONGSVILLE	OH		04/27/2023				140			140		3,484	3,484			
100100352	STATEN ISLAND	NY		04/27/2023				240			240		1,154	1,154			
100100353	PHILADELPHIA	PA		04/27/2023				77			77		523	523			
100100354	STATEN ISLAND	NY		04/27/2023				240			240		1,129	1,129			
100100356	SAN FRANCISCO	CA		04/27/2023				230			230		1,168	1,168			
100100357	AIKEN	SC		04/27/2023				345			345		1,604	1,604			
100100358	HUNTINGTON STATION	NY		04/27/2023				317			317		1,741	1,741			
100100360	NEW YORK	NY		04/27/2023				338			338		2,476	2,476			
100100361	DIX HILLS	NY		04/27/2023				165			165		550	550			
100100362	CHICAGO	IL		04/27/2023				36			36		459	459			
100100363	MILLER PLACE	NY		04/27/2023				4,023			4,023		49,259	49,259			
100100365	PORT CHESTER	NY		04/27/2023				438			438		1,324	1,324			
100100366	ROCKFORD	IL		04/27/2023				40			40		297	297			
100100367	JAMAICA	NY		04/27/2023				504			504		2,141	2,141			
100100368	CORONA	NY		04/27/2023				303			303		1,944	1,944			
100100369	BROOKLYN	NY		04/27/2023				298			298		2,147	2,147			
100100370	STATEN ISLAND	NY		04/27/2023				235			235		1,100	1,100			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100371	EAST ELMHURST	NY		04/27/2023				271			271		2,070	2,070			
100100372	LAS VEGAS	NV		04/27/2023				106			106		12	12			
100100373	LOS GATOS	CA		04/27/2023				777			777		4,615	4,615			
100100374	LAUDERHILL	FL		04/27/2023				270			270		796	796			
100100375	WOODSIDE	NY		04/27/2023				372			372		1,726	1,726			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023				235			235		1,397	1,397			
100100377	NAPLES	FL		04/27/2023				142			142		1,171	1,171			
100100378	HUNTINGTON	NY		04/27/2023				64			64		685	685			
100100379	RHINEBECK	NY		04/27/2023				394			394		1,853	1,853			
100100380	FLUSHING	NY		04/27/2023				439			439		1,372	1,372			
100100381	DIX HILLS	NY		04/27/2023				621			621		2,031	2,031			
100100382	BRONX	NY		04/27/2023				429			429		1,450	1,450			
100100383	FLUSHING	NY		04/27/2023				871			871		2,625	2,625			
100100384	EAST ELMHURST	NY		04/27/2023				2,024			2,024		772	772			
100100385	JAMAICA	NY		04/27/2023				1,807			1,807		1,344	1,344			
100100386	EAST SETAUKET	NY		04/27/2023				1,779			1,779		1,292	1,292			
100100387	ISLIP TERRACE	NY		04/27/2023				337			337		959	959			
100100388	BROOKLYN	NY		04/27/2023				539			539		2,552	2,552			
100100389	HUDSON	NY		04/27/2023				1,378			1,378		5,834	5,834			
100100390	ALBANY	NY		04/27/2023				161			161		905	905			
100100391	HOWELL	NJ		04/27/2023				248			248		1,166	1,166			
100100392	STATEN ISLAND	NY		04/27/2023				443			443		1,593	1,593			
100100393	BROOKLYN	NY		04/27/2023				477			477		1,437	1,437			
100100394	MIDDLETOWN	NY		04/27/2023				376			376		1,212	1,212			
100100395	CRESCO	PA		04/27/2023				73			73		418	418			
100100397	CHESTER SPRINGS	PA		04/27/2023				382			382		2,009	2,009			
100100398	BROOKLYN	NY		04/27/2023				443			443		1,459	1,459			
100100399	NORTH GRAFTON	MA		04/27/2023				388			388		1,589	1,589			
100100400	BRONX	NY		04/27/2023				314			314		1,242	1,242			
100100401	GLEN COVE	NY		04/27/2023				120			120		625	625			
100100402	BRONX	NY		04/27/2023				361			361		1,360	1,360			
100100403	COLD BROOK	NY		04/27/2023				78			78		342	342			
100100405	FLUSHING	NY		04/27/2023				1,031			1,031		2,526	2,526			
100100406	MIDDLETOWN	NY		04/27/2023				760			760		665	665			
100100407	NORWOOD	PA		04/27/2023				242			242		696	696			
100100408	RIVERSIDE	CA		04/27/2023				46			46		504	504			
100100409	FLUSHING	NY		04/27/2023				213			213		789	789			
100100410	HICKSVILLE	NY		04/27/2023				735			735		1,980	1,980			
100100411	BROOKLYN	NY		04/27/2023				98			98		2,304	2,304			
100100412	MIDDLE VILLAGE	NY		04/27/2023				649			649		1,876	1,876			
100100413	DANBURY	CT		04/27/2023				53			53		663	663			
100100414	GLENEDEN BEACH	OR		04/27/2023				373			373		884	884			
100100415	WELLS RIVER	VT		04/27/2023				70			70		521	521			
100100416	PHILADELPHIA	PA		04/27/2023				80			80		350	350			
100100417	SAN ANTONIO	TX		04/27/2023				216			216		951	951			
100100418	NEW YORK	NY		04/27/2023				76			76		70	70			
100100419	JAMAICA	NY		04/27/2023				1,104			1,104		2,174	2,174			
100100420	HOUSTON	TX		04/27/2023				239			239		2,210	2,210			
100100422	BLACKWOOD	NJ		04/27/2023				327			327		1,444	1,444			
100100424	CHATTANOOGA	TN		04/27/2023				678			678		9,882	9,882			
100100425	ELMHURST	NY		04/27/2023				570			570		1,731	1,731			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100100426	SOUTH PLAINFIELD	NJ		04/27/2023				603			603		540	540			
100100427	JUPITER	FL		04/27/2023				293			293		1,014	1,014			
100100428	KING OF PRUSSIA	PA		04/27/2023				692			692		6,184	6,184			
100100429	HOLBROOK	NY		04/27/2023				364			364		1,312	1,312			
100100430	MARLBOROUGH	MA		04/27/2023				350			350		1,948	1,948			
100100431	REGO PARK	NY		04/27/2023				457			457		1,460	1,460			
100100432	PLYMOUTH MEETING	PA		04/27/2023				68			68		649	649			
100100433	MIAMI	FL		04/27/2023				308			308		1,933	1,933			
100100434	PORT CHARLOTTE	FL		04/27/2023				3			3		564	564			
100100435	NEWARK	DE		04/27/2023				188			188		596	596			
100100436	STATEN ISLAND	NY		04/27/2023				413			413		2,427	2,427			
100100437	MEDFORD	OR		04/27/2023				(83)			(83)		765	765			
100100438	FLUSHING	NY		04/27/2023				61			61		1,243	1,243			
100100439	JACKSON HEIGHTS	NY		04/27/2023				(5)			(5)		393	393			
100100440	BROOKLYN	NY		04/27/2023				12			12		807	807			
100100441	FONTANA	CA		04/27/2023				374			374		1,267	1,267			
100100442	WEST LONG BRANCH	NJ		04/27/2023				(95)			(95)		1,006	1,006			
100100443	YONKERS	NY		04/27/2023				88			88		1,125	1,125			
100100444	WINHALL	VT		04/27/2023				(92)			(92)		1,309	1,309			
100100445	CAMARILLO	CA		04/27/2023				(88)			(88)		1,153	1,153			
100100446	LOS ANGELES	CA		04/27/2023				(124)			(124)		1,273	1,273			
100100447	COVINGTON	LA		04/27/2023				116			116		587	587			
100100448	MELVILLE	NY		04/27/2023				85			85		3,969	3,969			
100100449	AVENTURA	FL		04/27/2023				102			102		535	535			
100100450	GOULDSBORO	PA		04/27/2023				(38)			(38)		357	357			
100100451	NEW HYDE PARK	NY		04/27/2023				32			32		928	928			
100100452	SCOTRUN	PA		04/27/2023				(1)			(1)		282	282			
100100454	DOUGLASTON	NY		04/27/2023				(312)			(312)		1,432	1,432			
100100455	PALMDALE	CA		04/27/2023				15			15		780	780			
100100457	ADELANTO	CA		04/27/2023				(19)			(19)		423	423			
100100458	ANNANDALE	NJ		04/27/2023				(245)			(245)		20,504	20,504			
100100459	CORONA	CA		04/27/2023				188			188		1,028	1,028			
100100460	WASHINGTON COURT HOUSE	OH		04/27/2023				33			33		5,390	5,390			
100100461	HOLLYWOOD	FL		04/27/2023				10			10		482	482			
100100462	SAN ANTONIO	TX		04/27/2023				63			63		724	724			
100100463	OVERLAND PARK	KS		04/27/2023				(238)			(238)		743	743			
100100466	BRONX	NY		04/27/2023				(41)			(41)		766	766			
100100467	LEESBURG	VA		04/27/2023				75			75		2,629	2,629			
100100468	HAPPY VALLEY	OR		04/27/2023				1,513			1,513		17,520	17,520			
100100469	LOS ANGELES	CA		04/27/2023				137			137		379	379			
100100470	COPIAGUE	NY		04/27/2023				172			172		1,254	1,254			
100100471	SAINT CLOUD	FL		04/27/2023				250			250		679	679			
100100473	CENTRAL ISLIP	NY		04/27/2023				193			193		694	694			
100100474	CORONA	NY		04/27/2023				1,120			1,120		2,536	2,536			
100100475	BROOKLYN	NY		04/27/2023				320			320		1,258	1,258			
100100476	STATEN ISLAND	NY		04/27/2023				759			759		1,594	1,594			
100100477	ROCHESTER	NY		04/27/2023				95			95		277	277			
100100478	PRESCOTT VALLEY	AZ		04/27/2023				392			392		1,041	1,041			
100100479	BOSTON	MA		04/27/2023				376			376		1,168	1,168			
100100480	WOODHAVEN	NY		04/27/2023				704			704		1,418	1,418			
100100481	PHILADELPHIA	PA		04/27/2023				182			182		542	542			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100482	MIAMI	FL		04/27/2023				111			111		507	507			
100100483	PISCATAWAY	NJ		04/27/2023				148			148		409	409			
100100484	NEW CASTLE	DE		04/27/2023				92			92		433	433			
100100485	FORT MYERS	FL		04/27/2023				116			116		468	468			
100100486	STATEN ISLAND	NY		04/27/2023				(7)			(7)		201	201			
100100487	PEMBROKE PINES	FL		04/27/2023				103			103		565	565			
100100489	EAST STROUDSBURG	PA		04/27/2023				(15)			(15)		252	252			
100100490	ORLANDO	FL		04/27/2023				50			50		815	815			
100100491	HANOVER	PA		04/27/2023				273			273		273	273			
100100492	PRAIRIE GROVE	AR		04/27/2023				27			27		342	342			
100100493	KILLEEN	TX		04/27/2023				22			22		258	258			
100100494	BALTIMORE	MD		04/27/2023				44			44		451	451			
100100495	OCEAN CITY	NJ		04/27/2023				18			18		961	961			
100100496	MIAMI	FL		04/27/2023				344			344		868	868			
100100498	PRAIRIE GROVE	AR		04/27/2023				25			25		342	342			
100100499	SICKLERVILLE	NJ		04/27/2023				23			23		363	363			
100100500	LANCASTER	CA		04/27/2023				(18)			(18)		449	449			
100100501	HUBER HEIGHTS	OH		04/27/2023				(2)			(2)		233	233			
100100502	MOBILE	AL		04/27/2023				20			20		181	181			
100100503	JAMAICA	NY		04/27/2023				239			239		1,097	1,097			
100100504	WINDERMERE	FL		04/27/2023				(45)			(45)		357	357			
100100505	PONTE VEDRA BEACH	FL		04/27/2023				(23)			(23)		1,134	1,134			
100100506	LODI	CA		04/27/2023				(60)			(60)		304	304			
100100507	SPRING	TX		04/27/2023				(299)			(299)		1,575	1,575			
100100510	GODLEY	TX		04/27/2023				(60)			(60)		272	272			
100100512	ORLANDO	FL		04/27/2023				(77)			(77)		814	814			
100100513	WILLOWBROOK	IL		04/27/2023				(10)			(10)		217	217			
100100514	UNION	NJ		04/27/2023				(1)			(1)		247	247			
100100515	BOLINGBROOK	IL		04/27/2023				(48)			(48)		321	321			
100100516	LITHONIA	GA		04/27/2023				(48)			(48)		3,000	3,000			
100100518	LAKEWAY	TX		04/27/2023				(46)			(46)		537	537			
100100519	COCONUT CREEK	FL		04/27/2023				254			254		1,234	1,234			
100100520	LOS ANGELES	CA		04/27/2023				(103)			(103)		910	910			
100100521	ROYAL PALM BEACH	FL		04/27/2023				(52)			(52)		197	197			
100100522	NAZARETH	PA		04/27/2023									232	232			
100100525	ROY	UT		04/27/2023				(45)			(45)		183	183			
100100526	MOORPARK	CA		04/27/2023				(59)			(59)		898	898			
100100528	HOLLYWOOD	FL		04/27/2023				(16)			(16)		241	241			
100100529	DRIPPING SPRINGS	TX		04/27/2023				(37)			(37)		336	336			
100100530	MILL CREEK	WA		04/27/2023				86			86		1,516	1,516			
100100531	MIAMI BEACH	FL		04/27/2023				(35)			(35)		371	371			
100100532	LAWRENCEVILLE	GA		04/27/2023				(77)			(77)		284	284			
100100533	LOXAHATCHEE	FL		04/27/2023				(52)			(52)		574	574			
100100534	BOYNTON BEACH	FL		04/27/2023				(65)			(65)		498	498			
100100536	BLAKESLEE	PA		04/27/2023				(46)			(46)		104	104			
100100537	DALLAS	TX		04/27/2023				(112)			(112)		320	320			
100100538	MCDONOUGH	GA		04/27/2023				(71)			(71)		95	95			
100100539	PLYMOUTH	CA		04/27/2023				(95)			(95)		410	410			
100100541	WILDWOOD CREST	NJ		04/27/2023				(29)			(29)		426	426			
100100542	SANTA ROSA	CA		04/27/2023				(42)			(42)		236	236			
100100543	PENNSAUKEN	NJ		04/27/2023				(61)			(61)		134	134			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100544	AUSTIN	TX		04/27/2023				(238)			(238)		1,993	1,993			
100100545	MORENO VALLEY	CA		04/27/2023				(45)			(45)		272	272			
100100546	LODI	CA		04/27/2023				(88)			(88)		242	242			
100100547	MILILANI	HI		04/27/2023				(22)			(22)		582	582			
100100549	POWDER SPRINGS	GA		04/27/2023				618			618		6,617	6,617			
100100550	SAINT CLOUD	FL		04/27/2023				5			5		309	309			
100100552	NORTH EAST	PA		04/27/2023				(46)			(46)		230	230			
100100553	DESERT HOT SPRINGS	CA		04/27/2023				(27)			(27)		198	198			
100100554	TEHACHAPI	CA		04/27/2023				(42)			(42)		314	314			
100100555	CARPINTERIA	CA		04/27/2023				(131)			(131)		630	630			
100100557	HOUSTON	TX		04/27/2023				(63)			(63)		155	155			
100100559	LONG BRANCH	NJ		04/27/2023				(69)			(69)		145	145			
100100561	HAZEL PARK	MI		04/27/2023				110			110		143	143			
100100562	FORT WORTH	TX		04/27/2023				(93)			(93)		214	214			
100100563	CORONA	CA		04/27/2023				(61)			(61)		284	284			
100100565	SHORELINE	WA		04/27/2023				(67)			(67)		298	298			
100100566	PLEASANT VIEW	UT		04/27/2023				(41)			(41)		336	336			
100100567	TRACY	CA		04/27/2023				(18)			(18)		282	282			
100100568	DENVER	CO		04/27/2023				1,258			1,258		894	894			
100100569	EL CAJON	CA		04/27/2023				(120)			(120)		2,627	2,627			
100100570	SPRING BRANCH	TX		04/27/2023				(100)			(100)		568	568			
100100571	ATLANTA	GA		04/27/2023				(69)			(69)		160	160			
100100572	NORWALK	CA		04/27/2023				(47)			(47)		380	380			
100100573	FLORAL CITY	FL		04/27/2023				(81)			(81)		248	248			
100100574	AUBREY	TX		04/27/2023				(1,116)			(1,116)		40,813	40,813			
100100575	TAMARAC	FL		04/27/2023				(30)			(30)		121	121			
100100576	HAYWARD	CA		04/27/2023				(55)			(55)		350	350			
100100579	CAVE CREEK	AZ		04/27/2023				(127)			(127)		1,202	1,202			
100100580	SOUR LAKE	TX		04/27/2023				(70)			(70)		148	148			
100100583	WEST PALM BEACH	FL		04/27/2023				(24)			(24)		62	62			
100100584	CHULA VISTA	CA		04/27/2023				(51)			(51)		181	181			
100100586	FRESNO	TX		04/27/2023				(47)			(47)		124	124			
100100589	LATHRUP VILLAGE	MI		04/27/2023				(29)			(29)		41	41			
100100590	LOS ANGELES (NORTHRIDGE AREA)	CA		04/27/2023				(39)			(39)		446	446			
100100592	JOSHUA TREE	CA		04/27/2023				(50)			(50)		246	246			
100100593	GILBERT	AZ		04/27/2023				(48)			(48)		206	206			
100100594	ATLANTIC CITY	NJ		04/27/2023				(26)			(26)		78	78			
100100595	HOUSTON	TX		04/27/2023				(24)			(24)		212	212			
100100597	CHICAGO	IL		04/27/2023				(15)			(15)		63	63			
100100599	ODENVILLE	AL		04/27/2023				180			180		166	166			
100100601	MIAMI	FL		04/27/2023				(52)			(52)		223	223			
100100603	NASHVILLE	TN		04/27/2023				(42)			(42)		349	349			
100100604	SACRAMENTO	CA		04/27/2023				(29)			(29)		91	91			
100100608	BAYONNE	NJ		04/27/2023				(71)			(71)		378	378			
100100611	SALEM	OR		04/27/2023				(58)			(58)		207	207			
100100614	PHOENIX	AZ		04/27/2023				(51)			(51)		226	226			
100100615	SURFSIDE BEACH	SC		04/27/2023				(38)			(38)		134	134			
100100616	SAINT AUGUSTINE	FL		04/27/2023				(18)			(18)		279	279			
100100617	CINCINNATI	OH		04/27/2023				(12)			(12)		74	74			
100100618	BRADENTON	FL		04/27/2023				(45)			(45)		97	97			
100100619	SOUTHWEST RANCHES	FL		04/27/2023				(48)			(48)		261	261			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100620	SUNRISE	FL		04/27/2023				(110)			(110)		1,277	1,277			
100100621	NEW BRITAIN	CT		04/27/2023				(62)			(62)		182	182			
100100622	DAYTON	OH		04/27/2023				(19)			(19)		54	54			
100100623	ROCHESTER	WA		04/27/2023				(37)			(37)		160	160			
100100624	MORENO VALLEY	CA		04/27/2023				(67)			(67)		184	184			
100100625	WAYNESVILLE	NC		04/27/2023				(43)			(43)		118	118			
100100633	MIAMI	FL		04/27/2023				200			200		309	309			
100100634	CONYERS	GA		04/27/2023				(35)			(35)		54	54			
100100636	LOS ANGELES	CA		04/27/2023				249			249		348	348			
100100637	HUMBLE	TX		04/27/2023				(40)			(40)		193	193			
100100638	MIAMI	FL		04/27/2023				(46)			(46)		165	165			
100100641	WEST COVINA	CA		03/28/2023				(80)			(80)		786	786			
100100642	HOUSTON	TX		03/28/2023				(23)			(23)		1,013	1,013			
100100644	COLTON	CA		03/28/2023				(52)			(52)		614	614			
100100645	EAGLE POINT	OR		03/28/2023				(39)			(39)		1,166	1,166			
100100646	CLEVELAND HEIGHTS	OH		03/28/2023				(22)			(22)		84	84			
100100648	ELIZABETH	NJ		04/28/2023				25			25		266	266			
100100649	ANNAPOLIS	MD		04/28/2023				(3)			(3)		296	296			
100100650	LIMMOKALEE	FL		04/28/2023				37			37		209	209			
100100651	LAS VEGAS	NV		04/28/2023				47			47		268	268			
100100652	RAINIER	WA		04/28/2023				42			42		1,693	1,693			
100100653	DELANCO	NJ		04/28/2023				22			22		549	549			
100100654	ROCKVILLE	MD		04/28/2023				17			17		394	394			
100100655	CHARLOTTE	NC		04/28/2023				(3)			(3)		172	172			
100100656	WOODBRIDGE	VA		04/28/2023				56			56		343	343			
100100657	NORTH LAS VEGAS	NV		04/28/2023				30			30		314	314			
100100658	MARTINEZ	CA		04/28/2023				57			57		254	254			
100100659	LAKE VILLA	IL		04/28/2023				41			41		260	260			
100100660	ATCO	NJ		04/28/2023				64			64		132	132			
100100661	NORTH LAS VEGAS	NV		04/28/2023				96			96		697	697			
100100662	EAST ORANGE	NJ		04/28/2023				(8)			(8)		190	190			
100100663	PHOENIX	AZ		04/28/2023				77			77		229	229			
100100664	FREDERICKSBURG	VA		04/28/2023				30			30		386	386			
100100665	BAKERSFIELD	CA		04/28/2023				21			21		141	141			
100100666	SANTA CLARA	CA		04/28/2023				261			261		788	788			
100100667	TRACY	CA		04/28/2023				177			177		452	452			
100100668	STAFFORD	VA		04/28/2023				(10)			(10)		163	163			
100100669	FRESNO	CA		04/28/2023				(28)			(28)		489	489			
100100670	PENNSAUKEN	NJ		04/28/2023				36			36		209	209			
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023				26			26		152	152			
100100672	LEHI	UT		04/28/2023				104			104		337	337			
100100673	LANHAM	MD		04/28/2023				62			62		914	914			
100100674	LONG BRANCH	NJ		04/28/2023				136			136		712	712			
100100675	LAS VEGAS	NV		04/28/2023				35			35		193	193			
100100676	SEMINOLE	FL		04/28/2023				48			48		236	236			
100100677	LA PLATA	MD		04/28/2023				87			87		357	357			
100100678	RIALTO	CA		04/28/2023				77			77		403	403			
100100679	ROCKVILLE	MD		04/28/2023				178			178		909	909			
100100680	CHESTER	VA		04/28/2023				99			99		361	361			
100100681	HOUSTON	TX		04/28/2023				5			5		198	198			
100100682	CHICAGO	IL		04/28/2023				175			175		263	263			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100683	HYATTSVILLE	MD		04/28/2023				140			140		424	424			
100100684	PAHRUMP	NV		04/28/2023				79			79		329	329			
100100685	DUNN	NC		04/28/2023				7			7		177	177			
100100686	CULPEPER	VA		04/28/2023				36			36		258	258			
100100687	WINGATE	NC		04/28/2023				26			26		223	223			
100100688	LOS ANGELES	CA		04/28/2023				132			132		1,985	1,985			
100100689	PASADENA	TX		04/28/2023				13			13		705	705			
100100690	HANOVER PARK	IL		04/28/2023				26			26		213	213			
100100691	GLENDALE	AZ		04/28/2023				55			55		281	281			
100100692	RICHMOND	VA		04/28/2023				2			2		199	199			
100100693	ST GEORGE	UT		04/28/2023				49			49		451	451			
100100694	LOCKPORT	IL		04/28/2023				(19)			(19)		298	298			
100100695	LANHAM	MD		04/28/2023				110			110		835	835			
100100696	THOUSAND OAKS	CA		04/28/2023				92			92		700	700			
100100697	ELKRIDGE	MD		04/28/2023				31			31		241	241			
100100698	MESQUITE	TX		04/28/2023				(70)			(70)		292	292			
100100699	MANASSAS	VA		04/28/2023				48			48		299	299			
100100700	LAS VEGAS	NV		04/28/2023				(31)			(31)		159	159			
100100701	KUNKLETOWN	PA		04/28/2023				113			113		310	310			
100100703	NEWARK	NJ		04/28/2023				50			50		330	330			
100100704	CHICAGO	IL		04/28/2023				35			35		236	236			
100100705	FREDERICKSBURG	VA		04/28/2023				97			97		274	274			
100100706	SHELTON	CT		04/28/2023				298			298		446	446			
100100707	NORTH CHARLESTON	SC		04/28/2023				53			53		498	498			
100100708	CHICAGO	IL		04/28/2023				10			10		203	203			
100100709	HOUSTON	TX		04/28/2023				27			27		233	233			
100100710	NORTH ARLINGTON	NJ		04/28/2023				54			54		478	478			
100100711	SACRAMENTO	CA		04/28/2023				26			26		215	215			
100100712	ZION	IL		04/28/2023				22			22		175	175			
100100713	LANCASTER	CA		04/28/2023				268			268		2,594	2,594			
100100714	OREM	UT		04/28/2023				154			154		620	620			
100100715	WEST VALLEY CITY	UT		04/28/2023				175			175		662	662			
100100716	LANDOVER	MD		04/28/2023				37			37		251	251			
100100717	VANCOUVER	WA		04/28/2023				73			73		821	821			
100100718	MILLINGTON	NJ		04/28/2023				98			98		369	369			
100100719	VISALIA	CA		04/28/2023				104			104		579	579			
100100720	MAYWOOD	CA		04/28/2023				214			214		1,153	1,153			
100100721	CHICAGO	IL		04/28/2023				1,228			1,228		626	626			
100100722	GREELEY	CO		04/28/2023				51			51		630	630			
100100723	HOUSTON	TX		04/28/2023				308			308		10,324	10,324			
100100724	MODESTO	CA		04/28/2023				106			106		379	379			
100100725	FREDERICKSBURG	VA		04/28/2023				37			37		258	258			
100100726	KATY	TX		04/28/2023				137			137		223	223			
100100727	ALGONQUIN	IL		04/28/2023				69			69		1,236	1,236			
100100728	HOUSTON	TX		04/28/2023				61			61		585	585			
100100729	FREDERICKSBURG	VA		04/28/2023				96			96		600	600			
100100730	AUSTIN	TX		04/28/2023				140			140		1,587	1,587			
100100731	BALTIMORE	MD		04/28/2023				19			19		417	417			
100100732	ALGONA	WA		04/28/2023				89			89		372	372			
100100733	RIVERSIDE	NJ		04/28/2023				20			20		167	167			
100100734	NORTH LAS VEGAS	NV		04/28/2023				131			131		393	393			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100735	SALEM	OR		04/28/2023				89			89		808	808			
100100736	AURORA	IL		04/28/2023				19			19		305	305			
100100737	INDIAN TRL	NC		04/28/2023				52			52		1,041	1,041			
100100738	MCHENRY	IL		04/28/2023				34			34		198	198			
100100739	PURCELLVILLE	VA		04/28/2023				326			326		971	971			
100100740	WALKERTOWN	NC		04/28/2023				38			38		879	879			
100100741	STOCKTON	CA		04/28/2023				80			80		456	456			
100100742	BOCA RATON	FL		04/28/2023				(23)			(23)		454	454			
100100743	AURORA	IL		04/28/2023				23			23		162	162			
100100744	MUNDELEIN	IL		04/28/2023				27			27		218	218			
100100745	BEL AIR	MD		04/28/2023				112			112		3,278	3,278			
100100746	CHARLOTTE	NC		04/28/2023				22			22		1,267	1,267			
100100747	GREELEY	CO		04/28/2023				40			40		380	380			
100100748	MARICOPA	AZ		04/28/2023				46			46		251	251			
100100749	FRANKLIN PARK	IL		04/28/2023				45			45		500	500			
100100750	THORNTON	CO		04/28/2023				(177)			(177)		3,063	3,063			
100100751	TRENTON	NJ		04/28/2023									139	139			
100100752	FRIENDSWOOD	TX		04/28/2023				4			4		181	181			
100100753	ALEXANDRIA	VA		04/28/2023				9			9		507	507			
100100754	ROSHARON	TX		04/28/2023				(24)			(24)		1,153	1,153			
100100755	HOUSTON	TX		04/28/2023				(30)			(30)		146	146			
100100756	DANBURY	CT		04/28/2023				290			290		405	405			
100100757	CINNAMINSON	NJ		04/28/2023				(29)			(29)		182	182			
100100758	AURORA	IL		04/28/2023				6			6		701	701			
100100759	GLEN ALLEN	VA		04/28/2023				(56)			(56)		446	446			
100100760	CHARLOTTE	NC		04/28/2023				88			88		171	171			
100100761	HOMEWOOD	IL		04/28/2023				(2)			(2)		173	173			
100100762	WINDSOR MILL	MD		04/28/2023				16			16		191	191			
100100763	UNION	NJ		04/28/2023				24			24		332	332			
100100764	HOUSTON	TX		04/28/2023				20			20		605	605			
100100765	HUMBLE	TX		04/28/2023				(20)			(20)		132	132			
100100766	GAITHERSBURG	MD		04/28/2023				66			66		416	416			
100100767	HUNTINGTOWN	MD		04/28/2023				61			61		396	396			
100100768	SPRING	TX		04/28/2023				(25)			(25)		160	160			
100100769	WILLINGBORO	NJ		04/28/2023				(31)			(31)		150	150			
100100770	OWINGS MILLS	MD		04/28/2023				(10)			(10)		206	206			
100100771	PARK CITY	IL		04/28/2023				(17)			(17)		163	163			
100100772	SUMMERVILLE	SC		04/28/2023				31			31		443	443			
100100773	STERLING	VA		04/28/2023				36			36		350	350			
100100774	NEW MILFORD	CT		04/28/2023				77			77		339	339			
100100775	JACKSONVILLE	FL		04/28/2023				1			1		224	224			
100100776	FORT LAUDERDALE	FL		04/28/2023				15			15		139	139			
100100777	BERWYN	IL		04/28/2023				78			78		241	241			
100100778	FRESNO	CA		04/28/2023				71			71		193	193			
100100779	GILROY	CA		04/28/2023				682			682		4,265	4,265			
100100780	BALTIMORE	MD		04/28/2023				23			23		184	184			
100100781	HYATTSVILLE	MD		04/28/2023				131			131		316	316			
100100782	WALDORF	MD		04/28/2023				76			76		319	319			
100100783	BAKERSFIELD	CA		04/28/2023				67			67		210	210			
100100784	FAIRFAX	VA		04/28/2023				404			404		821	821			
100100785	SAN JOSE	CA		04/28/2023				757			757		1,162	1,162			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100786	FRESNO	CA		04/28/2023				149			149		960	960			
100100788	SAN PABLO	CA		04/28/2023				308			308		729	729			
100100789	GAITHERSBURG	MD		04/28/2023				97			97		366	366			
100100790	FORT WASHINGTON	MD		04/28/2023				123			123		949	949			
100100791	MONROE	NC		04/28/2023				58			58		273	273			
100100792	LA PLATA	MD		04/28/2023				83			83		337	337			
100100793	MATTHEWS	NC		04/28/2023				8			8		217	217			
100100794	BARNEGAT	NJ		04/28/2023				12			12		146	146			
100100795	SAN JOSE	CA		04/28/2023				655			655		1,817	1,817			
100100796	RALEIGH	NC		04/28/2023				16			16		383	383			
100100797	LOS BANOS	CA		04/28/2023				55			55		395	395			
100100798	STANWOOD	WA		04/28/2023				243			243		2,144	2,144			
100100799	DENVER	CO		04/28/2023				67			67		350	350			
100100800	HAGERSTOWN	MD		04/28/2023				17			17		239	239			
100100801	CENTREVILLE	VA		04/28/2023				46			46		800	800			
100100802	SOUTH AMBOY	NJ		04/28/2023				43			43		609	609			
100100803	BROOKFIELD	CT		04/28/2023				143			143		622	622			
100100804	STAFFORD	VA		04/28/2023				(25)			(25)		771	771			
100100805	LOS BANOS	CA		04/28/2023				330			330		500	500			
100100806	NORTH POTOMAC	MD		04/28/2023				74			74		503	503			
100100807	MINT HILL	NC		04/28/2023				(74)			(74)		614	614			
100100808	GLEN BURNIE	MD		04/28/2023				43			43		341	341			
100100809	BEACH PARK	IL		04/28/2023				72			72		1,313	1,313			
100100810	DAMASCUS	OR		04/28/2023				(46)			(46)		366	366			
100100811	SPRINGFIELD	VA		04/28/2023				8			8		353	353			
100100812	HOUSTON	TX		04/28/2023				7			7		186	186			
100100813	GLEN BURNIE	MD		04/28/2023				37			37		624	624			
100100814	KENT	WA		04/28/2023				69			69		436	436			
100100815	HOLLISTER	CA		04/28/2023				154			154		825	825			
100100816	BEACH PARK	IL		04/28/2023				52			52		456	456			
100100817	SAN ANTONIO	TX		04/28/2023				24			24		207	207			
100100818	HAMILTON	NJ		04/28/2023				21			21		331	331			
100100819	DENVER	CO		04/28/2023				236			236		823	823			
100100820	NORTH LAS VEGAS	NV		04/28/2023				(4,136)			(4,136)		96,165	96,165			
100100821	UPPER MARLBORO	MD		04/28/2023				344			344		7,424	7,424			
100100822	GURNEE	IL		04/28/2023				75			75		536	536			
100100823	PASADENA	MD		04/28/2023				41			41		177	177			
100100824	WOODBURN	OR		04/28/2023				99			99		370	370			
100100825	POOLESVILLE	MD		04/28/2023				166			166		383	383			
100100827	ROCKFORD	IL		04/28/2023				50			50		702	702			
100100828	HANFORD	CA		04/28/2023				117			117		613	613			
100100829	LAS VEGAS	NV		04/28/2023				90			90		234	234			
100100830	CHICAGO	IL		04/28/2023				(1)			(1)		150	150			
100100831	BRIGHTON	CO		04/28/2023				26			26		382	382			
100100832	BOLINGBROOK	IL		04/28/2023				30			30		234	234			
100100833	EDGWATER PARK	NJ		04/28/2023				52			52		302	302			
100100834	KILL DEVIL HILLS	NC		04/28/2023				19			19		300	300			
100100835	SPOTSYLVANIA	VA		04/28/2023				(20)			(20)		522	522			
100100836	REISTERSTOWN	MD		04/28/2023				26			26		256	256			
100100837	NEW CARROLLTON	MD		04/28/2023				43			43		313	313			
100100838	EASTON	MD		04/28/2023				14			14		418	418			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100839	MONTGOMERY VILLAGE	MD		04/28/2023				69			69		286	286			
100100840	SALEM	VA		04/28/2023				46			46		258	258			
100100841	KEYPORT	NJ		04/28/2023				94			94		344	344			
100100842	LAS VEGAS	NV		04/28/2023				19			19		487	487			
100100843	ROSELLE PARK	NJ		04/28/2023				61			61		274	274			
100100844	OAKLAND	CA		04/28/2023				354			354		1,077	1,077			
100100845	HAGERSTOWN	MD		04/28/2023				(32)			(32)		216	216			
100100846	NETCONG	NJ		04/28/2023				168			168		221	221			
100100847	LOCKPORT	IL		04/28/2023				64			64		587	587			
100100848	SHELTON	CT		04/28/2023				243			243		356	356			
100100849	DANBURY	CT		04/28/2023				30			30		296	296			
100100850	BAKERSFIELD	CA		04/28/2023				(5)			(5)		135	135			
100100851	JOLIET	IL		04/28/2023				53			53		448	448			
100100852	REISTERSTOWN	MD		04/28/2023				538			538		14,566	14,566			
100100853	WILMINGTON	DE		04/28/2023				(19)			(19)		432	432			
100100854	FAIRFIELD	CA		04/28/2023				365			365		691	691			
100100855	LEHIGH ACRES	FL		04/28/2023				26			26		281	281			
100100856	SEATTLE	WA		04/28/2023				82			82		247	247			
100100857	GLEN BURNIE	MD		04/28/2023				52			52		1,573	1,573			
100100858	YORKVILLE	IL		04/28/2023				329			329		2,959	2,959			
100100859	HAYWARD	CA		04/28/2023				348			348		1,035	1,035			
100100860	GRANITE FALLS	WA		04/28/2023				(10)			(10)		265	265			
100100861	SILVER SPRING	MD		04/28/2023				42			42		458	458			
100100862	GAITHERSBURG	MD		04/28/2023				92			92		296	296			
100100863	JESSUP	MD		04/28/2023				103			103		703	703			
100100864	WATERBURY	CT		04/28/2023				(15)			(15)		151	151			
100100865	WEST NEW YORK	NJ		04/28/2023				115			115		1,960	1,960			
100100866	LOGAN	UT		04/28/2023				14			14		211	211			
100100867	GARDENA	CA		04/28/2023				93			93		583	583			
100100868	MATTAWA	WA		04/28/2023				101			101		323	323			
100100869	ROCKVALE	TN		04/28/2023				149			149		458	458			
100100870	HARVARD	IL		04/28/2023				264			264		236	236			
100100871	COLLEGE PARK	MD		04/28/2023				97			97		620	620			
100100873	GERMANTOWN	MD		04/28/2023				122			122		811	811			
100100874	TAMPA	FL		04/28/2023				82			82		297	297			
100100875	SAN JACINTO	CA		04/28/2023				165			165		452	452			
100100876	WOODBRIDGE	VA		04/28/2023				93			93		376	376			
100100877	HOUSTON	TX		04/28/2023				91			91		219	219			
100100878	ROUND ROCK	TX		04/28/2023				83			83		378	378			
100100879	PHOENIX	AZ		04/28/2023				(3)			(3)		144	144			
100100880	ROCKVILLE	MD		04/28/2023				134			134		480	480			
100100881	FREDERICK	MD		04/28/2023				81			81		499	499			
100100883	BOCA RATON	FL		04/28/2023				322			322		1,002	1,002			
100100884	NEWTOWN	CT		04/28/2023				247			247		595	595			
100100885	ALEXANDRIA	VA		04/28/2023				347			347		530	530			
100100886	BALTIMORE	MD		04/28/2023				54			54		2,388	2,388			
100100887	WILMINGTON	CA		04/28/2023				282			282		2,880	2,880			
100100888	NORWALK	CT		04/28/2023				79			79		799	799			
100100889	ROCKTON	IL		04/28/2023				266			266		10,261	10,261			
100100890	THORNTON	CO		04/28/2023				14			14		368	368			
100100891	LINDEN	VA		04/28/2023				42			42		847	847			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100892	COLUMBIA	MD		04/28/2023				30			30		296	296			
100100893	BROOKLYN PARK	MN		04/28/2023				344			344		434	434			
100100894	DENVER	CO		04/28/2023				42			42		367	367			
100100895	ALEXANDRIA	VA		04/28/2023				70			70		911	911			
100100896	SAN ANTONIO	TX		04/28/2023				11			11		267	267			
100100897	LENEXA	KS		04/28/2023				71			71		475	475			
100100898	BALTIMORE	MD		04/28/2023				(7)			(7)		302	302			
100100899	SAN ANTONIO	TX		04/28/2023				(19)			(19)		129	129			
100100900	DELRAN	NJ		04/28/2023				37			37		1,256	1,256			
100100901	WEST PALM BCH	FL		04/28/2023				(32)			(32)		134	134			
100100902	TEMPLE HILLS	MD		04/28/2023				(44)			(44)		323	323			
100100903	PLANO	IL		04/28/2023				(14)			(14)		749	749			
100100906	MILFORD	DE		04/28/2023				329			329		4,456	4,456			
100100907	BELTSVILLE	MD		04/28/2023				43			43		334	334			
100100908	BLUFFTON	SC		04/28/2023				9			9		300	300			
100100909	PITTSBURG	CA		04/28/2023				(14)			(14)		756	756			
100100910	STERLING	VA		04/28/2023				109			109		450	450			
100100911	HYATTSVILLE	MD		04/28/2023				34			34		179	179			
100100912	BURBANK	IL		04/28/2023				526			526		1,517	1,517			
100100913	FREDERICKSBURG	VA		04/28/2023				7			7		485	485			
100100914	SPRING	TX		04/28/2023				(55)			(55)		1,211	1,211			
100100915	FREEHOLD	NJ		04/28/2023				107			107		509	509			
100100916	STATESVILLE	NC		04/28/2023				15			15		217	217			
100100917	HAMILTON	NJ		04/28/2023				54			54		506	506			
100100918	AURORA	CO		04/28/2023				23			23		344	344			
100100920	MIAMI SHORES	FL		04/28/2023				617			617		2,344	2,344			
100100921	TRACY	CA		04/28/2023				214			214		482	482			
100100922	MIAMI	FL		04/28/2023				(48)			(48)		258	258			
100100923	CREST HILL	IL		04/28/2023				40			40		225	225			
100100924	WATERFORD WORKS	NJ		04/28/2023				157			157		457	457			
100100925	VALLEJO	CA		04/28/2023				81			81		332	332			
100100926	DAVENPORT	FL		04/28/2023				26			26		212	212			
100100928	HOUSTON	TX		04/28/2023				(27)			(27)		174	174			
100100929	TAMPA	FL		04/28/2023				249			249		537	537			
100100930	BOWIE	MD		04/28/2023				28			28		860	860			
100100931	SHAWNEE	KS		04/28/2023				44			44		304	304			
100100932	HUMBLE	TX		04/28/2023				80			80		391	391			
100100934	PERRY HALL	MD		04/28/2023				(24)			(24)		101	101			
100100935	KATY	TX		04/28/2023				(36)			(36)		158	158			
100100937	PORT CHARLOTTE	FL		04/28/2023				(31)			(31)		136	136			
100100938	KISSIMMEE	FL		04/28/2023				66			66		187	187			
100100940	BLISSFIELD	MI		04/28/2023				41			41		123	123			
100100942	MANASSAS	VA		04/28/2023				(53)			(53)		420	420			
100100944	YUCAIPA	CA		04/28/2023				99			99		659	659			
100100945	ROSENBURG	TX		04/28/2023				(19)			(19)		181	181			
100100946	S BARRINGTON	IL		04/28/2023				343			343		1,525	1,525			
100100948	WILLIS	TX		04/28/2023				320			320		435	435			
100100949	CONROE	TX		04/28/2023				16			16		166	166			
100100950	SCOTTSDALE	AZ		04/28/2023				97			97		209	209			
100100951	SANTA ROSA	CA		04/28/2023				168			168		390	390			
100100952	CASA GRANDE	AZ		04/28/2023				173			173		335	335			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100953	WEDOWEE	AL		04/28/2023				110			110		307	307			
100100955	MANSFIELD	TX		04/28/2023				154			154		427	427			
100100957	NAVARRE	FL		04/28/2023				39			39		283	283			
100100959	GILBERT	AZ		04/28/2023				890			890		1,505	1,505			
100100961	BRISTOL	TN		04/28/2023				112			112		288	288			
100100962	MESA	AZ		04/28/2023				246			246		421	421			
100100963	ROCKWALL	TX		04/28/2023				265			265		1,102	1,102			
100100964	FISHERS	IN		04/28/2023				867			867		1,516	1,516			
100100965	HENDERSONVILLE	TN		04/28/2023				1,015			1,015		3,876	3,876			
100100966	PALM BEACH GARDENS	FL		04/28/2023				812			812		861	861			
100100967	WINDSOR	CO		04/28/2023				191			191		1,359	1,359			
100100968	BALTIMORE	MD		04/28/2023				258			258		435	435			
100100969	GREENSBORO	NC		04/28/2023				26			26		440	440			
100100970	SAINT AUGUSTINE	FL		04/28/2023				705			705		1,249	1,249			
100100972	WARWICK	MD		04/28/2023				376			376		427	427			
100100974	BROOKLYN	NY		04/28/2023				1,108			1,108		2,834	2,834			
100100975	CLEARWATER	FL		04/28/2023				959			959		984	984			
100100976	PANAMA CITY	FL		04/28/2023				235			235		384	384			
100100977	LOUISVILLE	KY		04/28/2023				1,631			1,631		2,473	2,473			
100100978	NORTH BRUNSWICK	NJ		04/28/2023				225			225		425	425			
100100980	RANCHO CUCAMONGA	CA		04/28/2023				286			286		633	633			
100100981	CORPUS CHRISTI	TX		04/28/2023				515			515		1,115	1,115			
100100982	CONROE	TX		04/28/2023				136			136		305	305			
100100983	OCOEE	FL		04/28/2023				342			342		565	565			
100100985	ALAMO	CA		04/28/2023				956			956		1,599	1,599			
100100986	FONTANA	CA		04/28/2023				376			376		788	788			
100100989	SAN BERNARDINO	CA		04/28/2023				234			234		709	709			
100100990	LAS VEGAS	NV		04/28/2023				856			856		1,590	1,590			
100100991	VACAVILLE	CA		04/28/2023				1,026			1,026		1,728	1,728			
100100992	LAS VEGAS	NV		04/28/2023				289			289		403	403			
100100993	RIVERSIDE	CA		04/28/2023				632			632		1,228	1,228			
100100994	STATEN ISLAND	NY		04/28/2023				732			732		957	957			
100100995	MIAMI	FL		04/28/2023				211			211		275	275			
100100996	KANKAKEE	IL		04/28/2023				88			88		386	386			
100100998	TAMPA	FL		04/28/2023				132			132		354	354			
100100999	JURUPA VALLEY	CA		04/28/2023				272			272		652	652			
100101000	MIAMI	FL		04/28/2023				166			166		460	460			
100101001	LUTZ	FL		04/28/2023				329			329		593	593			
100101002	PHOENIX	AZ		04/28/2023				351			351		1,934	1,934			
100101003	ALBERT LEA	MN		04/28/2023				275			275		452	452			
100101004	LOS ANGELES	CA		04/28/2023				1,530			1,530		2,308	2,308			
100101005	PHOENIX	AZ		04/28/2023				773			773		1,695	1,695			
100101006	MORENO VALLEY	CA		04/28/2023				247			247		404	404			
100101007	LONG BEACH	CA		04/28/2023				411			411		640	640			
100101009	UKIAH	CA		04/28/2023				546			546		1,121	1,121			
100101010	VISTA	CA		04/28/2023				542			542		1,207	1,207			
100101011	LAS VEGAS	NV		04/28/2023				334			334		953	953			
100101012	OCALA	FL		04/28/2023				97			97		233	233			
100101013	DOWNEY	CA		04/28/2023				93			93		516	516			
100101015	LA QUINTA	CA		04/28/2023				506			506		1,089	1,089			
100101016	MINNEAPOLIS	MN		04/28/2023				31			31		195	195			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101017	NORTH LAS VEGAS	NV		04/28/2023				233			233		1,355	1,355			
100101018	WESTWOOD	CA		04/28/2023				124			124		257	257			
100101019	UPLAND	CA		04/28/2023				955			955		1,416	1,416			
100101021	MIAMI BEACH	FL		04/28/2023				1,141			1,141		1,606	1,606			
100101022	SANTA ANA	CA		04/28/2023				515			515		854	854			
100101023	BOISE	ID		04/28/2023				333			333		491	491			
100101024	SOLVANG	CA		04/28/2023				1,417			1,417		2,230	2,230			
100101025	ROCKPORT	TX		04/28/2023				98			98		300	300			
100101026	SAN DIEGO	CA		04/28/2023				288			288		631	631			
100101027	LOS ANGELES	CA		04/28/2023				1,027			1,027		2,239	2,239			
100101029	KAILUA	HI		04/28/2023				1,416			1,416		4,230	4,230			
100101030	SARASOTA	FL		04/28/2023				46,790			46,790		369,561	369,561			
100101031	SAN BERNARDINO	CA		04/28/2023				317			317		1,020	1,020			
100101032	LOS ANGELES	CA		04/28/2023				1,100			1,100		1,585	1,585			
100101033	SEBASTOPOL	CA		04/28/2023				297			297		922	922			
100101034	SEMINOLE	FL		04/28/2023				333			333		656	656			
100101036	LONG BEACH	NY		04/28/2023				403			403		607	607			
100101037	PAGOSA SPRINGS	CO		04/28/2023				279			279		624	624			
100101044	UKIAH	CA		04/28/2023				488			488		687	687			
100101051	PIERMONT	NY		04/28/2023				780			780		3,990	3,990			
100101052	LONG BRANCH	NJ		04/28/2023				1,864			1,864		4,471	4,471			
100101055	BROOKLYN	NY		04/28/2023				929			929		928	928			
100101056	BROOKLYN	NY		04/28/2023				934			934		1,430	1,430			
100101058	BROOKLYN	NY		04/28/2023				973			973		1,492	1,492			
100101060	LAWRENCE	NY		04/28/2023				1,054			1,054		2,185	2,185			
100101061	BROOKLYN	NY		04/28/2023				1,574			1,574		2,240	2,240			
100101062	GREAT NECK	NY		04/28/2023				848			848		1,662	1,662			
100101068	BROOKLYN	NY		04/28/2023				686			686		1,368	1,368			
100101069	POMONA	NY		04/28/2023				1,123			1,123		1,834	1,834			
100101070	BAL HARBOUR	FL		04/28/2023				1,141			1,141		1,589	1,589			
100101071	LAKEWOOD	NJ		04/28/2023				325			325		627	627			
100101072	BROOKLYN	NY		04/28/2023				363			363		831	831			
100101074	HEWLETT	NY		04/28/2023				336			336		568	568			
100101075	SUFFERN	NY		04/28/2023				247			247		514	514			
100101076	BAY HARBOR ISLAND	FL		04/28/2023				48			48		225	225			
100101078	BROOKLYN	NY		04/28/2023				628			628		884	884			
100101079	GREENWICH	CT		04/28/2023				1,423			1,423		3,846	3,846			
100101080	DOUGLASTON	NY		04/28/2023				561			561		1,000	1,000			
100101081	BROOKLYN	NY		04/28/2023				767			767		1,746	1,746			
100101082	BROOKLYN	NY		04/28/2023				374			374		983	983			
100101083	BROOKLYN	NY		04/28/2023				431			431		1,019	1,019			
100101084	MIAMI BEACH	FL		04/28/2023				134			134		641	641			
100101085	JACKSON	NJ		04/28/2023				141			141		382	382			
100101086	BROOKLYN	NY		04/28/2023				1,308			1,308		2,823	2,823			
100101088	POTTSTOWN	PA		04/28/2023				76			76		162	162			
100101089	PHILADELPHIA	PA		04/28/2023				91			91		188	188			
100101090	PHILADELPHIA	PA		04/28/2023				86			86		170	170			
100101091	PHILADELPHIA	PA		04/28/2023				103			103		203	203			
100101092	TANNERSVILLE	PA		04/28/2023				108			108		274	274			
100101093	WINTERSET	IA		04/28/2023									61	61			
100101094	BRISTOL	PA		04/28/2023				109			109		220	220			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101095	BRISTOL	PA		04/28/2023				112			112		226	226			
100101096	PHILADELPHIA	PA		04/28/2023				83			83		167	167			
100101097	PHILADELPHIA	PA		04/28/2023				81			81		166	166			
100101098	BRACKENRIDGE	PA		04/28/2023				(3)			(3)		96	96			
100101099	CROYDON	PA		04/28/2023				182			182		325	325			
100101100	RICHMOND	VA		04/28/2023				16			16		103	103			
100101101	CLEARWATER	FL		04/28/2023				252			252		477	477			
100101102	DISTRICT HEIGHTS	MD		04/28/2023				40			40		219	219			
100101103	TAMPA	FL		04/28/2023				381			381		564	564			
100101104	JOSHUA TREE	CA		04/28/2023				145			145		602	602			
100101105	ANZA	CA		04/28/2023				282			282		373	373			
100101107	BRADENTON	FL		04/28/2023				1,448			1,448		1,661	1,661			
100101109	SATELLITE BEACH	FL		04/28/2023				501			501		602	602			
100101110	POCONO LAKE	PA		04/28/2023				(8)			(8)		155	155			
100101111	CHARLOTTE	NC		04/28/2023				84			84		3,803	3,803			
100101112	CHARLOTTE	NC		04/28/2023				34			34		2,844	2,844			
100101113	CENTER VALLEY	PA		04/28/2023				189			189		241	241			
100101114	PENNS GROVE	NJ		04/28/2023				28			28		210	210			
100101116	DETROIT	MI		04/28/2023				53			53		97	97			
100101117	HENDERSON	NV		04/28/2023				981			981		930	930			
100101118	NORTH CHARLESTON	SC		04/28/2023				(3)			(3)		157	157			
100101120	LARGO	FL		04/28/2023				(21)			(21)		217	217			
100101121	BAKERSFIELD	CA		04/28/2023				1,276			1,276		1,437	1,437			
100101122	JONESBOROUGH	TN		04/28/2023				(30)			(30)		85	85			
100101123	EUCLID	OH		04/28/2023				(31)			(31)		160	160			
100101124	LOS ANGELES	CA		04/28/2023				51			51		533	533			
100101125	TAFT	CA		04/28/2023				66			66		115	115			
100101126	SPRINGFIELD	OH		04/28/2023				(24)			(24)		60	60			
100101127	SADDLE BROOK	NJ		04/28/2023				83			83		714	714			
100101128	NEW ORLEANS	LA		04/28/2023				(34)			(34)		105	105			
100101129	HARTFORD	CT		04/28/2023				(30)			(30)		149	149			
100101130	HARTFORD	CT		04/28/2023				(12)			(12)		103	103			
100101131	SAINT CHARLES	MO		04/28/2023				18			18		395	395			
100101132	OAKLAND	CA		04/28/2023				9			9		3	3			
100101133	KILLEEN	TX		04/28/2023				(50)			(50)		130	130			
100101134	CHICAGO	IL		04/28/2023				(20)			(20)		266	266			
100101135	FAYETTEVILLE	NC		04/28/2023				85			85		297	297			
100101136	TRENTON	NJ		04/28/2023				1,136			1,136		2,345	2,345			
100101137	ALLENTOWN	PA		04/28/2023				258			258		367	367			
100101138	ALLENTOWN	PA		04/28/2023				128			128		193	193			
100101139	ALLENTOWN	PA		04/28/2023				124			124		182	182			
100101141	DEARBORN HEIGHTS	MI		04/28/2023				235			235		308	308			
100101146	GREENWICH	CT		04/28/2023				7,470			7,470						
100101148	TRENTON	NJ		04/28/2023				1,464			1,464		1,945	1,945			
100101151	NORTH MIAMI	FL		04/28/2023				152			152		235	235			
100101152	NEW HAVEN	CT		04/28/2023				163			163		262	262			
100101153	NEW HAVEN	CT		04/28/2023				193			193		291	291			
100101154	NEW HAVEN	CT		04/28/2023				236			236		340	340			
100101155	NORCO	CA		04/28/2023				71			71		204	204			
100101156	NEW HAVEN	CT		04/28/2023				324			324		467	467			
100101157	MIAMI	FL		04/28/2023				264			264		396	396			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101158	EAST ELMHURST	NY		04/28/2023				671			671		807	807			
100101160	NEWBURGH	NY		04/28/2023				1,429			1,429						
100101162	STATEN ISLAND	NY		04/28/2023				401			401		573	573			
100101164	BROOKLYN	NY		04/28/2023				10,402			10,402						
100101166	BROOKLYN	NY		04/28/2023				7,211			7,211						
100101167	BROOKLYN	NY		04/28/2023				976			976		1,256	1,256			
100101168	BROOKLYN	NY		04/28/2023				676			676		937	937			
100101169	COPIAGUE	NY		04/28/2023				1,288			1,288		1,429	1,429			
100101170	ENGLEWOOD	CO		04/28/2023				116			116		404	404			
100101171	MONTGOMERY	TX		04/28/2023				62			62		965	965			
100101172	WINCHESTER	VA		04/28/2023				134			134		189	189			
100101173	LAS VEGAS	NV		04/28/2023				230			230		227	227			
100101175	ORLANDO	FL		04/28/2023				8			8		144	144			
100101176	NEWARK	NJ		04/28/2023				356			356		773	773			
100101178	MASTIC BEACH	NY		04/28/2023				237			237		303	303			
100101179	TRENTON	NJ		04/28/2023				1,085			1,085		1,433	1,433			
100101183	WESLEY CHAPEL	FL		04/28/2023				420			420		908	908			
100101184	VENICE	FL		04/28/2023				494			494		676	676			
100101185	TRENTON	NJ		04/28/2023				649			649		855	855			
100101186	FLORIDA CITY	FL		04/28/2023				140			140		431	431			
100101187	BROOKLYN	NY		04/28/2023				671			671		1,459	1,459			
100101188	LAURELTON	NY		04/28/2023				464			464		787	787			
100101189	BROOKLYN	NY		04/28/2023				2,364			2,364		7,996	7,996			
100101190	STATEN ISLAND	NY		04/28/2023				422			422		919	919			
100101191	HOLLYWOOD	FL		04/28/2023				156			156		378	378			
100101192	OAKHURST	NJ		04/28/2023				508			508		241	241			
100101193	BRONX	NY		04/28/2023				238			238		577	577			
100101194	BOYNTON BEACH	FL		04/28/2023				230			230		451	451			
100101197	AVENTURA	FL		04/28/2023				522			522		429	429			
100101200	BRONX	NY		04/28/2023				282			282		683	683			
100101201	DOVER	NJ		04/28/2023				224			224		409	409			
100101202	FLORAL PARK	NY		04/28/2023				326			326		562	562			
100101203	HOLLYWOOD	FL		04/28/2023				50			50		405	405			
100101209	BATTLE CREEK	MI		04/28/2023				1			1		130	130			
100101500	FAIRFAX	VA		04/26/2023				(67)			(67)		1,015	1,015			
100101501	SAN ANTONIO	TX		04/26/2023				(18)			(18)		576	576			
100101502	COLUMBIA STATION	OH		04/26/2023				(29)			(29)		1,547	1,547			
100101503	HERRIN	IL		04/26/2023				(31)			(31)		233	233			
100101504	WESLEY CHAPEL	FL		04/26/2023				(2)			(2)		821	821			
100101505	OCOEE	FL		04/26/2023				(37)			(37)		646	646			
100101506	MISSOURI CITY	TX		04/26/2023				68			68		283	283			
100101507	CALDWELL	ID		04/26/2023				166			166		420	420			
100101508	SAN MARCOS	TX		04/26/2023				85			85		342	342			
100101509	MISSOURI CITY	TX		04/26/2023				105			105		335	335			
100101510	MISSOURI CITY	TX		04/26/2023				105			105		335	335			
100101511	DENTON	TX		04/26/2023				81			81		329	329			
100101512	LAS VEGAS	NV		04/26/2023				111			111		371	371			
100101513	ROSENBERG	TX		04/26/2023				77			77		302	302			
100101514	PHOENIX	AZ		04/26/2023				151			151		532	532			
100101515	BAYTOWN	TX		04/26/2023				18			18		144	144			
100101516	ROSENBERG	TX		04/26/2023				426			426		5,290	5,290			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101517	RENO	NV		04/26/2023				113			113		389	389			
100101518	LOVELAND	CO		04/26/2023				71			71		385	385			
100101519	ROSHARON	TX		04/26/2023				89			89		290	290			
100101520	MONROE TOWNSHIP	NJ		04/26/2023				66			66		337	337			
100101521	FREDERICK	CO		04/26/2023				142			142		415	415			
100101522	NEW CARLISLE	OH		04/26/2023				67			67		785	785			
100101523	DULUTH	GA		04/26/2023				53			53		414	414			
100101524	RENO	NV		04/26/2023				73			73		348	348			
100101525	WAKE FOREST	NC		04/26/2023				56			56		334	334			
100101526	RALEIGH	NC		04/26/2023				20			20		258	258			
100101527	MCKINNEY	TX		04/26/2023				49			49		638	638			
100101528	KATY	TX		04/26/2023				42			42		293	293			
100101529	MERIDIAN	ID		04/26/2023				97			97		802	802			
100101530	SPANISH FORK	UT		04/26/2023				38			38		340	340			
100101531	EDGECLIFF VILLAGE	TX		04/26/2023				10			10		519	519			
100101532	CONROE	TX		04/26/2023				7			7		334	334			
100101533	DURHAM	NC		04/26/2023				20			20		537	537			
100101534	LAS VEGAS	NV		04/26/2023				59			59		357	357			
100101535	JACKSONVILLE	FL		04/26/2023				48			48		390	390			
100101536	SPRING HILL	TN		04/26/2023				40			40		301	301			
100101537	PANAMA CITY BEACH	FL		04/26/2023				42			42		310	310			
100101538	LINCOLN	CA		04/26/2023				3			3		309	309			
100101539	GEORGETOWN	TX		04/26/2023				36			36		294	294			
100101540	KATY	TX		04/26/2023				33			33		270	270			
100101541	MERIDIAN	ID		04/26/2023				41			41		362	362			
100101542	LAS VEGAS	NV		04/26/2023				(4)			(4)		236	236			
100101543	MESQUITE	TX		04/26/2023				(16)			(16)		150	150			
100101544	ROSANKY	TX		04/26/2023				(4)			(4)		271	271			
100101545	CHICO	CA		04/26/2023				(5)			(5)		307	307			
100101546	TEMECULA	CA		04/26/2023				41			41		545	545			
100101547	WYLIE	TX		04/26/2023				(565)			(565)		52,202	52,202			
100101548	SCRANTON	PA		04/26/2023				(6)			(6)		132	132			
100101549	RALEIGH	NC		04/26/2023				(9)			(9)		225	225			
100101550	GALLATIN	TN		04/26/2023				(11)			(11)		209	209			
100101551	SUFFOLK	VA		04/26/2023				(17)			(17)		847	847			
100101552	MANTEO	NC		04/26/2023				(14)			(14)		313	313			
100101553	JENSEN BEACH	FL		04/26/2023				(13)			(13)		271	271			
100101554	ESCONDIDO	CA		04/26/2023				(13)			(13)		355	355			
100101555	ROUND ROCK	TX		04/26/2023				(17)			(17)		426	426			
100101556	NORTH WILDWOOD	NJ		04/26/2023				8			8		989	989			
100101557	ST AUGUSTINE	FL		04/26/2023				(16)			(16)		617	617			
100101558	AUSTIN	TX		04/26/2023				6			6		324	324			
100101559	CANDLER	NC		04/26/2023				(6)			(6)		265	265			
100101560	ASHLAND	OR		04/26/2023				11			11		300	300			
100101561	SAN FERNANDO	CA		04/26/2023				8			8		540	540			
100101563	TOMS RIVER	NJ		04/26/2023				(16)			(16)		146	146			
100101564	OAK ISLAND	NC		04/26/2023				(11)			(11)		238	238			
100101566	GRETNA	LA		04/26/2023				(19)			(19)		102	102			
100101567	TINLEY PARK	IL		04/26/2023				(22)			(22)		166	166			
100101568	HUNTSVILLE	AL		04/26/2023				(13)			(13)		381	381			
100101569	PORTLAND	OR		04/26/2023				(21)			(21)		189	189			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101570	AMES	IA		04/26/2023				(11)			(11)		132	132			
100101571	FAYETTEVILLE	NC		04/26/2023				(9)			(9)		88	88			
100101572	DAVENPORT	FL		04/26/2023				(18)			(18)		210	210			
100101573	JERSEY CITY	NJ		04/26/2023				(4)			(4)		953	953			
100101574	SOUND BEACH	NY		04/26/2023				(19)			(19)		238	238			
100101575	LOUISVILLE	KY		04/26/2023				(9)			(9)		104	104			
100101576	CHICAGO HEIGHTS	IL		04/26/2023				(13)			(13)		83	83			
100101577	NASHVILLE	TN		04/26/2023									477	477			
100101578	PARAMUS	NJ		04/26/2023				(41)			(41)		453	453			
100101579	MILWAUKEE	WI		04/26/2023				(5)			(5)		71	71			
100101580	PRESCOTT VALLEY	AZ		04/26/2023				(3)			(3)		265	265			
100101581	BALTIMORE	MD		04/26/2023				(9)			(9)		112	112			
100101582	OCOEE	FL		04/26/2023				7			7		223	223			
100101583	SYRACUSE	NY		04/26/2023				(12)			(12)		87	87			
100101584	ROCK HILL	SC		04/26/2023				(7)			(7)		121	121			
100101585	SYRACUSE	NY		04/26/2023				(12)			(12)		55	55			
100101586	PALMYRA	NJ		04/26/2023				(22)			(22)		404	404			
100101587	NAPLES	FL		04/26/2023				(25)			(25)		267	267			
100101588	WASHINGTON	UT		04/26/2023				(22)			(22)		198	198			
100101589	WAKE FOREST	NC		04/26/2023				(25)			(25)		181	181			
100101590	ARCADIA	OK		04/26/2023				(587)			(587)		15,332	15,332			
100101591	WARNER ROBINS	GA		04/26/2023				(3)			(3)		69	69			
100101592	TACOMA	WA		04/26/2023				(12)			(12)		415	415			
100101593	BRIDGEPORT	PA		04/26/2023				(17)			(17)		162	162			
100101594	CLEONA	PA		04/26/2023				(9)			(9)		93	93			
100101596	ST GEORGE	UT		04/26/2023				(190)			(190)		6,702	6,702			
100101597	INDIANAPOLIS	IN		04/26/2023				(13)			(13)		60	60			
100101598	CORCORAN	CA		04/26/2023				(14)			(14)		88	88			
100101599	MEMPHIS	TN		04/26/2023				(15)			(15)		145	145			
100101600	COLUMBIA	SC		04/26/2023				(10)			(10)		150	150			
100101601	ATHENS	TN		04/26/2023				(15)			(15)		109	109			
100101602	FLORIDA CITY	FL		04/26/2023				(31)			(31)		341	341			
100101603	SAN DIEGO	CA		04/26/2023				(31)			(31)		616	616			
100101605	BREMERTON	WA		04/26/2023				(35)			(35)		1,298	1,298			
100101606	FRISCO	TX		04/26/2023				(22)			(22)		474	474			
100101607	TUCSON	AZ		04/26/2023				(28)			(28)		317	317			
100101608	SAINT CLOUD	FL		04/26/2023				(26)			(26)		242	242			
100101609	WAIKOLOA	HI		04/26/2023				(74)			(74)		518	518			
100101610	KAILUA KONA	HI		04/26/2023				(4)			(4)		277	277			
100101611	LOS ANGELES	CA		04/26/2023				(31)			(31)		585	585			
100101612	ANGOLA	IN		04/26/2023				(28)			(28)		131	131			
100101613	TALLAHASSEE	FL		04/26/2023				(21)			(21)		228	228			
100101614	HEMPSTEAD	NY		04/26/2023				8			8		293	293			
100101615	LAFAYETTE	IN		04/26/2023				(14)			(14)		97	97			
100101616	PENSACOLA	FL		04/26/2023				(4)			(4)		240	240			
100101617	LITTLE ELM	TX		04/26/2023				(31)			(31)		181	181			
100101618	LAS VEGAS	NV		04/26/2023				(24)			(24)		130	130			
100101619	TERRE HAUTE	IN		04/26/2023				(12)			(12)		58	58			
100101620	LINCOLN	NE		04/26/2023				(31)			(31)		627	627			
100101621	TERRE HAUTE	IN		04/26/2023				(14)			(14)		75	75			
100101622	MARGATE	NJ		04/26/2023				(42)			(42)		436	436			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101623	SEMINOLE	FL		04/26/2023				(32)			(32)		209	209			
100101624	ALPHARETTA	GA		04/26/2023				(18)			(18)		312	312			
100101625	PLANT CITY	FL		04/26/2023				(34)			(34)		252	252			
100101626	SEASIDE PARK	NJ		04/26/2023				(26)			(26)		124	124			
100101627	LIBERTY HILL	TX		04/26/2023				(29)			(29)		184	184			
100101628	SHOW LOW	AZ		04/26/2023				(6)			(6)		438	438			
100101629	AURORA	CO		04/26/2023				(30)			(30)		217	217			
100101630	LAS VEGAS	NV		04/26/2023				(33)			(33)		214	214			
100101631	MENOMONEE FALLS	WI		04/26/2023				(10)			(10)		203	203			
100101632	SUNRIVER	OR		04/26/2023				(1)			(1)		424	424			
100101633	FORT WORTH	TX		04/26/2023				(57)			(57)		1,815	1,815			
100101634	INDIAN LAND	SC		04/26/2023				(15)			(15)		155	155			
100101635	MEMPHIS	TN		04/26/2023				(16)			(16)		58	58			
100101636	HUNTSVILLE	AL		04/26/2023				(18)			(18)		208	208			
100101637	FORT WORTH	TX		04/26/2023				(36)			(36)		1,051	1,051			
100101638	DELAND	FL		04/26/2023				(27)			(27)		170	170			
100101639	LOMA LINDA	CA		04/26/2023				(24)			(24)		580	580			
100101640	HOLLY HILL	FL		04/26/2023				(17)			(17)		331	331			
100101641	VANCOUVER	WA		04/26/2023				(5)			(5)		310	310			
100101642	EAST WENATCHEE	WA		04/26/2023				(33)			(33)		244	244			
100101643	FRISCO	TX		04/26/2023				57			57		409	409			
100101644	WASHINGTON	DC		04/26/2023				95			95		680	680			
100101645	FORT MYERS	FL		04/26/2023				10			10		306	306			
100101646	ELLIJAY	GA		04/26/2023				46			46		408	408			
100101647	KISSIMMEE	FL		04/26/2023				31			31		283	283			
100101648	HAINES CITY	FL		04/26/2023				12			12		383	383			
100101649	NEWARK	NJ		04/26/2023				36			36		468	468			
100101650	PERTH AMBOY	NJ		04/26/2023				19			19		508	508			
100101651	MODESTO	CA		04/26/2023				3			3		271	271			
100101652	WOODLAKE	CA		04/26/2023				41			41		420	420			
100101653	SAINT PAUL	MN		04/26/2023				16			16		241	241			
100101654	DUPONT	WA		04/26/2023				22			22		(1,596)	(1,596)			
100101655	LANCASTER	CA		04/26/2023				43			43		429	429			
100101656	EAST STROUDSBURG	PA		04/26/2023				(1)			(1)		173	173			
100101657	SAINT PETERSBURG	FL		04/26/2023				32			32		258	258			
100101658	COLORADO SPRINGS	CO		04/26/2023				18			18		315	315			
100101659	RICHARDSON	TX		04/26/2023				(4)			(4)		253	253			
100101660	PLAINFIELD	NJ		04/26/2023				10			10		334	334			
100101661	STAR	ID		04/26/2023				2			2		360	360			
100101662	MONSEY	NY		04/26/2023				13			13		1,203	1,203			
100101664	NEWBURY	MA		04/26/2023				(3)			(3)		926	926			
100101665	HOUSTON	TX		04/26/2023				7			7		184	184			
100101666	ROCKY RIVER	OH		04/26/2023				2			2		221	221			
100101667	GLENDALE	AZ		04/26/2023				(15)			(15)		256	256			
100101668	GASTONIA	NC		04/26/2023				2			2		272	272			
100101669	LACEY	WA		04/26/2023				22			22		373	373			
100101670	LINCOLN	NE		04/26/2023				(16)			(16)		168	168			
100101671	SAN ANTONIO	TX		04/26/2023				(10)			(10)		191	191			
100101672	WEST PALM BEACH	FL		04/26/2023				(5)			(5)		163	163			
100101673	HAMILTON TOWNSHIP	NJ		04/26/2023				(10)			(10)		287	287			
100101674	WEST PARK	FL		04/26/2023				10			10		247	247			

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100101675	LOS ANGELES	CA		04/26/2023				(47)			(47)		390	390			
100101676	SAN DIEGO	CA		04/26/2023				(12)			(12)		540	540			
100101677	MARQUETTE	MI		04/26/2023				(7)			(7)		158	158			
100101678	LEHI	UT		04/26/2023				(29)			(29)		216	216			
100101679	CHULA VISTA	CA		04/26/2023				(15)			(15)		197	197			
100101680	CAROLINA BEACH	NC		04/26/2023				(14)			(14)		258	258			
100101681	RAHWAY	NJ		04/26/2023				(28)			(28)		204	204			
100101682	POTTSTOWN	PA		04/26/2023				(9)			(9)		99	99			
100101683	SAVANNAH	GA		04/26/2023				(23)			(23)		152	152			
100101684	BATON ROUGE	LA		04/26/2023				(7)			(7)		163	163			
100101685	MONSEY	NY		04/26/2023				71			71		828	828			
100101686	SPRING VALLEY	NY		04/26/2023				(11)			(11)		323	323			
100101688	BIG BEAR LAKE	CA		03/31/2023				(54)			(54)		484	484			
100101689	VICTORVILLE	CA		03/31/2023				27			27		173	173			
100101690	LOS ANGELES	CA		03/31/2023				99			99		798	798			
100101692	CORAL SPRINGS	FL		03/31/2023				(148)			(148)		385	385			
100101693	CAPE MAY COURT HOUSE	NJ		03/31/2023				35			35		237	237			
100101694	NORTH PORT	FL		03/31/2023				(15)			(15)		96	96			
100101703	VAN ALSTYNE	TX		03/31/2023				173			173		1,539	1,539			
100101704	RIVERSIDE	CA		03/31/2023				111			111		1,923	1,923			
100101709	Amsterdam	NLD		03/30/2023									18,413	18,413			
100101714	Amsterdam	NLD		03/30/2023									224	224			
100101720	Amsterdam	NLD		03/30/2023									70	70			
100101722	Amsterdam	NLD		03/30/2023									289	289			
100101736	NEW BRITAIN	CT		03/31/2023				(3,618)			(3,618)		463	463			
100101739	ELIZABETH	NJ		03/31/2023				(15)			(15)		784	784			
100101740	HAMILTON	NJ		03/31/2023				(1)			(1)		268	268			
100101742	BRIDGETON	NJ		03/31/2023				(1)			(1)		385	385			
100101743	VERNON	NJ		03/31/2023				(8)			(8)		533	533			
100101744	COATESVILLE	PA		03/31/2023				(3)			(3)		414	414			
100101745	TRENTON	NJ		03/31/2023									513	513			
100101746	NEWBURGH	NY		03/31/2023				(5,194)			(5,194)		529	529			
100101747	WATERBURY	CT		03/31/2023				(8)			(8)		503	503			
100101748	MIDDLETOWN	NY		03/31/2023				(3)			(3)		255	255			
100101749	RAYTOWN	MO		03/31/2023				(5)			(5)		290	290			
100101750	CLEVELAND	OH		03/31/2023				3			3		137	137			
100101751	WATERBURY	CT		03/31/2023				(8)			(8)		557	557			
100101753	KANSAS CITY	MO		03/31/2023				(5)			(5)		474	474			
100101755	CHICAGO	IL		03/31/2023				2			2		124	124			
100101757	AKRON	OH		03/31/2023									136	136			
100101758	CHICAGO	IL		03/31/2023				(2,013)			(2,013)		316	316			
100101759	WATERBURY	CT		03/31/2023				(1)			(1)		237	237			
100101760	MAYWOOD	IL		03/31/2023				(1,689)			(1,689)		274	274			
100101761	KANSAS CITY	MO		03/31/2023				(5)			(5)		308	308			
100101762	MOUNT VERNON	NY		03/31/2023				(40)			(40)		2,667	2,667			
100101763	CHICAGO	IL		03/31/2023				(1)			(1)		306	306			
100101764	TRENTON	NJ		03/31/2023				2			2		344	344			
100101765	ASBURY PARK	NJ		03/31/2023				(5)			(5)		664	664			
100101766	HOMESTEAD	FL		03/31/2023				(44)			(44)		1,775	1,775			
100101767	BALTIMORE	MD		03/31/2023				(1,350)			(1,350)		257	257			
100101768	ARVERNE	NY		03/31/2023				(8)			(8)		995	995			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101769	CHICAGO	IL		03/31/2023				(6)			(6)		412	412			
100101772	WILMINGTON	DE		03/31/2023				3			3		282	282			
100101773	BALTIMORE	MD		03/31/2023				(1,402)			(1,402)		285	285			
100101774	BROOKLYN	NY		03/31/2023				(19,363)			(19,363)		2,653	2,653			
100101775	AUDUBON	NJ		03/31/2023				(1)			(1)		405	405			
100101776	NORTH CHARLESTON	SC		03/31/2023				(4)			(4)		398	398			
100101777	MEMPHIS	TN		03/31/2023				(9)			(9)		633	633			
100101778	KANSAS CITY	MO		03/31/2023				(2)			(2)		168	168			
100101779	AUDUBON	NJ		03/31/2023				(18)			(18)		919	919			
100101780	CAMDEN	NJ		03/31/2023				1			1		121	121			
100101781	SOUTH BEND	IN		03/31/2023				(1)			(1)		155	155			
100101782	AMITYVILLE	NY		03/31/2023				(11)			(11)		638	638			
100101783	SHAKER HTS	OH		03/31/2023				(14)			(14)		604	604			
100101784	THOMASVILLE	GA		03/31/2023				(4)			(4)		290	290			
100101785	HOUSTON	TX		03/31/2023				(5)			(5)		289	289			
100101786	NEWARK	NJ		03/31/2023				(5)			(5)		838	838			
100101787	MEMPHIS	TN		03/31/2023				1			1		137	137			
100101788	MEMPHIS	TN		03/31/2023									132	132			
100101789	POTTSVILLE	PA		03/31/2023				(2)			(2)		181	181			
100101790	PHILADELPHIA	PA		03/31/2023				(6)			(6)		386	386			
100101791	PHILADELPHIA	PA		03/31/2023				(6)			(6)		354	354			
100101792	GRAND RAPIDS	MI		03/31/2023				(6)			(6)		295	295			
100101793	PHILADELPHIA	PA		03/31/2023				(4)			(4)		234	234			
100101794	AUDUBON	NJ		03/31/2023				5			5		439	439			
100101795	LAKEWOOD	OH		03/31/2023				(7)			(7)		460	460			
100101796	MILWAUKEE	WI		03/31/2023									278	278			
100101797	CARPENTERSVILLE	IL		03/31/2023				(1,840)			(1,840)		326	326			
100101798	MILWAUKEE	WI		03/31/2023									266	266			
100101799	MILWAUKEE	WI		03/31/2023				2			2		136	136			
100101800	AURORA	IL		03/31/2023				(1,824)			(1,824)		323	323			
100101801	MILWAUKEE	WI		03/31/2023									177	177			
100101802	ELIZABETH	NJ		03/31/2023				(7,255)			(7,255)		1,400	1,400			
100101803	PHILADELPHIA	PA		03/31/2023				(6)			(6)		269	269			
100101804	PHILADELPHIA	PA		03/31/2023				(5)			(5)		234	234			
100101805	BALTIMORE	MD		03/31/2023				(777)			(777)		349	349			
100101806	BRICK	NJ		03/31/2023				(5)			(5)		476	476			
100101807	BRIDGEPORT	CT		03/31/2023				(9)			(9)		714	714			
100101808	MAPLEWOOD	NJ		03/31/2023				(5)			(5)		525	525			
100101809	JERSEY CITY	NJ		03/31/2023				(19)			(19)		1,018	1,018			
100101810	CAMPBELL HALL	NY		03/31/2023				(8,402)			(8,402)		1,520	1,520			
100101811	SCRANTON	PA		03/31/2023				(1)			(1)		244	244			
100101812	BROWNS MILLS	NJ		03/31/2023				(11)			(11)		621	621			
100101813	MILWAUKEE	WI		03/31/2023				2			2		146	146			
100101814	HOPELAWN	NJ		03/31/2023				(3)			(3)		796	796			
100101815	CHICAGO	IL		03/31/2023				(3)			(3)		303	303			
100101816	AUDUBON	NJ		03/31/2023				(8)			(8)		598	598			
100101818	WAIANAE	HI		03/31/2023				58			58		1,754	1,754			
100101820	PHILADELPHIA	PA		03/31/2023				(2)			(2)		314	314			
100101821	CHICAGO	IL		03/31/2023				(5)			(5)		570	570			
100101822	MILWAUKEE	WI		03/31/2023				2			2		120	120			
100101823	PATCHOGUE	NY		03/31/2023				(6)			(6)		345	345			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101824	BATON ROUGE	LA		03/31/2023				(3)			(3)		281	281			
100101825	MIDDLE ISLAND	NY		03/31/2023				(42)			(42)		1,913	1,913			
100101826	PORTSMOUTH	VA		03/31/2023				(2)			(2)		769	769			
100101827	ANNANDALE	NJ		03/31/2023				(3)			(3)		604	604			
100101829	GREENVILLE	SC		03/31/2023				(4)			(4)		273	273			
100101830	PORT JERVIS	NY		03/31/2023				1			1		210	210			
100101831	NEW HYDE PARK	NY		03/31/2023				2			2		577	577			
100101832	PORT JERVIS	NY		03/31/2023				(1)			(1)		237	237			
100101833	LAKEWOOD	CO		04/06/2023				13			13		551	551			
100101834	PASADENA	CA		04/06/2023				(58)			(58)		1,274	1,274			
100101835	MOSS BEACH	CA		04/06/2023				(47)			(47)		666	666			
100101836	LAWRENCEVILLE	GA		04/06/2023				(31)			(31)		204	204			
100101837	CONROE	TX		04/06/2023				(1,326)			(1,326)		1,299	1,299			
100101838	ARLINGTON	TX		04/06/2023				(49)			(49)		193	193			
100101839	YORBA LINDA	CA		04/06/2023				(148)			(148)		1,043	1,043			
100101840	CONROE	TX		04/06/2023				(100)			(100)		132	132			
100101841	SAN DIEGO	CA		04/06/2023				(36)			(36)		773	773			
100101842	COTTONWOOD	CA		04/06/2023				(72)			(72)		409	409			
100101843	LAWRENCEVILLE	GA		04/06/2023				17			17		1,145	1,145			
100101844	MACON	GA		04/06/2023				(117)			(117)		562	562			
100101845	GARDEN GROVE	CA		04/06/2023				(40)			(40)		942	942			
100101846	WINCHESTER	CA		04/06/2023				(92)			(92)		187	187			
100101847	FONTANA	CA		04/06/2023				(28)			(28)		519	519			
100101848	TUSTIN	CA		04/06/2023				(4,866)			(4,866)		1,132	1,132			
100101849	SUWANEE	GA		04/06/2023				(62)			(62)		174	174			
100101850	MESA	AZ		04/06/2023				(52)			(52)		293	293			
100101851	RICHMOND	TX		04/06/2023				(27)			(27)		379	379			
100101853	LOS ALAMITOS	CA		04/06/2023				(97)			(97)		740	740			
100101854	LOS ANGELES	CA		04/06/2023				(7,777)			(7,777)		221,114	221,114			
100101855	MANSFIELD	TX		04/06/2023				(89)			(89)		1,338	1,338			
100101857	CHARLESTON	SC		04/06/2023				(194)			(194)		1,290	1,290			
100101859	HALLANDALE BEACH	FL		04/06/2023				(2,018)			(2,018)		521	521			
100101860	MIAMI	FL		04/06/2023				(5,564)			(5,564)		1,018	1,018			
100101861	WEST PALM BEACH	FL		04/06/2023				(11)			(11)		61	61			
100101862	SAVANNAH	GA		04/06/2023				3,269			3,269		311	311			
100101863	CHULA VISTA	CA		04/06/2023				(15,670)			(15,670)		1,511	1,511			
100101864	TEMECULA	CA		04/06/2023				(15)			(15)		475	475			
100101865	KNOXVILLE	TN		04/06/2023				(13)			(13)		257	257			
100101866	NOVATO	CA		04/06/2023				(94)			(94)		660	660			
100101867	SCOTTSDALE	AZ		04/06/2023				(46)			(46)		463	463			
100101868	MIAMI	FL		04/06/2023				(26)			(26)		346	346			
100101869	LOS ANGELES	CA		04/06/2023				(49)			(49)		942	942			
100101870	SAVANNAH	GA		04/06/2023				3			3		242	242			
100101871	PONTE VEDRA BEACH	FL		04/06/2023				(98)			(98)		413	413			
100101872	BLUE BELL	PA		04/06/2023				(32)			(32)		658	658			
100101875	INDIANAPOLIS	IN		04/06/2023				4			4		96	96			
100101876	ORANGE PARK	FL		04/06/2023				(44)			(44)		13,790	13,790			
100101877	AMERICAN CANYON	CA		04/06/2023				(6)			(6)		86	86			
100101878	MOHAVE VALLEY	AZ		04/06/2023				(49)			(49)		4,693	4,693			
100101879	KATY	TX		04/06/2023				(10)			(10)		515	515			
100101880	STATESVILLE	NC		04/06/2023				(59)			(59)		75	75			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101881	PINGREE GROVE	IL		04/06/2023				(31)			(31)		484	484			
100101882	AURORA	CO		04/06/2023				(10)			(10)		212	212			
100101884	TORRANCE	CA		04/06/2023				(11)			(11)		296	296			
100101885	HOUSTON	TX		04/06/2023				41			41		204	204			
100101886	GRANBURY	TX		04/06/2023				(77)			(77)		242	242			
100101887	FORT LAUDERDALE	FL		04/06/2023				(64)			(64)		111	111			
100101888	SACRAMENTO	CA		04/06/2023				(22)			(22)		91	91			
100101889	JACKSONVILLE	FL		04/06/2023				(25)			(25)		128	128			
100101890	SOUTHWEST RANCHES	FL		04/06/2023				(107)			(107)		3,256	3,256			
100101892	TALLAHASSEE	FL		04/06/2023				10			10		436	436			
100101893	TALLAHASSEE	FL		04/06/2023				10			10		436	436			
100101895	OCALA	FL		04/06/2023				(11)			(11)		82	82			
100101896	HOUSTON	TX		04/06/2023				(70)			(70)		153	153			
100101898	CLEVELAND	OH		04/06/2023				(31)			(31)		61	61			
100101899	CLEVELAND	OH		04/06/2023				(30)			(30)		55	55			
100101900	ORLANDO	FL		04/06/2023				(64)			(64)		135	135			
100101901	HOLLYWOOD	FL		04/06/2023				(48)			(48)		217	217			
100101902	CLAYTON	NC		04/06/2023				(47)			(47)		152	152			
100101903	MIAMI	FL		04/06/2023				(50)			(50)		167	167			
100101904	LAKE OSWEGO	OR		04/06/2023				(110)			(110)		324	324			
100101905	KISSIMMEE	FL		04/06/2023				(46)			(46)		168	168			
100101907	STOCKTON	CA		04/06/2023				6			6		130	130			
100101908	HOLLISTER	CA		04/06/2023				(53)			(53)		235	235			
100101909	JOLIET	IL		04/06/2023				16			16		303	303			
100101910	LAKEHEAD	CA		04/06/2023				(97)			(97)		812	812			
100101911	PHILADELPHIA	PA		04/06/2023				(35)			(35)		65	65			
100101912	PHILADELPHIA	PA		04/06/2023				(25)			(25)		28	28			
100101913	ATWATER	CA		04/06/2023				(25)			(25)		115	115			
100101914	NEWARK	NJ		04/06/2023				(87)			(87)		371	371			
100101945	NORCO	CA		04/14/2023				26			26		503	503			
100101960	LOS ANGELES	CA		04/14/2023				16			16		402	402			
100101969	HOUSTON	TX		04/14/2023				(63)			(63)		90	90			
100101976	LA PORTE	TX		04/14/2023				(36)			(36)		64	64			
100101984	CHICAGO	IL		04/14/2023				(53)			(53)		213	213			
100102002	RIVERSIDE	CA		04/14/2023				(58)			(58)		650	650			
100102004	ANTIOCH	CA		04/14/2023				1			1		112	112			
100102009	BROCKTON	MA		04/14/2023				(19)			(19)		134	134			
100102012	BAKERSFIELD	CA		04/14/2023				(45)			(45)		5	5			
100102023	BEAUMONT	CA		04/14/2023				(36)			(36)		257	257			
100102028	MARICOPA	AZ		04/14/2023				(31)			(31)		142	142			
100102032	LOS ANGELES	CA		04/14/2023				(43)			(43)		535	535			
100102041	PARKVILLE	MD		04/14/2023				(17)			(17)		216	216			
100102046	PHILADELPHIA	PA		04/14/2023				(50)			(50)		75	75			
100102057	ROSENBERG	TX		04/14/2023				(99)			(99)		133	133			
100102058	INDIAN RIVER SHORES	FL		04/14/2023				(11)			(11)		597	597			
100102087	LAKE HAVASU CITY	AZ		04/14/2023				(10)			(10)		1,186	1,186			
100102089	HUNTINGTON PARK	CA		04/14/2023				(25)			(25)		173	173			
100102090	THOUSAND OAKS	CA		04/14/2023				11			11		274	274			
100102100	HOUMA	LA		04/14/2023				(26)			(26)		114	114			
100102110	MIAMI	FL		04/14/2023				(49)			(49)		364	364			
100102134	EDGEWOOD	MD		04/14/2023				(15)			(15)		65	65			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102143	SAN JOSE	CA		04/14/2023				(24)			(24)		547	547			
100102145	FONTANA	CA		04/14/2023				(19)			(19)		444	444			
100102148	COMPTON	CA		04/14/2023				(25)			(25)		350	350			
100102149	SAN ANTONIO	TX		04/14/2023				31			31		186	186			
100102156	HOUSTON	TX		04/14/2023				(184)			(184)		2,190	2,190			
100102160	CROSBY	TX		04/14/2023				(52)			(52)		144	144			
100102173	BLACKLICK	OH		04/14/2023				26			26		385	385			
100102182	ROMEOVILLE	IL		04/14/2023				(15)			(15)		218	218			
100102194	JACKSONVILLE	FL		04/14/2023				(4)			(4)		1,468	1,468			
100102199	MISSION VIEJO	CA		04/14/2023				(79)			(79)		587	587			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023									9,462	9,462			
100102210	CABO SAN LUCAS	MEX		04/17/2023									245	245			
100103083	NEWARK	NJ		04/21/2023				494			494		1,142	1,142			
100103084	LAKE WORTH	FL		04/21/2023				213			213		321	321			
100103085	HAMILTON	NJ		04/21/2023				256			256		378	378			
100103086	PORT WASHINGTON	NY		04/21/2023				(103)			(103)		1,646	1,646			
100103087	WEST HAVEN	CT		04/21/2023				1			1		380	380			
100103088	PATCHOGUE	NY		04/21/2023				(32)			(32)		660	660			
100103089	DETROIT	MI		04/21/2023				(19)			(19)		346	346			
100103090	ROOSEVELT	NY		04/21/2023				(44)			(44)		631	631			
100103091	KANSAS CITY	MO		04/21/2023				(7)			(7)		171	171			
100103092	NEWARK	NJ		04/21/2023				5			5		799	799			
100103093	KANSAS CITY	MO		04/21/2023				(11)			(11)		274	274			
100103094	ZEPHYRHILLS	FL		04/21/2023				(12)			(12)		232	232			
100103095	CHICAGO	IL		04/21/2023				(19)			(19)		423	423			
100103096	BAY SHORE	NY		04/21/2023				(29)			(29)		733	733			
100103097	DOLTON	IL		04/21/2023				(12)			(12)		296	296			
100103098	BAY SHORE	NY		04/21/2023				(54)			(54)		780	780			
100103099	DAYTON	OH		04/21/2023				(14)			(14)		238	238			
100103100	MEMPHIS	TN		04/21/2023				(6)			(6)		146	146			
100103101	CLEVELAND	OH		04/21/2023				(4)			(4)		172	172			
100103103	MEMPHIS	TN		04/21/2023				(8)			(8)		153	153			
100103104	BRONX	NY		04/21/2023				(33)			(33)		990	990			
100103105	CENTEREACH	NY		04/21/2023				(25)			(25)		614	614			
100103106	MEDFORD	NY		04/21/2023				(24)			(24)		470	470			
100103107	MEMPHIS	TN		04/21/2023				(6)			(6)		164	164			
100103108	PHILADELPHIA	PA		04/21/2023				(37)			(37)		577	577			
100103109	RACINE	WI		04/21/2023				(11)			(11)		360	360			
100103110	MASTIC BEACH	NY		04/21/2023				(43)			(43)		880	880			
100103111	CLEVELAND	OH		04/21/2023				(5)			(5)		182	182			
100103112	MARKHAM	IL		04/21/2023				(11)			(11)		225	225			
100103113	TROY	NY		04/21/2023				123			123		214	214			
100103114	HAZEL CREST	IL		04/21/2023				(14)			(14)		285	285			
100103115	CLEVELAND	OH		04/21/2023				1			1		241	241			
100103116	CLEVELAND	OH		04/21/2023				(7)			(7)		170	170			
100103117	CLEVELAND	OH		04/21/2023				(12)			(12)		168	168			
100103118	GRAND RAPIDS	MI		04/21/2023				(18)			(18)		296	296			
100103119	KANSAS CITY	MO		04/21/2023				(17)			(17)		595	595			
100103120	CEDARTOWN	GA		04/21/2023				(13)			(13)		375	375			
100103121	BELLPORT	NY		04/21/2023				(69)			(69)		2,588	2,588			
100103122	KANSAS CITY	MO		04/21/2023				(15)			(15)		341	341			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103124	AURORA	IL		04/21/2023				(16)			(16)		404	404			
100103125	DEER PARK	NY		04/21/2023				(34)			(34)		1,015	1,015			
100103126	WEST HARTFORD	CT		04/21/2023				(17)			(17)		824	824			
100103127	AURORA	IL		04/21/2023				(16)			(16)		336	336			
100103128	AURORA	IL		04/21/2023				(13)			(13)		327	327			
100103129	AURORA	IL		04/21/2023				(12)			(12)		380	380			
100103130	AURORA	IL		04/21/2023				(14)			(14)		279	279			
100103131	SCRANTON	PA		04/21/2023				(11)			(11)		267	267			
100103132	COATESVILLE	PA		04/21/2023				(7)			(7)		228	228			
100103133	HANOVER TOWNSHIP	PA		04/21/2023				(8)			(8)		275	275			
100103134	HARTFORD	CT		04/21/2023				(17)			(17)		234	234			
100103135	HOMEWOOD	IL		04/21/2023				(19)			(19)		486	486			
100103136	BRONX	NY		04/21/2023				(38)			(38)		1,051	1,051			
100103137	HAVERSTRAW	NY		04/21/2023				(28)			(28)		1,236	1,236			
100103138	LANSING	IL		04/21/2023				(14)			(14)		360	360			
100103139	WEST ALLIS	WI		04/21/2023				(11)			(11)		211	211			
100103140	TRENTON	NJ		04/21/2023				(10)			(10)		205	205			
100103141	TRENTON	NJ		04/21/2023				(10)			(10)		201	201			
100103142	BOLINGBROOK	IL		04/21/2023				(33)			(33)		448	448			
100103143	BALTIMORE	MD		04/21/2023				171			171		322	322			
100103144	TRENTON	NJ		04/21/2023				(17)			(17)		336	336			
100103145	NYACK	NY		04/21/2023				(23)			(23)		1,013	1,013			
100103146	DETROIT	MI		04/21/2023				(15)			(15)		329	329			
100103147	DETROIT	MI		04/21/2023				(16)			(16)		335	335			
100103148	BARNEGAT	NJ		04/21/2023				(21)			(21)		464	464			
100103149	MILWAUKEE	WI		04/21/2023				163			163		233	233			
100103152	EWING	NJ		04/21/2023				(5)			(5)		133	133			
100103153	JAMAICA	NY		04/21/2023				(250)			(250)		12,391	12,391			
100103157	BALTIMORE	MD		04/21/2023				167			167		341	341			
100103158	ATLANTA	GA		04/21/2023				(16)			(16)		348	348			
100103159	LOWELL	MA		04/21/2023				(45)			(45)		804	804			
100103160	MONROE	CT		04/21/2023				(34)			(34)		717	717			
100103161	GREENWOOD LAKE	NY		04/21/2023				109			109		659	659			
100103162	MILWAUKEE	WI		04/21/2023				(12)			(12)		405	405			
100103163	SHAVERTOWN	PA		04/21/2023				(16)			(16)		409	409			
100103164	CARLISLE	PA		04/21/2023				(10)			(10)		275	275			
100103165	SCRANTON	PA		04/21/2023				124			124		289	289			
100103166	SCHENECTADY	NY		04/21/2023				(17)			(17)		334	334			
100103167	COVINGTON	KY		04/21/2023				(9)			(9)		272	272			
100103168	BROOKLYN	NY		04/21/2023				(60)			(60)		1,131	1,131			
100103169	BURLINGTON	NJ		04/21/2023				119			119		274	274			
100103170	GRAND RAPIDS	MI		04/21/2023				(7)			(7)		138	138			
100103171	JACKSON	TN		04/21/2023				(10)			(10)		333	333			
100103172	WATERBURY	CT		04/21/2023				(15)			(15)		322	322			
100103173	BROOKLYN	NY		04/21/2023				(111)			(111)		1,784	1,784			
100103174	CINCINNATI	OH		04/21/2023				115			115		258	258			
100103175	TEXARKANA	TX		04/21/2023				(8)			(8)		207	207			
100103176	HOFFMAN ESTATES	IL		04/21/2023				(11)			(11)		298	298			
100103177	CALUMET CITY	IL		04/21/2023				(14)			(14)		453	453			
100103178	CALUMET CITY	IL		04/21/2023				(6)			(6)		246	246			
100103179	ALBANY	NY		04/21/2023				(15)			(15)		343	343			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103180	CINCINNATI	OH		04/21/2023				(3)			(3)		490	490			
100103182	EUCLID	OH		04/21/2023				(6)			(6)		157	157			
100103183	EUCLID	OH		04/21/2023				(6)			(6)		157	157			
100103184	MONROE	NY		04/21/2023				(3)			(3)		210	210			
100103185	WATERBURY	CT		04/21/2023				(15)			(15)		294	294			
100103186	WATERBURY	CT		04/21/2023				(15)			(15)		323	323			
100103187	OCEANSIDE	NY		04/21/2023				(18)			(18)		305	305			
100103188	WATERBURY	CT		04/21/2023				(13)			(13)		269	269			
100103189	TOWNSHIP HILLSIDE	NJ		04/21/2023				508			508		1,086	1,086			
100103190	BRICK	NJ		04/21/2023				(13)			(13)		466	466			
100103192	WATERBURY	CT		04/21/2023				(10)			(10)		249	249			
100103193	CLEVELAND	OH		04/21/2023				(7)			(7)		166	166			
100103194	TOMS RIV	NJ		04/21/2023				484			484		697	697			
100103195	ATLANTIC CITY	NJ		04/21/2023				42			42		148	148			
100103196	CLEVELAND	OH		04/21/2023				(10)			(10)		216	216			
100103198	PENNS GROVE	NJ		04/21/2023				(17)			(17)		327	327			
100103199	DELAND	FL		04/21/2023				(12)			(12)		419	419			
100103200	CAMPBELL HALL	NY		04/21/2023				(34)			(34)		645	645			
100103201	MONROE	NY		04/21/2023				(33)			(33)		1,279	1,279			
100103202	EVANSVILLE	IN		04/21/2023				(5)			(5)		167	167			
100103203	PASSAIC	NJ		04/21/2023				(15)			(15)		740	740			
100103204	CHICAGO	IL		04/21/2023				(24)			(24)		491	491			
100103205	PHILADELPHIA	PA		04/21/2023				(8)			(8)		261	261			
100103206	POUGHKEEPSIE	NY		04/21/2023				(25)			(25)		661	661			
100103207	PHILADELPHIA	PA		04/21/2023				(13)			(13)		451	451			
100103208	EAST ORANGE	NJ		04/21/2023				(31)			(31)		649	649			
100103209	ORLANDO	FL		04/21/2023				131			131		415	415			
100103210	PLANT CITY	FL		04/21/2023				(15)			(15)		363	363			
100103211	CHESTERLAND	OH		04/21/2023				96			96		226	226			
100103212	RIVERVIEW	FL		04/21/2023				(15)			(15)		336	336			
100103213	SALISBURY	MD		04/21/2023				(13)			(13)		415	415			
100103214	CHICAGO	IL		04/21/2023				(21)			(21)		356	356			
100103215	NEW LONDON	CT		04/21/2023				(10)			(10)		332	332			
100103216	BRENTWOOD	NY		04/21/2023				(24)			(24)		733	733			
100103217	PALM SPRINGS	CA		04/26/2023				(109)			(109)		945	945			
100103218	FEDERAL WAY	WA		04/26/2023				597			597		295	295			
100103220	CHERRY VALLEY	CA		04/26/2023				553			553		338	338			
100103223	PANAMA CITY	FL		04/26/2023				(3)			(3)		74	74			
100103224	SPOKANE	WA		04/26/2023				(18)			(18)		180	180			
100103225	LOUISVILLE	CO		04/26/2023				(29)			(29)		218	218			
100103226	FAYETTEVILLE	GA		04/26/2023				(19)			(19)		310	310			
100103227	LAS VEGAS	NV		04/26/2023				(11)			(11)		162	162			
100103228	BOYNTON BEACH	FL		04/26/2023				(27)			(27)		334	334			
100103230	MONROE	GA		04/26/2023				(1,254)			(1,254)		249	249			
100103231	EL DORADO	CA		04/27/2023				(64)			(64)		311	311			
100103234	TAFTON	PA		04/27/2023				(12)			(12)		31	31			
100103236	ATLANTIC CITY	NJ		04/27/2023				(45)			(45)		109	109			
100103237	DALLAS	TX		04/27/2023				(30)			(30)		107	107			
100103238	FRAZIER PARK	CA		04/27/2023				(47)			(47)		359	359			
100103240	FLORENCE	AZ		04/27/2023				117			117		115	115			
100103241	NORCO	CA		04/27/2023				(48)			(48)		366	366			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103242	CLEARWATER	FL		04/27/2023				(52)			(52)		70	70			
100103248	DELRAY BEACH	FL		04/27/2023				(39)			(39)		47	47			
100103250	CIBOLO	TX		04/27/2023				(17)			(17)		292	292			
100103251	RIDGEVILLE	SC		04/27/2023				(39)			(39)		216	216			
100103254	ORLANDO	FL		04/27/2023				(27)			(27)		348	348			
100103255	JACKSONVILLE	FL		04/27/2023				(57)			(57)		215	215			
100103256	GALVESTON	TX		04/27/2023				(66)			(66)		513	513			
100103260	FORT LAUDERDALE	FL		04/27/2023				(26)			(26)		437	437			
100103263	SAN ANTONIO	TX		04/27/2023				(106)			(106)		203	203			
100103265	LOS ANGELES	CA		04/27/2023				(67)			(67)		160	160			
100103266	SCOTTSDALE	AZ		04/27/2023				(7)			(7)		133	133			
100103271	ERIE	PA		04/27/2023				(47)			(47)		85	85			
100103275	SANTA ANA	CA		04/27/2023				(36)			(36)		429	429			
100103276	FORT LAUDERDALE	FL		04/27/2023				(2)			(2)		415	415			
100103277	SAVANNAH	GA		04/27/2023				(49)			(49)		132	132			
100103278	INDIO	CA		04/27/2023				(37)			(37)		294	294			
100103279	LOS ANGELES	CA		04/27/2023				(49)			(49)		776	776			
100103280	CATHEDRAL CITY	CA		04/27/2023				(25)			(25)		228	228			
100103283	WHITESBORO	TX		04/27/2023				(70)			(70)		192	192			
100103284	HICKORY CREEK	TX		04/27/2023				(29)			(29)		181	181			
100103285	FREDERICK	MD		04/27/2023				(22)			(22)		524	524			
100103287	WEST HARTFORD	CT		04/27/2023				(22)			(22)		113	113			
100103289	PALMDALE	CA		04/27/2023				(48)			(48)		183	183			
100103290	SIMI VALLEY	CA		04/27/2023				(128)			(128)		3,405	3,405			
100103291	WEST COLUMBIA	SC		04/27/2023				(7)			(7)		180	180			
100103293	LOS ANGELES	CA		04/27/2023				(81)			(81)		302	302			
100103295	OROSI	CA		04/27/2023				(15)			(15)		102	102			
100103296	GARLAND	TX		04/27/2023				(18)			(18)		123	123			
100103297	SAN JOSE	CA		04/27/2023				(39)			(39)		540	540			
100103298	SAN JOSE	CA		04/27/2023				(39)			(39)		540	540			
100103299	SAN JOSE	CA		04/27/2023				(36)			(36)		491	491			
100103300	UPLAND	CA		04/27/2023				(62)			(62)		486	486			
100103301	HONOLULU	HI		04/27/2023				(48)			(48)		485	485			
100103302	MOUNT JULIET	TN		04/27/2023				(21)			(21)		124	124			
100103303	LOS ANGELES	CA		04/27/2023				(19)			(19)		287	287			
100103304	SAN JUAN CAPISTRANO	CA		04/27/2023				(68)			(68)		419	419			
100103305	GAINESVILLE	GA		04/27/2023				(17)			(17)		146	146			
100103307	LAKELAND	FL		04/27/2023				(20)			(20)		511	511			
100103308	SHERMAN OAKS	CA		04/27/2023				(247)			(247)		398	398			
100103309	KINGMAN	AZ		04/27/2023				(8)			(8)		108	108			
100103310	WIMAUMA	FL		04/27/2023				(13)			(13)		10,354	10,354			
100103311	CASTLE ROCK	CO		04/28/2023				(80)			(80)		513	513			
100103312	GLENDALE	CA		04/28/2023				(83)			(83)		533	533			
100103313	LONG BEACH	CA		04/28/2023				(7)			(7)		70	70			
100103314	ELBURN	IL		04/28/2023				(36)			(36)		336	336			
100103315	FALL RIVER	MA		04/28/2023				(56)			(56)		324	324			
100103316	MCALLEN	TX		04/28/2023				(23)			(23)		127	127			
100103317	GRANADA HILLS	CA		04/28/2023				(38)			(38)		395	395			
100103318	ATLANTA	GA		04/28/2023				(93)			(93)		775	775			
100103319	MANSFIELD	TX		04/28/2023				(12)			(12)		142	142			
100103320	GILROY	CA		04/28/2023				(63)			(63)		575	575			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103322	LAKE ELSINORE	CA		04/28/2023				(6)			(6)		344	344			
100103323	HOLLYWOOD	FL		04/28/2023				(44)			(44)		495	495			
100103324	SAINT PETERSBURG	FL		04/28/2023				(12)			(12)		153	153			
100103333	Amsterdam	NLD		04/28/2023									131	131			
100103337	Amsterdam	NLD		04/28/2023									537	537			
100103348	Amsterdam	NLD		04/28/2023									53	53			
100103353	Amsterdam	NLD		04/28/2023									52	52			
100103354	Amsterdam	NLD		04/28/2023									779	779			
100103360	Amsterdam	NLD		04/28/2023									63	63			
100103362	Amsterdam	NLD		04/28/2023									26	26			
100103365	Amsterdam	NLD		04/28/2023									73	73			
100103750	CRYSTAL	MN		05/08/2023				6			6		178	178			
100103751	SURFSIDE	FL		05/08/2023				(263)			(263)		2,209	2,209			
100103753	MIAMI	FL		05/08/2023				(158)			(158)		897	897			
100103754	APPLE VALLEY	CA		05/08/2023				(70)			(70)		939	939			
100103756	MAHWAH	NJ		05/08/2023				(104)			(104)		1,084	1,084			
100103759	KISSIMMEE	FL		05/08/2023				(39)			(39)		342	342			
100103762	SAN ANTONIO	TX		05/10/2023				(31)			(31)		544	544			
100103763	REISTERSTOWN	MD		05/10/2023				(150)			(150)		2,810	2,810			
100103772	SANTA ANA	CA		05/10/2023				(43)			(43)		332	332			
100103778	PORT SAINT LUCIE	FL		05/10/2023				(36)			(36)		121	121			
100107780	FOLEY	AL		05/19/2023				60			60		279	279			
100107782	MILLVILLE	DE		05/19/2023				109			109		423	423			
100107783	NORTH LAS VEGAS	NV		05/19/2023				206			206		3,275	3,275			
100107786	LAS VEGAS	NV		05/19/2023				92			92		405	405			
100107788	PORT SAINT LUCIE	FL		05/19/2023				57			57		327	327			
100107789	PORT SAINT JOE	FL		05/19/2023				135			135		522	522			
100107792	MYRTLE BEACH	SC		05/19/2023				86			86		426	426			
100107796	HOMESTEAD	FL		05/19/2023				69			69		409	409			
100107797	SAINT AUGUSTINE	FL		05/19/2023				26			26		279	279			
100107801	LAS VEGAS	NV		05/19/2023				58			58		347	347			
100107804	MIMS	FL		05/19/2023				46			46		662	662			
100107809	HARRISON	TN		05/19/2023				(7)			(7)		391	391			
100107812	WIMAUMA	FL		05/19/2023				(27)			(27)		2,811	2,811			
100107817	SAN DIEGO	CA		05/19/2023				(154)			(154)		637	637			
100107818	GOLD CANYON	AZ		05/19/2023				(20)			(20)		169	169			
100107822	PEORIA	AZ		05/19/2023				(4)			(4)		438	438			
100107834	PLACIDA	FL		05/19/2023				(14)			(14)		446	446			
100107966	LA MIRADA	CA		05/22/2023				(31)			(31)		513	513			
100107967	BELLFLOWER	CA		05/22/2023				(36)			(36)		411	411			
100107968	SARASOTA	FL		05/22/2023				(1,378)			(1,378)		1,039	1,039			
100107969	EAST HAMPTON	NY		05/22/2023				(62)			(62)		494	494			
100107970	MILWAUKIE	OR		05/22/2023				(14)			(14)		182	182			
100107971	LAKELAND	FL		05/22/2023				(13)			(13)		189	189			
100107972	BAYFIELD	CO		05/22/2023				(13)			(13)		217	217			
100107975	BRADENTON	FL		05/22/2023				(10)			(10)		181	181			
100107976	HAWTHORNE	CA		05/22/2023				147			147		1,258	1,258			
100107981	SENOIA	GA		05/25/2023				(20)			(20)		328	328			
100107995	CLERMONT	FL		05/25/2023				(1)			(1)		235	235			
100108015	INDIO	CA		05/25/2023				30			30		518	518			
100108023	NAPLES	FL		05/25/2023				26			26		486	486			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108025	GROVELAND	FL		05/25/2023				5			5		1	1			
100108049	VERO BEACH	FL		05/25/2023				(2)			(2)		197	197			
100108052	ATLANTA	GA		05/25/2023				(1)			(1)		275	275			
100108455	LEXINGTON	MA		05/25/2023				1,083			1,083		446	446			
100108457	LOS GATOS	CA		05/25/2023				23			23		494	494			
100108459	PIEDMONT	SC		05/25/2023				(33)			(33)		756	756			
100108461	S LAKE TAHOE	CA		05/25/2023				(40)			(40)		802	802			
100108462	GILBERT	AZ		05/25/2023				(35)			(35)		455	455			
100108467	ENNIS	TX		05/25/2023				12			12		224	224			
100108471	FORT LAUDERDALE	FL		05/25/2023				(94)			(94)		1,617	1,617			
100108472	PALM BEACH GARDENS	FL		05/25/2023				(8)			(8)		547	547			
100108473	RIVERSIDE	CA		05/25/2023				(30)			(30)		918	918			
100108474	RIDGEFIELD PARK	NJ		05/25/2023				(20)			(20)		436	436			
100108475	LINDEN	NJ		05/25/2023				(45)			(45)		268	268			
100108477	LOWELL	MA		05/25/2023				(28)			(28)		732	732			
100108483	COACHELLA	CA		05/25/2023				(27)			(27)		252	252			
100108484	WESTBURY	NY		05/25/2023				(7)			(7)		305	305			
100108485	HOUSTON	TX		05/25/2023				(34)			(34)		283	283			
100108486	PORT HUENEME	CA		05/25/2023				(31)			(31)		329	329			
100108500	MIAMI	FL		05/25/2023				(15)			(15)		217	217			
100108507	LAKE HAVASU CITY	AZ		05/25/2023				(6)			(6)		167	167			
100108512	Amsterdam	NLD		05/25/2023									615	615			
100108517	Amsterdam	NLD		05/25/2023									63	63			
100108530	Amsterdam	NLD		05/25/2023									57	57			
100108532	Amsterdam	NLD		05/25/2023									40	40			
100108890	PORT SAINT LUCIE	FL		05/31/2023				32			32		179	179			
100109030	HALLANDALE BEACH	FL		05/31/2023				58			58		202	202			
100110778	Amsterdam	NLD		06/28/2023									56	56			
100110810	EVANSTON	IL		06/29/2023				57			57		513	513			
100110813	CLAIRTON	PA		06/29/2023				125			125		605	605			
100110814	MERCED	CA		06/29/2023				70			70		2,437	2,437			
100110815	HOUSTON	TX		06/29/2023				7			7		360	360			
100110817	LAS VEGAS	NV		06/29/2023				466			466		1,119	1,119			
100110819	ASHLAND	OH		06/29/2023				156			156		487	487			
100110820	HAMPTON	VA		06/29/2023				(151)			(151)		1,625	1,625			
100110821	WESLEY CHAPEL	FL		06/29/2023				257			257		1,112	1,112			
100110823	MIAMI GARDENS	FL		06/29/2023				571			571		1,229	1,229			
100110824	HOUSTON	TX		06/29/2023				53			53		240	240			
100110827	CINCINNATI	OH		06/29/2023				95			95		493	493			
100110828	YOUNGSVILLE	LA		06/29/2023				13			13		1,361	1,361			
100110829	LITHONIA	GA		06/29/2023				333			333		997	997			
100110830	TAYLOR	MI		06/29/2023				177			177		1,327	1,327			
100110832	MAGNOLIA	TX		06/29/2023				468			468		3,114	3,114			
100110834	PHILADELPHIA	PA		06/29/2023				89			89		1,330	1,330			
100110836	GAINESVILLE	FL		06/29/2023				300			300		1,171	1,171			
100110837	MATTOON	IL		06/29/2023				131			131		310	310			
100110838	RIVERDALE	IL		06/29/2023				390			390		704	704			
100110839	ST. LOUIS	MO		06/29/2023				(12)			(12)		1,218	1,218			
100110840	N LAUDERDALE	FL		06/29/2023				264			264		1,010	1,010			
100110841	PORT ARTHUR	TX		06/29/2023				88			88		298	298			
100110842	TAYLORSVILLE	NC		06/29/2023				37			37		1,196	1,196			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110843	GRIFFIN	GA		06/29/2023				(46)			(46)		1,028	1,028			
100110844	TALLADEGA	AL		06/29/2023				6			6		974	974			
100110846	MONTGOMERY	AL		06/29/2023				9			9		809	809			
100110848	MILWAUKEE	WI		06/29/2023				321			321		2,473	2,473			
100110849	WARNER ROBINS	GA		06/29/2023				(61)			(61)		1,116	1,116			
100110850	HOLLISTER	MO		06/29/2023				(45)			(45)		1,494	1,494			
100110851	BOX SPRINGS	GA		06/29/2023				134			134		204	204			
100110852	GREENSBORO	NC		06/29/2023				62			62		416	416			
100110853	PHILADELPHIA	PA		06/29/2023				162			162		342	342			
100110855	WILLOW SPRING	NC		06/29/2023				123			123		480	480			
100110856	CHESTERFIELD	SC		06/29/2023				77			77		1,298	1,298			
100110857	MUSKEGON	MI		06/29/2023				266			266		1,032	1,032			
100110859	ECORSE	MI		06/29/2023				27			27		462	462			
100110860	TENNILLE	GA		06/29/2023				(45)			(45)		717	717			
100110861	PLANT CITY	FL		06/29/2023				82			82		519	519			
100110863	MEMPHIS	TN		06/29/2023				(249)			(249)		2,381	2,381			
100110864	CONNEAUT	OH		06/29/2023				114			114		398	398			
100110866	CORAL SPRINGS	FL		06/29/2023				47			47		726	726			
100110867	CARSON	VA		06/29/2023				69			69		1,972	1,972			
100110868	WAYNESVILLE	GA		06/29/2023									180	180			
100110870	LEESSUMMIT	MO		06/29/2023				(86)			(86)		2,998	2,998			
100110871	ATHENS	GA		06/29/2023				75			75		415	415			
100110872	COLUMBIA	SC		06/29/2023				(80)			(80)		929	929			
100110873	HOUSTON	TX		06/29/2023				(39)			(39)		741	741			
100110874	CHANDLER	AZ		06/29/2023				66			66		958	958			
100110876	SAINT LOUIS	MO		06/29/2023				117			117		825	825			
100110878	SHELBY	AL		06/29/2023				54			54		288	288			
100110879	POUGHKEEPSIE	NY		06/29/2023				61			61		4,889	4,889			
100110880	SAINTLOUIS	MO		06/29/2023				(16)			(16)		708	708			
100110882	CHICAGO	IL		06/29/2023				244			244		1,256	1,256			
100110883	TALLAHASSEE	FL		06/29/2023				(21)			(21)		490	490			
100110885	CELORON	NY		06/29/2023				(19)			(19)		886	886			
100110886	HEATHSVILLE	VA		06/29/2023				(22)			(22)		1,669	1,669			
100110888	OGEMA	WI		06/29/2023				101			101		1,275	1,275			
100110889	DEWITT	NE		06/29/2023				(30)			(30)		238	238			
100110890	ACWORTH	GA		06/29/2023				(140)			(140)		1,650	1,650			
100110891	OAK FOREST	IL		06/29/2023				362			362		1,819	1,819			
100110893	GRIFTON	NC		06/29/2023				(176)			(176)		1,311	1,311			
100110894	KENTON	DE		06/29/2023				(36)			(36)		2,068	2,068			
100110895	ASHEVILLE	NC		06/29/2023				43			43		1,892	1,892			
100110897	SALEM	NJ		06/29/2023				(84)			(84)		1,758	1,758			
100110898	MAXTON	NC		06/29/2023				(154)			(154)		991	991			
100110899	FRIENDSHIP	TN		06/29/2023				(23)			(23)		838	838			
100110901	LADY LAKE	FL		06/29/2023				37			37		3,034	3,034			
100110902	MIDVILLE	GA		06/29/2023				(41)			(41)		392	392			
100110904	PALMDALE	CA		06/29/2023				180			180		1,190	1,190			
100110905	GAINESVILLE	GA		06/29/2023				(106)			(106)		2,391	2,391			
100110906	NEWARK	OH		06/29/2023				(46)			(46)		160	160			
100110907	MAIDENROCK	WI		06/29/2023				64			64		1,551	1,551			
100110908	ELON COLLEGE	NC		06/29/2023				3			3		212	212			
100110910	TUSCALOOSA	AL		06/29/2023				51			51		5,412	5,412			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110911	TOLEDO	OH		06/29/2023				20			20		1,211	1,211			
100110912	ALBANY	GA		06/29/2023				150			150		1,769	1,769			
100110914	DOUGLASVILLE	GA		06/29/2023				31			31		2,123	2,123			
100110915	AVERILL PARK	NY		06/29/2023				4,780			4,780		4,787	4,787			
100110916	MONTGOMERY	AL		06/29/2023				216			216		3,389	3,389			
100110918	CONNEAUT	OH		06/29/2023				13			13		1,177	1,177			
100110919	ELKHART	IN		06/29/2023				(31)			(31)		404	404			
100110920	ALTOONA	AL		06/29/2023				(19)			(19)		755	755			
100110922	IRWIN	PA		06/29/2023				392			392		2,409	2,409			
100110923	ROCK HILL	SC		06/29/2023				38			38		686	686			
100110924	LAGRANGE	GA		06/29/2023				748			748		5,402	5,402			
100110925	HAWLEY	PA		06/29/2023				(31)			(31)		2,725	2,725			
100110927	DILLWYN	VA		06/29/2023				(38)			(38)		275	275			
100110928	COLUMBIA	MO		06/29/2023				108			108		943	943			
100110929	SANGER	CA		06/29/2023				(6)			(6)		2,588	2,588			
100110930	SAN BERNARDINO	CA		06/29/2023				239			239		990	990			
100110932	SAN JUAN CAPISTRANO	CA		06/29/2023				159			159		3,768	3,768			
100110933	GREEN COVE SP	FL		06/29/2023				86			86		1,503	1,503			
100110934	OCEANSIDE	CA		06/29/2023				106			106		2,270	2,270			
100110935	FORT LAUDERDALE	FL		06/29/2023				4,680			4,680		76,251	76,251			
100110936	SAVANNAH	GA		06/29/2023				(156)			(156)		2,057	2,057			
100110937	BENSON	AZ		06/29/2023				40			40		207	207			
100110938	SAINT CLAIR	PA		06/29/2023				9			9		913	913			
100110939	PORT HURON	MI		06/29/2023				30			30		333	333			
100110940	MORENO VALLEY	CA		06/29/2023				137			137		2,185	2,185			
100110941	CONROE	TX		06/29/2023				68			68		875	875			
100110942	OCEANSIDE	CA		06/29/2023				136			136		2,231	2,231			
100110943	STUARTS DRAFT	VA		06/29/2023				246			246		3,523	3,523			
100110944	CLOVIS	NM		06/29/2023				24			24		1,378	1,378			
100110945	LEBANON	VA		06/29/2023				99			99		1,186	1,186			
100110949	BETHEL PARK	PA		06/29/2023				118			118		552	552			
100110950	YELM	WA		06/29/2023				87			87		588	588			
100110951	PALMDALE	CA		06/29/2023				172			172		1,593	1,593			
100110952	CALEXICO	CA		06/29/2023				22			22		842	842			
100110955	HAMPTON	VA		06/29/2023				10			10		286	286			
100110956	WAXHAW	NC		06/29/2023				1,864			1,864		5,698	5,698			
100110957	DEARBORN HTS	MI		06/29/2023				1,423			1,423		6,036	6,036			
100110958	NORTH AUGUSTA	SC		06/29/2023				(37)			(37)		1,137	1,137			
100110961	COLUMBUS	OH		06/29/2023				153			153		689	689			
100110962	HOLLIDAYSBURG	PA		06/29/2023				8			8		102	102			
100110964	SOUTHAMPTON	PA		06/29/2023				204			204		1,306	1,306			
100110965	ROUND ROCK	TX		06/29/2023				(119)			(119)		4,465	4,465			
100110966	LAWRENCEVILLE	GA		06/29/2023				292			292		2,518	2,518			
100110969	NAUGATUCK	CT		06/29/2023				160			160		2,386	2,386			
100110970	SALISBURY	NC		06/29/2023				(91)			(91)		2,232	2,232			
100110971	BALL GROUND	GA		06/29/2023				171			171		1,364	1,364			
100110972	TAYLOR	MI		06/29/2023				151			151		2,484	2,484			
100110973	PITTSBURGH	PA		06/29/2023				13			13		1,442	1,442			
100110976	WARNER ROBINS	GA		06/29/2023				11			11		3,521	3,521			
100110977	DOWNERS GROVE	IL		06/29/2023				429			429		6,947	6,947			
100110980	CEDAR HILL	TX		06/29/2023				197			197		3,653	3,653			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110981	PLYMOUTH MEETING	PA		06/29/2023				663			663		5,580	5,580			
100110982	PASO ROBLES	CA		06/29/2023				976			976		6,075	6,075			
100110983	HIALEAH	FL		06/29/2023				334			334		1,046	1,046			
100110984	DULUTH	GA		06/29/2023				146			146		2,108	2,108			
100110986	JERSEY CITY	NJ		06/29/2023				110			110		1,841	1,841			
100110987	BROOKSVILLE	FL		06/29/2023				77			77		1,247	1,247			
100110989	DAVENPORT	FL		06/29/2023				79			79		992	992			
100110991	JANESVILLE	WI		06/29/2023				25			25		309	309			
100110992	FRANKLIN	KY		06/29/2023				87			87		1,288	1,288			
100110994	OKLAHOMA CITY	OK		06/29/2023				(60)			(60)		1,096	1,096			
100110995	WOODBRIDGE	VA		06/29/2023				158			158		2,339	2,339			
100110996	HOUSTON	TX		06/29/2023				373			373		5,153	5,153			
100110997	DENVER	CO		06/29/2023				228			228		1,461	1,461			
100110998	CANOGA PARK	CA		06/29/2023				29			29		913	913			
100110999	ALVIN	TX		06/29/2023				88			88		2,146	2,146			
100111000	EAST SAINT LOUIS	IL		06/29/2023				162			162		1,225	1,225			
100111001	OVIEDO	FL		06/29/2023				273			273		1,117	1,117			
100111002	ANDERSON	IN		06/29/2023				(240)			(240)		3,902	3,902			
100111003	NATHALIE	VA		06/29/2023				(15)			(15)		1,021	1,021			
100111005	HAMPTON	VA		06/29/2023				(105)			(105)		1,795	1,795			
100111006	LEXINGTON	MO		06/29/2023				42			42		1,077	1,077			
100111007	WICHITA	KS		06/29/2023				104			104		1,544	1,544			
100111008	PALMETTO	FL		06/29/2023				234			234		2,685	2,685			
100111009	WAPELLO	IA		06/29/2023				(10)			(10)		1,063	1,063			
100111010	CLERMONT	FL		06/29/2023				468			468		1,243	1,243			
100111011	RICHMOND	MO		06/29/2023				56			56		1,026	1,026			
100111012	CLEVELAND	OH		06/29/2023				1			1		1,721	1,721			
100111013	RNCHO CUCAMONGA	CA		06/29/2023				79			79		3,768	3,768			
100111014	CORINTH	ME		06/29/2023				185			185		1,988	1,988			
100111015	WAUKEGAN	IL		06/29/2023				279			279		505	505			
100111016	SAN ANGELO	TX		06/29/2023				(35)			(35)		1,171	1,171			
100111017	MESA	AZ		06/29/2023				70			70		1,190	1,190			
100111018	PHOENIX	AZ		06/29/2023				53			53		1,621	1,621			
100111019	CATHEDRAL CITY	CA		06/29/2023				89			89		690	690			
100111021	SOUTHEAST	NY		06/29/2023				204			204		5,653	5,653			
100111022	SAN FRANCISCO	CA		06/29/2023				381			381		4,164	4,164			
100111024	TAYLOR	MI		06/29/2023				(9)			(9)		2,557	2,557			
100111026	ABERDEEN	WA		06/29/2023				23			23		4,044	4,044			
100111027	DETROIT	MI		06/29/2023				20			20		266	266			
100111028	WHITE OAK	PA		06/29/2023				28			28		1,773	1,773			
100111030	OAKLAND	CA		06/29/2023				409			409		5,574	5,574			
100111032	TULSA	OK		06/29/2023				(14)			(14)		2,349	2,349			
100111033	BUXTON	ME		06/29/2023				49			49		1,596	1,596			
100111034	MOUNT MORRIS	MI		06/29/2023				40			40		1,179	1,179			
100111036	HOBART	IN		06/29/2023				70			70		803	803			
100111038	LITHONIA	GA		06/29/2023				75			75		1,537	1,537			
100111039	SALINEVILLE	OH		06/29/2023				89			89		602	602			
100111040	LANSING	MI		06/29/2023				196			196		616	616			
100111041	ROCK CITY	IL		06/29/2023				805			805		1,889	1,889			
100111042	LA PUENTE	CA		06/29/2023				99			99		2,203	2,203			
100111043	SACRAMENTO	CA		06/29/2023				181			181		598	598			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111044	BALTIMORE	MD		06/29/2023				(143)			(143)		1,125	1,125			
100111045	WEST BERLIN	NJ		06/29/2023				112			112		939	939			
100111047	SADDLE BROOK	NJ		06/29/2023				198			198		1,338	1,338			
100111048	OVERLAND PARK	KS		06/29/2023				254			254		4,023	4,023			
100111049	MOUNT ARLINGTON	NJ		06/29/2023				269			269		1,713	1,713			
100111050	MINERVA	NY		06/29/2023				215			215		745	745			
100111051	OCEAN GROVE	NJ		06/29/2023				385			385		1,448	1,448			
100111052	DALLAS	TX		06/29/2023				46			46		346	346			
100111053	COHOES	NY		06/29/2023				104			104		426	426			
100111055	SAINT ALBANS	NY		06/29/2023				380			380		1,886	1,886			
100111056	BRADENTON	FL		06/29/2023				242			242		717	717			
100111058	MADISON	AL		06/29/2023				44			44		1,193	1,193			
100111059	SAN ANTONIO	TX		06/29/2023				11			11		1,264	1,264			
100111061	PORTSMOUTH	VA		06/29/2023				112			112		298	298			
100111063	MEMPHIS	TN		06/29/2023				(7)			(7)		1,372	1,372			
100111064	WILDWOOD	NJ		06/29/2023				358			358		906	906			
100111066	STATEN ISLAND	NY		06/29/2023				362			362		1,177	1,177			
100111067	WEST BEND	WI		06/29/2023				(144)			(144)		1,402	1,402			
100111068	LOS ANGELES	CA		06/29/2023				868			868		2,491	2,491			
100111069	SANTA MARIA	CA		06/29/2023				385			385		1,610	1,610			
100111071	CROSS	SC		06/29/2023				43			43		154	154			
100111073	BUFFALO	NY		06/29/2023				97			97		463	463			
100111074	DALY CITY	CA		06/29/2023				904			904		3,496	3,496			
100111075	HAVERHILL	MA		06/29/2023				653			653		1,973	1,973			
100111076	LAKE FOREST	CA		06/29/2023				228			228		3,599	3,599			
100111077	JACKSONVILLE	FL		06/29/2023				(99)			(99)		1,794	1,794			
100111079	COLUMBUA	OH		06/29/2023				172			172		642	642			
100111080	RIVERSIDE	CA		06/29/2023				93			93		1,814	1,814			
100111083	HESPERIA	CA		06/29/2023				183			183		2,657	2,657			
100111084	EL PASO	TX		06/29/2023				45			45		1,952	1,952			
100111086	WOODRUFF	SC		06/29/2023				(108)			(108)		1,650	1,650			
100111087	ALEXANDRIA	IN		06/29/2023				(5)			(5)		1,396	1,396			
100111088	PHOENIX	AZ		06/29/2023				30			30		275	275			
100111089	MARIETTA	GA		06/29/2023				148			148		7,325	7,325			
100111090	EL MIRAGE	AZ		06/29/2023				64			64		2,484	2,484			
100111091	ROXBURY	CT		06/29/2023				315			315		1,313	1,313			
100111092	LAURIUM	MI		06/29/2023				131			131		1,941	1,941			
100111094	SHERMAN OAKS	CA		06/29/2023				194			194		3,898	3,898			
100111095	SAVANNAH	GA		06/29/2023				188			188		1,536	1,536			
100111097	CORPUS CHRISTI	TX		06/29/2023				(33)			(33)		362	362			
100111098	OXNARD	CA		06/29/2023				644			644		5,349	5,349			
100111099	BLOOMINGTON	CA		06/29/2023				74			74		767	767			
100111100	FRAKES	KY		06/29/2023				(107)			(107)		1,516	1,516			
100111101	HOSTETTER	PA		06/29/2023				49			49		1,274	1,274			
100111102	LIMA	OH		06/29/2023				33			33		945	945			
100111103	TIMMONSVILLE	SC		06/29/2023				(97)			(97)		1,303	1,303			
100111104	THE COLONY	TX		06/29/2023				(122)			(122)		1,004	1,004			
100111106	NEW HAVEN	MI		06/29/2023				24			24		258	258			
100111107	MILLVILLE	NJ		06/29/2023				97			97		723	723			
100111108	CHERRY CREEK	NY		06/29/2023				40			40		1,668	1,668			
100111110	SCRANTON	PA		06/29/2023				40			40		180	180			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111112	NEW HAVEN	CT		06/29/2023				793			793		2,057	2,057			
100111113	DOLTON	IL		06/29/2023				210			210		1,405	1,405			
100111114	ORLANDO	FL		06/29/2023				433			433		954	954			
100111115	CLEVELAND	NC		06/29/2023				254			254		3,015	3,015			
100111117	CRYSTAL LAKE	IL		06/29/2023				311			311		1,443	1,443			
100111118	ANAHEIM	CA		06/29/2023				19			19		1,443	1,443			
100111119	RANCHO CUCAMONGA	CA		06/29/2023				986			986		3,448	3,448			
100111121	PINE HILL	NJ		06/29/2023				263			263		1,193	1,193			
100111122	THOMASTON	CT		06/29/2023				797			797		3,758	3,758			
100111123	LOXAHATCHEE	FL		06/29/2023				645			645		1,895	1,895			
100111124	ROSELLE	NJ		06/29/2023				320			320		1,196	1,196			
100111126	HIGHLANDS RANCH	CO		06/29/2023				53			53		914	914			
100111127	MUSCLE SHOALS	AL		06/29/2023				(69)			(69)		2,685	2,685			
100111131	STOCKTON	CA		06/29/2023				(53)			(53)		4,301	4,301			
100111133	MURPHYSBORO	IL		06/29/2023				(17)			(17)		1,128	1,128			
100111134	TUSCALOOSA	AL		06/29/2023				(24)			(24)		1,012	1,012			
100111135	CHICAGO	IL		06/29/2023				186			186		911	911			
100111136	ROME	GA		06/29/2023				192			192		1,421	1,421			
100111138	RIGBY	ID		06/29/2023				98			98		1,236	1,236			
100111140	DOVER	DE		06/29/2023				226			226		844	844			
100111141	WINDSOR LOCKS	CT		06/29/2023				1,009			1,009		2,868	2,868			
100111143	TAHLEQUAH	OK		06/29/2023				25			25		2,478	2,478			
100111144	CEDAR GROVE	NJ		06/29/2023				1,400			1,400		4,928	4,928			
100111147	BETHLEHEM	PA		06/29/2023				142			142		1,435	1,435			
100111148	MEMPHIS	TN		06/29/2023				(41)			(41)		982	982			
100111153	JACKSONVILLE	NC		06/29/2023				(3)			(3)		377	377			
100111155	CHASE MILLS	NY		06/29/2023				363			363		1,088	1,088			
100111156	DESTREHAN	LA		06/29/2023				230			230		1,947	1,947			
100111157	MEMPHIS	TN		06/29/2023				47			47		1,357	1,357			
100111158	MACON	GA		06/29/2023				121			121		926	926			
100111159	ERIE	PA		06/29/2023				186			186		1,007	1,007			
100111160	ALLENTOWN	PA		06/29/2023				136			136		768	768			
100111161	BIRMINGHAM	AL		06/29/2023				199			199		1,174	1,174			
100111162	HONESDALE	PA		06/29/2023				95			95		460	460			
100111163	MEMPHIS	TN		06/29/2023				154			154		435	435			
100111166	ADAMS	MN		06/29/2023				626			626		1,888	1,888			
100111167	BOYNE CITY	MI		06/29/2023				377			377		1,739	1,739			
100111168	GARDNERVILLE	NV		06/29/2023				447			447		1,651	1,651			
100111169	CANTON	MI		06/29/2023				466			466		1,454	1,454			
100111170	UNIVERSITY PARK	IL		06/29/2023				532			532		860	860			
100111171	ELYRIA	OH		06/29/2023				169			169		492	492			
100111172	OWINGS MILLS	MD		06/29/2023				630			630		2,430	2,430			
100111173	JACKSON	TN		06/29/2023				80			80		360	360			
100111174	ELKTON	MD		06/29/2023				251			251		1,131	1,131			
100111178	ELMWOOD PARK	IL		06/29/2023				475			475		1,511	1,511			
100111179	MCCOOLE	MD		06/29/2023				323			323		694	694			
100111180	RENTON	WA		06/29/2023				459			459		1,598	1,598			
100111182	EASTON	PA		06/29/2023				229			229		635	635			
100111183	HOLLYWOOD	FL		06/29/2023				891			891		2,387	2,387			
100111184	CHICAGO	IL		06/29/2023				12			12		256	256			
100111185	WIXOM	MI		06/29/2023				221			221		894	894			

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100111186	HAINES CITY	FL		06/29/2023				398			398		2,640	2,640			
100111189	TAYLORS	SC		06/29/2023				549			549		2,393	2,393			
100111190	LAS VEGAS	NV		06/29/2023				452			452		1,238	1,238			
100111191	WAPPINGERS FALLS	NY		06/29/2023				433			433		2,039	2,039			
100111192	LYNBROOK	NY		06/29/2023				779			779		2,304	2,304			
100111193	SPRINGFIELD	PA		06/29/2023				393			393		1,383	1,383			
100111194	SANFORD	FL		06/29/2023				655			655		1,403	1,403			
100111196	MIAMI	FL		06/29/2023				300			300		975	975			
100111197	JOLIET	IL		06/29/2023				1,436			1,436		2,715	2,715			
100111198	WARREN	MI		06/29/2023				161			161		858	858			
100111199	CAMBY	IN		06/29/2023				43			43		237	237			
100111200	TOLLESON	AZ		06/29/2023				107			107		767	767			
100111201	DAVISON	MI		06/29/2023				328			328		1,078	1,078			
100111202	MARSHALLTOWN	IA		06/29/2023				126			126		496	496			
100111203	SACRAMENTO	CA		06/29/2023				147			147		4,566	4,566			
100111204	HASBROUCK HEIGHTS	NJ		06/29/2023				106			106		2,021	2,021			
100111205	NEW ORLEANS	LA		06/29/2023				84			84		1,365	1,365			
100111206	CHICAGO	IL		06/29/2023				544			544		1,409	1,409			
100111207	KATY	TX		06/29/2023				132			132		2,429	2,429			
100111208	SANTA MARIA	CA		06/29/2023				93			93		4,649	4,649			
100111209	PLAINS	MT		06/29/2023				235			235		905	905			
100111210	ORANGE	CA		06/29/2023				123			123		5,025	5,025			
100111213	AURORA	IN		06/29/2023				44			44		719	719			
100111214	KATY	TX		06/29/2023				79			79		1,437	1,437			
100111215	NORTH PALM BEACH	FL		06/29/2023				102			102		2,229	2,229			
100111217	PETALUMA	CA		06/29/2023				103			103		1,757	1,757			
100111218	DRUMMONDS	TN		06/29/2023				180			180		2,721	2,721			
100111219	TERRELL	TX		06/29/2023				148			148		448	448			
100111220	COMPTON	CA		06/29/2023				74			74		2,708	2,708			
100111221	PHOENIX	AZ		06/29/2023				137			137		1,949	1,949			
100111222	FAIRFAX	VA		06/29/2023				171			171		5,155	5,155			
100111223	READING	MI		06/29/2023				152			152		1,903	1,903			
100111224	RICHMOND	CA		06/29/2023				83			83		1,285	1,285			
100111226	ANTIOCH	CA		06/29/2023				145			145		2,809	2,809			
100111227	CLEARWATER	FL		06/29/2023				104			104		2,412	2,412			
100111228	SIMI VALLEY	CA		06/29/2023				240			240		3,866	3,866			
100111229	EVERETT	WA		06/29/2023				100			100		3,022	3,022			
100111230	CALEXICO	CA		06/29/2023				323			323		973	973			
100111232	SUN CITY WEST	AZ		06/29/2023				132			132		1,878	1,878			
100111233	BRYN MAWR	PA		06/29/2023				138			138		2,384	2,384			
100111234	DELRAY BEACH	FL		06/29/2023				75			75		1,295	1,295			
100111235	BELLEVUE	WA		06/29/2023				107			107		1,753	1,753			
100111236	PATERSON	NJ		06/29/2023				128			128		799	799			
100111237	NORTHRIDGE	CA		06/29/2023				129			129		3,030	3,030			
100111239	WEST DES MOINES	IA		06/29/2023				325			325		1,244	1,244			
100111240	ASBURY PARK	NJ		06/29/2023				99			99		1,405	1,405			
100111241	BOCA RATON	FL		06/29/2023				66			66		1,129	1,129			
100111242	SOUTHBURY	CT		06/29/2023				145			145		2,588	2,588			
100111243	HOUSTON	TX		06/29/2023				62			62		1,111	1,111			
100111244	OCEANSIDE	CA		06/29/2023				60			60		1,192	1,192			
100111245	TUCSON	AZ		06/29/2023				73			73		1,327	1,327			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111246	COLUMBIA	MD		06/29/2023				80			80		1,653	1,653			
100111247	THORNTON	CO		06/29/2023				194			194		3,651	3,651			
100111248	CLEVELAND	OH		06/29/2023				67			67		2,497	2,497			
100111251	KENOSHA	WI		06/29/2023				(46)			(46)		696	696			
100111253	COLUMBUS	OH		06/29/2023				(49)			(49)		1,932	1,932			
100111254	GRACEVILLE	FL		06/29/2023				(92)			(92)		1,977	1,977			
100111255	CHICAGO HEIGHTS	IL		06/29/2023				(63)			(63)		1,708	1,708			
100111256	INDIANAPOLIS	IN		06/29/2023				133			133		2,083	2,083			
100111257	PETERSBURG	IN		06/29/2023				(73)			(73)		1,115	1,115			
100111258	DALLAS	TX		06/29/2023				2			2		3,369	3,369			
100111261	YAKIMA	WA		06/29/2023				41			41		2,458	2,458			
100111262	ANNISTON	AL		06/29/2023				(50)			(50)		998	998			
100111263	CHULA VISTA	CA		06/29/2023				114			114		2,180	2,180			
100111264	HEMET	CA		06/29/2023				2			2		1,076	1,076			
100111265	PARK RIDGE	IL		06/29/2023				288			288		957	957			
100111267	CLINTON	SC		06/29/2023				(45)			(45)		970	970			
100111268	BRIDGETON	MO		06/29/2023				72			72		3,206	3,206			
100111269	SAVANNAH	GA		06/29/2023				113			113		2,279	2,279			
100111270	ATLANTA	GA		06/29/2023				71			71		1,529	1,529			
100111271	WEST LIBERTY	KY		06/29/2023				131			131		398	398			
100111272	SHAKOPEE	MN		06/29/2023				679			679		1,936	1,936			
100111273	KALAMAZOO	MI		06/29/2023				(51)			(51)		917	917			
100111275	NEWBURGH HEIGHTS	OH		06/29/2023				17			17		746	746			
100111276	TROY	AL		06/29/2023				(40)			(40)		1,904	1,904			
100111277	GREENWOOD	SC		06/29/2023				17			17		407	407			
100111278	KANSAS CITY	MO		06/29/2023				64			64		1,561	1,561			
100111280	CHICAGO	IL		06/29/2023				21			21		968	968			
100111281	PHILADELPHIA	PA		06/29/2023				124			124		342	342			
100111282	PITTSBURGH	PA		06/29/2023				(131)			(131)		1,547	1,547			
100111285	DIX HILLS	NY		06/29/2023				785			785		4,205	4,205			
100111287	LAKE SUZY	FL		06/29/2023				75			75		427	427			
100111290	CONCORD	CA		06/29/2023				97			97		5,139	5,139			
100111291	LOS ANGELES	CA		06/29/2023				(227)			(227)		2,136	2,136			
100111292	LITTLE ROCK	AR		06/29/2023				(31)			(31)		1,268	1,268			
100111294	JACKSONVILLE	FL		06/29/2023				87			87		1,430	1,430			
100111295	FALLBROOK	CA		06/29/2023				209			209		2,665	2,665			
100111297	YOUNGSTOWN	OH		06/29/2023				47			47		376	376			
100111299	CHULA VISTA	CA		06/29/2023				161			161		2,782	2,782			
100111301	BRIDGEPORT	CT		06/29/2023				1			1		536	536			
100111302	MCALLEN	TX		06/29/2023				(142)			(142)		1,707	1,707			
100111303	WHEELING	WV		06/29/2023				247			247		2,904	2,904			
100111304	MARTINSBURG	WV		06/29/2023				771			771		2,594	2,594			
100111305	PORT HURON	MI		06/29/2023				95			95		1,868	1,868			
100111308	FORT LAUDERDALE	FL		06/29/2023				217			217		1,535	1,535			
100111310	FRANKLIN	VA		06/29/2023				(28)			(28)		1,379	1,379			
100111311	RED SPRINGS	NC		06/29/2023				(44)			(44)		180	180			
100111312	BLUFFTON	SC		06/29/2023				109			109		3,730	3,730			
100111314	CHAPMAN	NE		06/29/2023				133			133		1,143	1,143			
100111315	TUSCALOOSA	AL		06/29/2023				(145)			(145)		1,478	1,478			
100111316	CHICAGO	IL		06/29/2023				179			179		2,545	2,545			
100111317	CAMDENTON	MO		06/29/2023				(44)			(44)		968	968			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111318	SANDSTONE	WV		06/29/2023				(62)			(62)		1,141	1,141			
100111319	BALTIMORE	MD		06/29/2023				(143)			(143)		1,858	1,858			
100111320	MONTAGUE	NJ		06/29/2023				(40)			(40)		664	664			
100111321	OCALA	FL		06/29/2023				14			14		1,046	1,046			
100111323	SCRANTON	PA		06/29/2023				(79)			(79)		880	880			
100111324	DREXEL HILL	PA		06/29/2023				423			423		553	553			
100111325	MUSKOGEE	OK		06/29/2023				(55)			(55)		918	918			
100111326	MOORESVILLE	NC		06/29/2023				360			360		11,814	11,814			
100111327	RICHTON PARK	IL		06/29/2023				850			850		1,991	1,991			
100111330	DECATUR	IL		06/29/2023				178			178		861	861			
100111331	TUCSON	AZ		06/29/2023				209			209		592	592			
100111332	LEVITTOWN	PA		06/29/2023				102			102		3,264	3,264			
100111333	POMPANO BEACH	FL		06/29/2023				434			434		944	944			
100111334	MAPLE GROVE	MN		06/29/2023				365			365		944	944			
100111335	PORT RICHEY	FL		06/29/2023				(9)			(9)		1,854	1,854			
100111336	KANNAPOLIS	NC		06/29/2023				(21)			(21)		1,286	1,286			
100111339	NORTH MIAMI	FL		06/29/2023				77			77		892	892			
100111341	MOBILE	AL		06/29/2023				203			203		1,613	1,613			
100111342	TULARE	CA		06/29/2023				58			58		893	893			
100111343	SAINT LOUIS	MO		06/29/2023				(29)			(29)		1,580	1,580			
100111344	CORAL GABLES	FL		06/29/2023				553			553		9,791	9,791			
100111346	CATONSVILLE	MD		06/29/2023				152			152		1,816	1,816			
100111347	LAKEWOOD	WA		06/29/2023				373			373		1,852	1,852			
100111349	EMERSON	NJ		06/29/2023				378			378		7,401	7,401			
100111351	CHICAGO	IL		06/29/2023				284			284		810	810			
100111353	RANDOLPH	AL		06/29/2023				(7)			(7)		667	667			
100111355	PINEVILLE	NC		06/29/2023				83			83		4,715	4,715			
100111357	BENSON	AZ		06/29/2023				(2)			(2)		3,112	3,112			
100111358	SAN JOSE	CA		06/29/2023				87			87		1,404	1,404			
100111360	LYNWOOD	IL		06/29/2023				252			252		853	853			
100111361	GREENWOOD	IN		06/29/2023				(67)			(67)		1,858	1,858			
100111363	HAYWARD	CA		06/29/2023				341			341		7,161	7,161			
100111364	BROOKFIELD	WI		06/29/2023				(40)			(40)		747	747			
100111366	ROCKY MOUNT	VA		06/29/2023				4			4		1,588	1,588			
100111367	LIVERPOOL	PA		06/29/2023				61			61		791	791			
100111369	DOYLESTOWN	PA		06/29/2023				26			26		4,367	4,367			
100111370	MIAMI	FL		06/29/2023				150			150		4,095	4,095			
100111373	KANSAS CITY	MO		06/29/2023				70			70		1,109	1,109			
100111374	ASTORIA	NY		06/29/2023				1,054			1,054		5,522	5,522			
100111375	DETROIT	MI		06/29/2023				(80)			(80)		1,614	1,614			
100111376	CHARLOTTE	NC		06/29/2023				50			50		1,010	1,010			
100111377	PITCAIRA	PA		06/29/2023				(13)			(13)		1,731	1,731			
100111381	SHELLMAN	GA		06/29/2023				(23)			(23)		1,144	1,144			
100111382	NORTHRIDGE	CA		06/29/2023				357			357		5,682	5,682			
100111384	PROSPECT PARK	NJ		06/29/2023				234			234		1,352	1,352			
100111385	BIRMINGHAM	AL		06/29/2023				(94)			(94)		1,176	1,176			
100111388	DELRAY BEACH	FL		06/29/2023				106			106		1,561	1,561			
100111390	FREEDOM	PA		06/29/2023				88			88		1,279	1,279			
100111391	STOCKTON	CA		06/29/2023				68			68		887	887			
100111392	PATERSON	NJ		06/29/2023				701			701		1,012	1,012			
100111393	STREAMWOOD	IL		06/29/2023				80			80		4,439	4,439			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111394	DAYTON	OH		06/29/2023				240			240		3,384	3,384			
100111396	MONTGOMERY	AL		06/29/2023				14			14		181	181			
100111397	PHOENIX	AZ		06/29/2023				128			128		1,375	1,375			
100111398	IRVINE	CA		06/29/2023				1,664			1,664		7,404	7,404			
100111399	MEMPHIS	TN		06/29/2023				222			222		865	865			
100111407	CHICAGO	IL		06/29/2023				231			231		606	606			
100111408	REDFORD	MI		06/29/2023				387			387		817	817			
100111409	ANDOVER	MN		06/29/2023				3,438			3,438		12,744	12,744			
100111411	GARFIELD	NJ		06/29/2023				949			949		2,422	2,422			
100111412	PENSACOLA	FL		06/29/2023				187			187		739	739			
100111414	JESUP	GA		06/29/2023				386			386		1,426	1,426			
100111415	AUBURN	ME		06/29/2023				111			111		449	449			
100111418	NEWPORT NEWS	VA		06/29/2023				402			402		990	990			
100111419	REEDSVILLE	WI		06/29/2023				360			360		1,005	1,005			
100111420	KILLINGWORTH	CT		06/29/2023				720			720		1,573	1,573			
100111423	NEWPORT NEWS	VA		06/29/2023				188			188		438	438			
100111425	MANHASSET	NY		06/29/2023				781			781		3,660	3,660			
100111426	STEVENSON RANCH	CA		06/29/2023				791			791		2,654	2,654			
100111429	VALLEY STREAM	NY		06/29/2023				127			127		517	517			
100111430	ALPHARETTA	GA		06/29/2023				371			371		1,328	1,328			
100111432	MENIFEE	CA		06/29/2023				157			157		657	657			
100111433	ELIZABETHTOWN	NC		06/29/2023				120			120		407	407			
100111434	YPSILANTI	MI		06/29/2023				83			83		345	345			
100111435	POMPANO BEACH	FL		06/29/2023				215			215		836	836			
100111437	COVINGTON	GA		06/29/2023				376			376		1,835	1,835			
100111439	MC LEANSVILLE	NC		06/29/2023				475			475		1,881	1,881			
100111440	TONGANOXIE	KS		06/29/2023				39			39		135	135			
100111441	ROME	GA		06/29/2023				371			371		2,769	2,769			
100111443	WASHINGTON	DC		06/29/2023				444			444		930	930			
100111444	CLEVELAND	OH		06/29/2023				189			189		467	467			
100111445	KNOXVILLE	TN		06/29/2023				197			197		777	777			
100111446	CLEVELAND	OH		06/29/2023				187			187		466	466			
100111448	BALTIMORE	MD		06/29/2023				442			442		1,196	1,196			
100111449	SPARKS	NV		06/29/2023				182			182		989	989			
100111451	TEMPLE HILLS	MD		06/29/2023				325			325		1,324	1,324			
100111452	LOWELL	MI		06/29/2023				323			323		889	889			
100111453	CENTREVILLE	VA		06/29/2023				437			437		1,299	1,299			
100111455	SAN DIEGO	CA		06/29/2023				579			579		1,728	1,728			
100111457	PORTSMOUTH	VA		06/29/2023				568			568		1,210	1,210			
100111458	HALLANDALE	FL		06/29/2023				608			608		1,467	1,467			
100111459	MEMPHIS	TN		06/29/2023				249			249		775	775			
100111461	KENOSHA	WI		06/29/2023				368			368		874	874			
100111462	LEAWOOD	KS		06/29/2023				912			912		3,929	3,929			
100111465	VACAVILLE	CA		06/29/2023				1,066			1,066		2,536	2,536			
100111466	JUNCTION CITY	KS		06/29/2023				510			510		1,214	1,214			
100111467	ASHLAND	OR		06/29/2023				587			587		1,632	1,632			
100111469	FAIRVIEW	OR		06/29/2023				1,031			1,031		2,625	2,625			
100111470	MESA	AZ		06/29/2023				195			195		749	749			
100111471	SUTTER CREEK	CA		06/29/2023				637			637		1,748	1,748			
100111474	RIVERSIDE	CA		06/29/2023				271			271		1,408	1,408			
100111475	STAMFORD	CT		06/29/2023				131			131		466	466			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111476	ARLINGTON	TX		06/29/2023				517			517		1,366	1,366			
100111478	FORT WASHINGTON	MD		06/29/2023				134			134		611	611			
100111479	SOMERSET	NJ		06/29/2023				617			617		1,377	1,377			
100111480	BRONX	NY		06/29/2023				212			212		2,002	2,002			
100111481	KATY	TX		06/29/2023				693			693		2,433	2,433			
100111482	EUCLID	OH		06/29/2023				266			266		632	632			
100111483	SUMTER	SC		06/29/2023				388			388		1,052	1,052			
100111484	HOUSTON	TX		06/29/2023				352			352		915	915			
100111485	WINDSOR LOCKS	CT		06/29/2023				167			167		573	573			
100111488	WATERFORD	WI		06/29/2023				1,186			1,186		4,915	4,915			
100111490	ENGLEWOOD	NJ		06/29/2023				464			464		1,414	1,414			
100111491	JAMAICA	NY		06/29/2023				1,442			1,442		3,347	3,347			
100111492	DENVER	CO		06/29/2023				962			962		5,975	5,975			
100111494	LA JOLLA	CA		06/29/2023				704			704		1,988	1,988			
100111496	STONE MOUNTAIN	GA		06/29/2023				104			104		472	472			
100111499	LADERA RANCH	CA		06/29/2023				387			387		1,107	1,107			
100111502	CRYSTAL BEACH	FL		06/29/2023				422			422		1,623	1,623			
100111505	MIAMI	FL		06/29/2023				894			894		2,413	2,413			
100111506	STONE MOUNTAIN	GA		06/29/2023				148			148		373	373			
100111507	AUSTIN	TX		06/29/2023				676			676		1,684	1,684			
100111508	KAUNAKAKAI	HI		06/29/2023				459			459		1,306	1,306			
100111509	STANDISH	ME		06/29/2023				376			376		1,328	1,328			
100111510	YOUNGSTOWN	OH		06/29/2023				160			160		369	369			
100111512	RIVERSIDE	CA		06/29/2023				280			280		866	866			
100111514	NORMAN PARK	GA		06/29/2023				26			26		1,829	1,829			
100111515	CHICAGO	IL		06/29/2023				884			884		1,996	1,996			
100111516	MIAMI	FL		06/29/2023				41			41		3,519	3,519			
100111517	BEDMINSTER	NJ		06/29/2023				221			221		631	631			
100111518	MONTGOMERY	AL		06/29/2023				97			97		272	272			
100111519	SPRING ARBOR	MI		06/29/2023				76			76		4,739	4,739			
100111520	FREETOWN	IN		06/29/2023				19			19		1,097	1,097			
100111523	HARTSFIELD	GA		06/29/2023				41			41		1,075	1,075			
100111524	ETHEL	LA		06/29/2023				318			318		1,102	1,102			
100111525	ROCKWELL	NC		06/29/2023									97	97			
100111526	LENOIR	NC		06/29/2023				24			24		1,429	1,429			
100111527	OPA LOCKA	FL		06/29/2023				3			3		278	278			
100111528	BELLINGHAM	WA		06/29/2023				251			251		1,222	1,222			
100111529	SAN DIEGO	CA		06/29/2023				440			440		2,068	2,068			
100111530	FREDERICK	MD		06/29/2023				206			206		592	592			
100111531	DECATUR	GA		06/29/2023				377			377		1,397	1,397			
100111532	FAIRHAVEN	MA		06/29/2023				294			294		943	943			
100111535	CUMMING	GA		06/29/2023				60			60		1,446	1,446			
100111537	BROOKVILLE	OH		06/29/2023				160			160		2,620	2,620			
100111538	UNIONVILLE	NY		06/29/2023				(15)			(15)		3,264	3,264			
100111539	ASHBURNHAM	MA		06/29/2023				15			15		400	400			
100111541	PHILADELPHIA	PA		06/29/2023				61			61		1,011	1,011			
100111542	VIRGINIA BEACH	VA		06/29/2023				64			64		1,760	1,760			
100111543	PHILADELPHIA	PA		06/29/2023				65			65		1,136	1,136			
100111544	LAWRENCEVILLE	GA		06/29/2023				857			857		2,999	2,999			
100111545	MEMPHIS	TN		06/29/2023				35			35		462	462			
100111546	RIDGEWOOD	NY		06/29/2023				138			138		1,455	1,455			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111547	COLUMBUS	OH		06/29/2023				124			124		285	285			
100111548	BOWIE	MD		06/29/2023				661			661		1,915	1,915			
100111549	MEMPHIS	TN		06/29/2023				75			75		340	340			
100111550	VINELAND	NJ		06/29/2023				68			68		560	560			
100111551	LORAIN	OH		06/29/2023				68			68		1,127	1,127			
100111553	SPRINGFIELD	MA		06/29/2023				241			241		1,450	1,450			
100111554	JAMAICA	NY		06/29/2023				553			553		1,140	1,140			
100111555	FORT LAUDERDALE	FL		06/29/2023				67			67		1,304	1,304			
100111556	NEW ORLEANS	LA		06/29/2023				363			363		1,051	1,051			
100111557	DOUGLASVILLE	GA		06/29/2023				216			216		718	718			
100111559	MARLTON	NJ		06/29/2023				150			150		981	981			
100111560	BROKEN ARROW	OK		06/29/2023				16			16		1,477	1,477			
100111562	BAYTOWN	TX		06/29/2023				97			97		2,190	2,190			
100111563	JACKSONVILLE	FL		06/29/2023				57			57		1,441	1,441			
100111565	LITHONIA	GA		06/29/2023				284			284		699	699			
100111566	JACKSONVILLE	NC		06/29/2023				108			108		1,971	1,971			
100111569	AUSTELL	GA		06/29/2023				282			282		843	843			
100111570	LANCASTER	TX		06/29/2023				518			518		2,435	2,435			
100111571	OLD LYME	CT		06/29/2023				515			515		1,375	1,375			
100111572	CLARE	MI		06/29/2023				7			7		45	45			
100111573	REX	GA		06/29/2023				291			291		661	661			
100111574	COVINGTON	GA		06/29/2023				271			271		754	754			
100111575	UNION CITY	GA		06/29/2023				110			110		527	527			
100111577	BRASELTON	GA		06/29/2023				398			398		2,602	2,602			
100111580	STRATFORD	CT		06/29/2023				217			217		546	546			
100111582	PEACHLAND	NC		06/29/2023				53			53		931	931			
100111584	WHITESBORO	NJ		06/29/2023				44			44		551	551			
100111585	NEWTON	NJ		06/29/2023				217			217		609	609			
100111588	HACKENSACK	NJ		06/29/2023				281			281		5,000	5,000			
100111591	ATLANTA	GA		06/29/2023				232			232		647	647			
100111592	VENTNOR CITY	NJ		06/29/2023				172			172		804	804			
100111593	RICHMOND	VA		06/29/2023				440			440		1,155	1,155			
100111594	PRINCETON	NJ		06/29/2023				15			15		778	778			
100111596	BROWNS MILLS	NJ		06/29/2023				4			4		373	373			
100111598	MIAMI	FL		06/29/2023				49			49		241	241			
100111599	AKRON	OH		06/29/2023				11			11		163	163			
100111601	WICHITA FALLS	TX		06/29/2023				91			91		888	888			
100111603	BESSEMER	AL		06/29/2023				232			232		878	878			
100111604	LANCASTER	OH		06/29/2023				486			486		9,459	9,459			
100111605	GRANTS	NM		06/29/2023				13			13		93	93			
100111606	ORLANDO	FL		06/29/2023				87			87		437	437			
100111607	FAYETTEVILLE	GA		06/29/2023				372			372		1,423	1,423			
100111610	BIRMINGHAM	AL		06/29/2023				410			410		2,979	2,979			
100111612	GRANTS	NM		06/29/2023				22			22		96	96			
100111613	SAINT ALBANS	ME		06/29/2023				204			204		778	778			
100111614	PENSACOLA	FL		06/29/2023				79			79		244	244			
100111615	SALISBURY	NC		06/29/2023				(56)			(56)		1,395	1,395			
100111616	MOUNT CARMEL	PA		06/29/2023				13			13		35	35			
100111617	ROGERS	AR		06/29/2023				8			8		1,221	1,221			
100111618	PORTLAND	OR		06/29/2023				815			815		1,990	1,990			
100111619	TRENTON	NJ		06/29/2023				271			271		510	510			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111620	COVINGTON	KY		06/29/2023				125			125		404	404			
100111621	PLANT CITY	FL		06/29/2023				131			131		1,167	1,167			
100111623	HOMESTEAD	FL		06/29/2023				445			445		1,437	1,437			
100111624	GARY	IN		06/29/2023				49			49		1,034	1,034			
100111625	CHICAGO HEIGHTS	IL		06/29/2023				242			242		732	732			
100111626	LEXINGTON PARK	MD		06/29/2023				366			366		1,715	1,715			
100111630	GOSHEN	IN		06/29/2023				141			141		597	597			
100111631	ATLANTA	GA		06/29/2023				443			443		1,281	1,281			
100111633	PHILADELPHIA	PA		06/29/2023				181			181		662	662			
100111635	WEST EDMESTON	NY		06/29/2023				156			156		1,378	1,378			
100111637	SEVERN	MD		06/29/2023				404			404		1,935	1,935			
100111638	LAKE WALES	FL		06/29/2023				43			43		235	235			
100111639	SHREVEPORT	LA		06/29/2023				(6)			(6)		784	784			
100111640	HAMBURG	NY		06/29/2023				167			167		851	851			
100111642	LEESBURG	FL		06/29/2023				99			99		690	690			
100111644	WEST MEMPHIS	AR		06/29/2023				138			138		1,332	1,332			
100111645	RICHMOND	VA		06/29/2023				77			77		1,762	1,762			
100111646	WASHINGTON	DC		06/29/2023				186			186		859	859			
100111648	MIAMI	FL		06/29/2023				1,492			1,492		3,780	3,780			
100111652	CORONA	CA		06/29/2023				7,135			7,135		26,087	26,087			
100111653	MACON	GA		06/29/2023				14			14		148	148			
100111656	NEW MARKET	AL		06/29/2023				259			259		1,843	1,843			
100111657	SAINT LOUIS	MO		06/29/2023				30			30		192	192			
100111658	GOODYEAR	AZ		06/29/2023				105			105		2,028	2,028			
100111659	DAYTON	OH		06/29/2023				30			30		900	900			
100111662	BOGALUSA	LA		06/29/2023				250			250		1,533	1,533			
100111664	TAMPA	FL		06/29/2023				79			79		1,537	1,537			
100111665	JOHNSTON	RI		06/29/2023				391			391		900	900			
100111668	HARTVILLE	OH		06/29/2023				40			40		2,550	2,550			
100111670	LAS VEGAS	NV		06/29/2023				159			159		3,226	3,226			
100111672	HOUSTON	TX		06/29/2023				49			49		703	703			
100111673	BIG SPRING	TX		06/29/2023				181			181		3,642	3,642			
100111674	UTICA	MI		06/29/2023				11			11		376	376			
100111675	LA HABRA	CA		06/29/2023				30			30		405	405			
100111677	PARAMOUNT	CA		06/29/2023				65			65		1,142	1,142			
100111678	REHOBOTH BEACH	DE		06/29/2023				195			195		3,713	3,713			
100111679	ROCKFORD	IL		06/29/2023				12			12		147	147			
100111680	DISTRICT HEIGHTS	MD		06/29/2023				21			21		2,724	2,724			
100111681	JEWETT CITY	CT		06/29/2023				93			93		3,399	3,399			
100111683	DETROIT	MI		06/29/2023				36			36		587	587			
100111684	PLANT CITY	FL		06/29/2023				113			113		1,926	1,926			
100111685	LIMA	OH		06/29/2023				(5)			(5)		543	543			
100111688	MIAMI	FL		06/29/2023				488			488		1,941	1,941			
100111691	DEVON	PA		06/29/2023				104			104		238	238			
100111693	LANCASTER	SC		06/29/2023				103			103		1,496	1,496			
100111694	STILLMAN VALLEY	IL		06/29/2023				(15)			(15)		897	897			
100111696	SACRAMENTO	CA		06/29/2023				447			447		1,922	1,922			
100111697	MIAMI	FL		06/29/2023				21			21		849	849			
100111700	NEWMARKET	NH		06/29/2023				445			445		1,508	1,508			
100111701	MILWAUKEE	WI		06/29/2023				395			395		1,705	1,705			
100111702	HESPERIA	CA		06/29/2023				72			72		2,392	2,392			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111705	WOODBRIDGE	VA		06/29/2023				262			262		1,135	1,135			
100111707	OSAGE BEACH	MO		06/29/2023				321			321		875	875			
100111708	WILMINGTON	NC		06/29/2023				36			36		1,320	1,320			
100111710	READING	PA		06/29/2023				6			6		203	203			
100111711	LEVITTOWN	PA		06/29/2023				93			93		2,878	2,878			
100111712	UPPER DARBY	PA		06/29/2023				52			52		902	902			
100111713	FORT LAUDERDALE	FL		06/29/2023				6			6		1,631	1,631			
100111715	NEWNAN	GA		06/29/2023				55			55		2,830	2,830			
100111716	JACKSON	WI		06/29/2023				(2)			(2)		471	471			
100111717	FAIRVIEW	OK		06/29/2023				17			17		95	95			
100111719	BROCKTON	MA		06/29/2023				513			513		3,897	3,897			
100111720	CHICAGO	IL		06/29/2023				730			730		1,652	1,652			
100111723	WILMINGTON	DE		06/29/2023				395			395		880	880			
100111726	RICHMOND HILL	GA		06/29/2023				146			146		1,699	1,699			
100111728	MEMPHIS	TN		06/29/2023				7			7		1,127	1,127			
100111730	CHARLOTTE	NC		06/29/2023				490			490		1,969	1,969			
100111734	LANCASTER	CA		06/29/2023				532			532		1,355	1,355			
100111735	RICHMOND	VA		06/29/2023				61			61		1,766	1,766			
100111738	MOROCCO	IN		06/29/2023				4			4		213	213			
100111739	ARGYLE	NY		06/29/2023				105			105		2,075	2,075			
100111740	STATEN ISLAND	NY		06/29/2023				1,134			1,134		7,084	7,084			
100111741	PRAIRIEVILLE	LA		06/29/2023				778			778		2,157	2,157			
100111742	MIAMI	FL		06/29/2023				38			38		651	651			
100111743	SPOKANE	WA		06/29/2023				257			257		722	722			
100111745	SEATTLE	WA		06/29/2023				344			344		982	982			
100111746	FAIRFIELD	AL		06/29/2023				274			274		1,393	1,393			
100111747	FOUNTAIN INN	SC		06/29/2023				95			95		978	978			
100111749	EAGLE SPRINGS	NC		06/29/2023				11			11		274	274			
100111750	WYNCOTE	PA		06/29/2023				450			450		1,207	1,207			
100111751	WILDOMAR	CA		06/29/2023				38			38		561	561			
100111752	FREMONT	CA		06/29/2023				808			808		2,246	2,246			
100111753	MELVINDALE	MI		06/29/2023				23			23		260	260			
100111754	DETROIT	MI		06/29/2023				36			36		145	145			
100111755	KEARNEY	NE		06/29/2023				186			186		698	698			
100111756	CHICAGO	IL		06/29/2023				(10)			(10)		378	378			
100111757	BALTIMORE	MD		06/29/2023				247			247		496	496			
100111758	REDFORD	MI		06/29/2023				(2)			(2)		347	347			
100111759	FORT LAUDERDALE	FL		06/29/2023				6			6		213	213			
100111765	NOVI	MI		06/29/2023				166			166		4,303	4,303			
100111766	TEMPERANCE	MI		06/29/2023				14			14		298	298			
100111767	SILVER SPRING	MD		06/29/2023				367			367		1,426	1,426			
100111768	HOUSTON	TX		06/29/2023				250			250		651	651			
100111770	TUCSON	AZ		06/29/2023				419			419		1,128	1,128			
100111772	OPA LOCKA	FL		06/29/2023				854			854		1,886	1,886			
100111774	GYPSUM	CO		06/29/2023				107			107		634	634			
100111775	BENZONIA	MI		06/29/2023				13			13		503	503			
100111776	LEXINGTON	NY		06/29/2023				1,228			1,228		6,505	6,505			
100111777	LAS VEGAS	NV		06/29/2023				91			91		482	482			
100111778	BATON ROUGE	LA		06/29/2023				421			421		1,304	1,304			
100111780	HIALEAH	FL		06/29/2023				1,706			1,706		3,019	3,019			
100111783	STERLING	IL		06/29/2023				19			19		95	95			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111784	MIAMI	FL		06/29/2023				148			148		4,082	4,082			
100111785	LAS VEGAS	NV		06/29/2023				691			691		1,388	1,388			
100111787	RYDAL	GA		06/29/2023				113			113		3,956	3,956			
100111789	TRUCKEE	CA		06/29/2023				97			97		826	826			
100111790	FRANKFORT	IL		06/29/2023				77			77		3,137	3,137			
100111791	PHOENIX	AZ		06/29/2023				51			51		1,643	1,643			
100111792	TEMPLE HILLS	MD		06/29/2023				56			56		658	658			
100111793	CLEVELAND	OH		06/29/2023				(8)			(8)		1,594	1,594			
100111796	MILWAUKEE	WI		06/29/2023				237			237		554	554			
100111797	BRIERFIELD	AL		06/29/2023				156			156		2,909	2,909			
100111799	PINE PLAINS	NY		06/29/2023				31			31		770	770			
100111801	SAN ANTONIO	TX		06/29/2023				14			14		208	208			
100111802	WICHITA	KS		06/29/2023				(6)			(6)		289	289			
100111803	TOLEDO	OH		06/29/2023				12			12		676	676			
100111804	LITHONIA	GA		06/29/2023				226			226		571	571			
100111807	NEWBURGH	NY		06/29/2023				785			785		1,796	1,796			
100111809	INDIO	CA		06/29/2023				57			57		910	910			
100111810	SAINT SIMONS ISLAND	GA		06/29/2023				177			177		2,164	2,164			
100111811	LONGWOOD	FL		06/29/2023				87			87		1,849	1,849			
100111814	WASHINGTON	IN		06/29/2023				9			9		1,161	1,161			
100111815	FAYETTEVILLE	GA		06/29/2023				359			359		1,022	1,022			
100111816	EVANS CITY	PA		06/29/2023				74			74		1,253	1,253			
100111820	DODGE CITY	KS		06/29/2023				32			32		899	899			
100111821	GOSHEN	NY		06/29/2023				2,212			2,212		5,617	5,617			
100111822	PLANO	IL		06/29/2023				42			42		297	297			
100111824	CHATSWORTH	CA		06/29/2023				308			308		904	904			
100111825	HUNTINGTON	NY		06/29/2023				814			814		2,172	2,172			
100111827	LEVITTOWN	NY		06/29/2023				150			150		1,298	1,298			
100111828	LINDEN	NJ		06/29/2023				306			306		1,021	1,021			
100111830	NEWNAN	GA		06/29/2023				192			192		1,697	1,697			
100111831	CHARLOTTE	NC		06/29/2023				327			327		3,925	3,925			
100111832	RAVENNA	OH		06/29/2023				149			149		1,634	1,634			
100111834	VALLEY STREAM	NY		06/29/2023				57			57		1,300	1,300			
100111838	GRAND RAPIDS	MI		06/29/2023				372			372		788	788			
100111839	JONESBORO	GA		06/29/2023				195			195		810	810			
100111840	LIVONIA	MI		06/29/2023				227			227		4,221	4,221			
100111844	BARRINGTON	IL		06/29/2023				139			139		1,045	1,045			
100111845	SPRINGFIELD GARDENS	NY		06/29/2023				51			51		850	850			
100111846	LOS BANOS	CA		06/29/2023				740			740		1,996	1,996			
100111847	SAN BERNARDINO	CA		06/29/2023				151			151		4,576	4,576			
100111848	ROCKWOOD	PA		06/29/2023				97			97		233	233			
100111850	NEVADA	MO		06/29/2023				4			4		63	63			
100111851	LINCOLN PARK	MI		06/29/2023				200			200		514	514			
100111852	RIDGEFIELD PARK	NJ		06/29/2023				1,581			1,581		2,981	2,981			
100111855	MUNSTER	IN		06/29/2023				383			383		1,038	1,038			
100111858	BRICK	NJ		06/29/2023				781			781		1,575	1,575			
100111860	HENRICO	VA		06/29/2023				150			150		3,858	3,858			
100111861	MANASSAS	VA		06/29/2023				30			30		366	366			
100111862	WARREN	MI		06/29/2023				32			32		988	988			
100111863	GREENVILLE	AL		06/29/2023				221			221		1,262	1,262			
100111864	PHOENIX	AZ		06/29/2023				95			95		4,344	4,344			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111865	GUTTENBERG	NJ		06/29/2023				425			425		6,547	6,547			
100111866	SAINT LOUIS	MO		06/29/2023				176			176		509	509			
100111872	FRESNO	TX		06/29/2023				8			8		136	136			
100111873	AMERICUS	GA		06/29/2023				984			984		6,000	6,000			
100111876	SNEADS	FL		06/29/2023				27			27		1,100	1,100			
100111877	MASSILLON	OH		06/29/2023				11			11		107	107			
100111878	EL PASO	TX		06/29/2023				143			143		827	827			
100111879	SPRINGDALE	AR		06/29/2023				129			129		2,770	2,770			
100111880	HIGH POINT	NC		06/29/2023				2			2		161	161			
100111881	GREENWOOD	SC		06/29/2023				4			4		60	60			
100111882	MARCUS HOOK	PA		06/29/2023				302			302		986	986			
100111885	MYRTLE BEACH	SC		06/29/2023				490			490		1,270	1,270			
100111886	HAGERSTOWN	MD		06/29/2023				476			476		3,838	3,838			
100111887	JEFFERSON	NC		06/29/2023				23			23		455	455			
100111889	LAS VEGAS	NV		06/29/2023				129			129		379	379			
100111890	SOLDIERS GROVE	WI		06/29/2023				408			408		2,982	2,982			
100111891	SULPHUR	LA		06/29/2023				60			60		291	291			
100111892	LAUREL	MD		06/29/2023				172			172		735	735			
100111893	POTTSTOWN	PA		06/29/2023				243			243		979	979			
100111894	DES MOINES	IA		06/29/2023				114			114		430	430			
100111895	MISSION	KS		06/29/2023				195			195		661	661			
100111896	CHATTANOOGA	TN		06/29/2023				200			200		798	798			
100111897	HARRISBURG	PA		06/29/2023				111			111		504	504			
100111901	NAPERVILLE	IL		06/29/2023				777			777		2,305	2,305			
100111902	EL PASO	TX		06/29/2023				143			143		455	455			
100111905	TELFORD	PA		06/29/2023				167			167		651	651			
100111906	MILFORD	MA		06/29/2023				254			254		1,044	1,044			
100111908	SAINT MICHAELS	MD		06/29/2023				153			153		781	781			
100111909	SAINT PETERS	MO		06/29/2023				198			198		876	876			
100111910	LOXAHATCHEE	FL		06/29/2023				197			197		1,297	1,297			
100111911	LINDALE	TX		06/29/2023				107			107		568	568			
100111912	HENRICO	VA		06/29/2023				114			114		583	583			
100111913	GAINESVILLE	TX		06/29/2023				180			180		816	816			
100111915	BRONX	NY		06/29/2023				518			518		1,762	1,762			
100111917	PFLUGERVILLE	TX		06/29/2023				88			88		471	471			
100111919	WHEATON	IL		06/29/2023				155			155		884	884			
100111920	AURORA	IL		06/29/2023				123			123		662	662			
100111923	CONCORD	NC		06/29/2023				116			116		435	435			
100111925	HAVERTOWN	PA		06/29/2023				764			764		4,737	4,737			
100111926	RUPERT	ID		06/29/2023				29			29		153	153			
100111928	VISALIA	CA		06/29/2023				66			66		604	604			
100111930	FEDERALSBURG	MD		06/29/2023				259			259		957	957			
100111933	HUGO	MN		06/29/2023				300			300		1,059	1,059			
100111938	MIDDLE RIVER	MD		06/29/2023				438			438		1,546	1,546			
100111939	JACKSONVILLE	FL		06/29/2023				357			357		2,876	2,876			
100111940	ORANGE CITY	FL		06/29/2023				356			356		1,263	1,263			
100111941	UPPER DARBY	PA		06/29/2023				231			231		562	562			
100111944	PORTLAND	OR		06/29/2023				501			501		1,418	1,418			
100111945	NEWNAN	GA		06/29/2023				691			691		1,971	1,971			
100111946	MCDONOUGH	GA		06/29/2023				471			471		1,189	1,189			
100111947	UPPER MARLBORO	MD		06/29/2023				82			82		677	677			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111948	WINTER GARDEN	FL		06/29/2023				878			878		2,570	2,570			
100111949	STUART	FL		06/29/2023				435			435		1,329	1,329			
100111950	LITHONIA	GA		06/29/2023				135			135		2,190	2,190			
100111951	CALERA	AL		06/29/2023				110			110		469	469			
100111952	TOBYHANNA	PA		06/29/2023				287			287		1,439	1,439			
100111955	MARSHALL	MO		06/29/2023				213			213		4,572	4,572			
100111957	WEBSTER	MA		06/29/2023				308			308		2,418	2,418			
100111958	SAYLORSBURG	PA		06/29/2023				157			157		2,866	2,866			
100111959	CHANDLER	AZ		06/29/2023				102			102		420	420			
100111960	SENOIA	GA		06/29/2023				194			194		688	688			
100111961	PIQUA	OH		06/29/2023				160			160		352	352			
100111962	HANOVER	PA		06/29/2023				277			277		2,245	2,245			
100111963	GREER	SC		06/29/2023				190			190		803	803			
100111965	WEST PALM BEACH	FL		06/29/2023				400			400		977	977			
100111966	MANDEVILLE	LA		06/29/2023				786			786		4,221	4,221			
100111968	DECATUR	GA		06/29/2023				197			197		505	505			
100111970	HANSON	MA		06/29/2023				25			25		193	193			
100111971	VENTURA	CA		06/29/2023				873			873		4,882	4,882			
100111972	KANNAPOLIS	NC		06/29/2023				58			58		293	293			
100111973	GLENDALE	CA		06/29/2023				1,194			1,194		3,990	3,990			
100111974	SAN DIEGO	CA		06/29/2023				2,900			2,900		11,164	11,164			
100111975	PEARSON	GA		06/29/2023				270			270		864	864			
100111976	HOUSTON	TX		06/29/2023				152			152		620	620			
100111978	SEATTLE	WA		06/29/2023				1,055			1,055		3,842	3,842			
100111980	SAN MARCOS	CA		06/29/2023				111			111		5,462	5,462			
100111983	JAMAICA	NY		06/29/2023				1,487			1,487		2,463	2,463			
100111984	ABILENE	TX		06/29/2023				272			272		1,316	1,316			
100111985	BRENTWOOD	TN		06/29/2023				852			852		3,324	3,324			
100111987	ROCKAWAY BEACH	OR		06/29/2023				1,207			1,207		4,471	4,471			
100111989	BURRILLVILLE	RI		06/29/2023				285			285		2,870	2,870			
100111991	BUFFALO	NY		06/29/2023				348			348		1,438	1,438			
100111993	RENO	NV		06/29/2023				524			524		1,911	1,911			
100111994	ATLANTA	GA		06/29/2023				300			300		1,817	1,817			
100111996	BISBEE	AZ		06/29/2023				291			291		1,392	1,392			
100111997	ALLEN	TX		06/29/2023				404			404		1,863	1,863			
100111998	BOISE	ID		06/29/2023				1,204			1,204		5,048	5,048			
100111999	NORRISTOWN	PA		06/29/2023				138			138		713	713			
100112001	FORT WORTH	TX		06/29/2023				170			170		1,548	1,548			
100112004	OCEANSIDE	CA		06/29/2023				593			593		2,652	2,652			
100112005	SAINT LOUIS	MO		06/29/2023				152			152		795	795			
100112006	ARLINGTON	TX		06/29/2023				153			153		523	523			
100112007	STATEN ISLAND	NY		06/29/2023				277			277		1,039	1,039			
100112009	CHERRYVILLE	NC		06/29/2023				13			13		740	740			
100112011	GRAND JUNCTION	CO		06/29/2023				53			53		1,425	1,425			
100112012	JACKSON	NJ		06/29/2023				680			680		2,079	2,079			
100112014	FOLEY	AL		06/29/2023				289			289		749	749			
100112019	LEXINGTON	TN		06/29/2023				4			4		177	177			
100112020	OLATHE	KS		06/29/2023				589			589		1,854	1,854			
100112021	ALBUQUERQUE	NM		06/29/2023				458			458		1,098	1,098			
100112022	COPPERAS COVE	TX		06/29/2023				20			20		366	366			
100112025	SEATTLE	WA		06/29/2023				666			666		1,880	1,880			

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100112026	CHERRY HILL	NJ		06/29/2023				1,402			1,402		3,217	3,217			
100112027	FORT MILL	SC		06/29/2023				55			55		875	875			
100112028	RACINE	WI		06/29/2023				348			348		2,407	2,407			
100112029	ATCO	NJ		06/29/2023				543			543		1,970	1,970			
100112030	PORTAGE	PA		06/29/2023				167			167		1,705	1,705			
100112031	BURLESON	TX		06/29/2023				307			307		925	925			
100112032	MILWAUKEE	WI		06/29/2023				285			285		827	827			
100112033	NAZARETH	PA		06/29/2023				22			22		262	262			
100112034	CITRUS HEIGHTS	CA		06/29/2023				914			914		1,796	1,796			
100112035	CYPRESS	TX		06/29/2023				23			23		159	159			
100112037	PORT CHESTER	NY		06/29/2023				902			902		1,931	1,931			
100112038	GLEN BURNIE	MD		06/29/2023				821			821		1,755	1,755			
100112039	STAUNTON	VA		06/29/2023				65			65		603	603			
100112041	RICHARDSON	TX		06/29/2023				50			50		437	437			
100112043	WEST SPRINGFIELD	MA		06/29/2023				52			52		1,595	1,595			
100112044	MILWAUKEE	WI		06/29/2023				353			353		787	787			
100112045	BROOKLYN	NY		06/29/2023				942			942		2,164	2,164			
100112047	LAKELAND	FL		06/29/2023				85			85		3,839	3,839			
100112048	SKOKIE	IL		06/29/2023				393			393		1,403	1,403			
100112049	PHILADELPHIA	PA		06/29/2023				277			277		1,095	1,095			
100112051	CEDAR PARK	TX		06/29/2023				23			23		472	472			
100112052	DADEVILLE	AL		06/29/2023				(11)			(11)		596	596			
100112053	LANSING	MI		06/29/2023				76			76		258	258			
100112057	ORANGE PARK	FL		06/29/2023				37			37		335	335			
100112058	HARVEY	LA		06/29/2023				53			53		2,239	2,239			
100112061	REISTERSTOWN	MD		06/29/2023				306			306		837	837			
100112063	HANSON	MA		06/29/2023				626			626		1,654	1,654			
100112064	MIAMI	FL		06/29/2023				58			58		1,537	1,537			
100112065	GEORGETOWN	TX		06/29/2023				291			291		17,387	17,387			
100112066	ROCKAWAY PARK	NY		06/29/2023				1,038			1,038		2,592	2,592			
100112067	ATLANTA	GA		06/29/2023				575			575		1,730	1,730			
100112069	HACKETTSTOWN	NJ		06/29/2023				898			898		2,481	2,481			
100112070	LAFAYETTE	LA		06/29/2023				65			65		134	134			
100112071	HARDINSBURG	KY		06/29/2023				9			9		216	216			
100112074	DICKINSON	TX		06/29/2023				53			53		707	707			
100112075	TOPEKA	KS		06/29/2023				248			248		1,158	1,158			
100112076	KIRBYVILLE	MO		06/29/2023				988			988		2,884	2,884			
100112078	CHICAGO	IL		06/29/2023				288			288		4,958	4,958			
100112080	ELMER	NJ		06/29/2023				36			36		3,651	3,651			
100112081	HAMMOND	IN		06/29/2023				286			286		1,143	1,143			
100112082	POUGHKEEPSIE	NY		06/29/2023				953			953		1,869	1,869			
100112083	BROOKLYN	NY		06/29/2023				212			212		4,778	4,778			
100112084	LAKE ALFRED	FL		06/29/2023				12			12		222	222			
100112086	HANOVER	PA		06/29/2023				5			5		463	463			
100112087	MAMMOTH LAKES	CA		06/29/2023				920			920		2,754	2,754			
100112088	SUGAR LAND	TX		06/29/2023				43			43		425	425			
100112090	SOUTH BEND	IN		06/29/2023				75			75		1,721	1,721			
100112091	INDIANAPOLIS	IN		06/29/2023				393			393		1,780	1,780			
100112092	NAPERVILLE	IL		06/29/2023				1,171			1,171		3,608	3,608			
100112093	OVERLAND PARK	KS		06/29/2023				121			121		2,636	2,636			
100112094	LAS VEGAS	NV		06/29/2023				99			99		4,683	4,683			

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100112096	HOUSTON	TX		06/29/2023				(6)			(6)		947	947			
100112097	LINDENHURST	NY		06/29/2023				184			184		3,705	3,705			
100112100	COLUMBIANA	AL		06/29/2023				259			259		720	720			
100112101	HOUSTON	TX		06/29/2023				520			520		2,394	2,394			
100112102	BRIDGEPORT	CT		06/29/2023				762			762		2,811	2,811			
100112103	BESSEMER	AL		06/29/2023				359			359		1,307	1,307			
100112104	ROLLING MEADOWS	IL		06/29/2023				136			136		2,393	2,393			
100112105	SAINT MARYS	GA		06/29/2023				403			403		2,960	2,960			
100112106	CALDWELL	ID		06/29/2023				40			40		1,589	1,589			
100112107	SMYRNA	DE		06/29/2023				526			526		1,493	1,493			
100112108	VINELAND	NJ		06/29/2023				520			520		1,204	1,204			
100112111	BELLEVUE	NE		06/29/2023				23			23		1,950	1,950			
100112114	PORT JERVIS	NY		06/29/2023				437			437		874	874			
100112115	COLUMBIA CITY	IN		06/29/2023				7			7		157	157			
100112117	RHOME	TX		06/29/2023									269	269			
100112118	NEW KENSINGTON	PA		06/29/2023				32			32		832	832			
100112119	KINGWOOD	TX		06/29/2023				39			39		1,995	1,995			
100112120	WILLIAMSBURG	OH		06/29/2023				25			25		358	358			
100112122	FONDA	NY		06/29/2023				22			22		388	388			
100112123	LAKELAND	FL		06/29/2023				305			305		7,378	7,378			
100112124	LEAVENWORTH	KS		06/29/2023				36			36		216	216			
100112126	GREENSBORO	NC		06/29/2023				161			161		1,764	1,764			
100112127	HAMPDEN	ME		06/29/2023				341			341		1,185	1,185			
100112128	SHAWNEE	OK		06/29/2023				3			3		174	174			
100112129	FAYETTEVILLE	NC		06/29/2023				21			21		198	198			
100112130	TAMPA	FL		06/29/2023				315			315		634	634			
100112131	SAVANNAH	GA		06/29/2023				(143)			(143)		1,766	1,766			
100112132	MIAMI	FL		06/29/2023				392			392		1,414	1,414			
100112133	JACKSONVILLE	FL		06/29/2023				1,070			1,070		2,500	2,500			
100112134	MEXICO	MO		06/29/2023				138			138		283	283			
100112135	PHILADELPHIA	PA		06/29/2023				626			626		1,605	1,605			
100112137	MINERAL	VA		06/29/2023				343			343		2,930	2,930			
100112139	SCHENECTADY	NY		06/29/2023				120			120		432	432			
100112140	LANSING	MI		06/29/2023				137			137		3,902	3,902			
100112142	LA MARQUE	TX		06/29/2023				390			390		894	894			
100112143	JUSTIN	TX		06/29/2023				396			396		892	892			
100112144	COEUR DALENE	ID		06/29/2023				109			109		537	537			
100112145	WATERBURY	CT		06/29/2023				77			77		136	136			
100112148	ATLANTA	GA		06/29/2023				17			17		15	15			
100112149	WESLEY CHAPEL	FL		06/29/2023				437			437		721	721			
100112153	BRADFORD	NH		06/29/2023				85			85		654	654			
100112155	MIAMI	FL		06/29/2023				502			502		1,330	1,330			
100112156	SAINT CLOUD	FL		06/29/2023				307			307		1,181	1,181			
100112159	NAPA	CA		06/29/2023				16			16		150	150			
100112160	PALM BAY	FL		06/29/2023				511			511		3,167	3,167			
100112162	ROOSEVELT	NY		06/29/2023				130			130		762	762			
100112163	HOUSTON	TX		06/29/2023				99			99		437	437			
100112164	CASSELBERRY	FL		06/29/2023				291			291		861	861			
100112166	TAVERNIER	FL		06/29/2023				61			61		666	666			
100112168	KIRKLAND	WA		06/29/2023				585			585		1,775	1,775			
100112169	LIBERTY	MO		06/29/2023				89			89		286	286			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112171	ORLANDO	FL		06/29/2023				158			158		674	674			
100112173	VICTORIA	TX		06/29/2023				211			211		1,207	1,207			
100112174	GERMANTOWN	TN		06/29/2023				691			691		9,663	9,663			
100112175	ORLANDO	FL		06/29/2023				292			292		1,207	1,207			
100112176	SHELTON	CT		06/29/2023				70			70		476	476			
100112177	MIDLOTHIAN	VA		06/29/2023				183			183		923	923			
100112179	FAYETTEVILLE	GA		06/29/2023				21			21		828	828			
100112180	JACKSONVILLE	FL		06/29/2023				142			142		642	642			
100112181	WARSAW	MO		06/29/2023				373			373		10,791	10,791			
100112183	QUINCY	FL		06/29/2023				237			237		901	901			
100112184	GREENCASTLE	PA		06/29/2023				50			50		1,682	1,682			
100112185	RIVERVIEW	FL		06/29/2023				108			108		836	836			
100112187	MIAMI	FL		06/29/2023				148			148		506	506			
100112188	BROOKLYN	NY		06/29/2023				149			149		633	633			
100112189	LAUREL	IN		06/29/2023				52			52		2,750	2,750			
100112190	WOODSTOCK	GA		06/29/2023				51			51		298	298			
100112191	COTTAGE GROVE	MN		06/29/2023				284			284		2,067	2,067			
100112195	LAWRENCE	KS		06/29/2023				94			94		462	462			
100112196	CHICAGO	IL		06/29/2023				158			158		1,531	1,531			
100112199	STANWOOD	WA		06/29/2023				311			311		3,153	3,153			
100112200	MARYLAND HEIG	MO		06/29/2023				595			595		5,531	5,531			
100112201	MIDDLETOWN	DE		06/29/2023				620			620		2,366	2,366			
100112202	MONCKS CORNER	SC		06/29/2023				40			40		330	330			
100112203	SAINT CHARLES	MO		06/29/2023				64			64		3,413	3,413			
100112204	MONTGOMERY	AL		06/29/2023				166			166		1,021	1,021			
100112205	HARTSELLE	AL		06/29/2023				123			123		885	885			
100112206	SOUTH ELGIN	IL		06/29/2023				1,259			1,259		2,576	2,576			
100112207	MARIETTA	OH		06/29/2023				153			153		913	913			
100112208	WETMORE	MI		06/29/2023				183			183		1,767	1,767			
100112211	CLOVER	SC		06/29/2023				270			270		1,081	1,081			
100112212	CHICAGO	IL		06/29/2023				169			169		1,104	1,104			
100112213	LAWRENCEVILLE	GA		06/29/2023				364			364		1,136	1,136			
100112217	BALTIMORE	MD		06/29/2023				121			121		1,475	1,475			
100112218	BINGHAMTON	NY		06/29/2023				39			39		176	176			
100112219	EL PASO	TX		06/29/2023				44			44		258	258			
100112222	LEXINGTON	GA		06/29/2023				157			157		692	692			
100112223	CHULA VISTA	CA		06/29/2023				883			883		2,763	2,763			
100112225	WILLINGBORO	NJ		06/29/2023				268			268		840	840			
100112226	PHOENIX	IL		06/29/2023				86			86		194	194			
100112227	GILBERT	AZ		06/29/2023				787			787		2,165	2,165			
100112228	STATEN ISLAND	NY		06/29/2023				985			985		3,289	3,289			
100112229	SUWANEE	GA		06/29/2023				477			477		2,154	2,154			
100112234	NASHVILLE	TN		06/29/2023				375			375		3,506	3,506			
100112235	SONOMA	CA		06/29/2023				506			506		2,231	2,231			
100112236	MIDDLETOWN	OH		06/29/2023				238			238		1,680	1,680			
100112237	WAUKESHA	WI		06/29/2023				347			347		1,747	1,747			
100112238	MARINGOUIN	LA		06/29/2023				181			181		659	659			
100112239	BROWNSVILLE	PA		06/29/2023				172			172		730	730			
100112240	STOUTSVILLE	OH		06/29/2023				194			194		437	437			
100112241	TUCSON	AZ		06/29/2023				(8)			(8)		120	120			
100112242	LINDENWOLD	NJ		06/29/2023				202			202		779	779			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112243	EVERETT	WA		06/29/2023				594			594		1,644	1,644			
100112246	MARIETTA	GA		06/29/2023				269			269		2,114	2,114			
100112247	LA MARQUE	TX		06/29/2023				506			506		1,352	1,352			
100112248	SACRAMENTO	CA		06/29/2023				630			630		1,703	1,703			
100112249	BRONX	NY		06/29/2023				1,895			1,895		4,497	4,497			
100112250	KANSAS CITY	MO		06/29/2023				329			329		1,335	1,335			
100112251	MOUNTLAKE TERRACE	WA		06/29/2023				238			238		1,214	1,214			
100112252	WEST CHESTER	PA		06/29/2023				709			709		1,806	1,806			
100112254	CORVALLIS	OR		06/29/2023				632			632		1,799	1,799			
100112255	BELDENVILLE	WI		06/29/2023				786			786		2,468	2,468			
100112256	RENTON	WA		06/29/2023				379			379		1,721	1,721			
100112257	STURGEON LAKE	MN		06/29/2023				416			416		1,085	1,085			
100112259	METHUEN	MA		06/29/2023				933			933		4,207	4,207			
100112260	BUSH	LA		06/29/2023				161			161		626	626			
100112262	BOLINGBROOK	IL		06/29/2023				672			672		1,470	1,470			
100112264	EL MIRAGE	AZ		06/29/2023				94			94		662	662			
100112265	ARLINGTON HEIGHTS	IL		06/29/2023				293			293		665	665			
100112266	SPRINGBORO	OH		06/29/2023				361			361		1,575	1,575			
100112267	CASPER	WY		06/29/2023				219			219		813	813			
100112269	SANTA ANA	CA		06/29/2023				1,680			1,680		4,567	4,567			
100112271	RESTON	VA		06/29/2023				270			270		781	781			
100112273	HOLLYWOOD	SC		06/29/2023				192			192		1,031	1,031			
100112274	SCARBOROUGH	ME		06/29/2023				649			649		1,776	1,776			
100112277	FRESNO	CA		06/29/2023				144			144		3,996	3,996			
100112278	SOUTH HAMILTON	MA		06/29/2023				988			988		5,865	5,865			
100112279	RICHMOND	TX		06/29/2023				1,004			1,004		2,790	2,790			
100112281	WOODLAND PARK	CO		06/29/2023				110			110		408	408			
100112282	SHREWSBURY	MA		06/29/2023				1,044			1,044		2,464	2,464			
100112284	KING CITY	CA		06/29/2023				86			86		1,282	1,282			
100112285	WASHINGTON	DC		06/29/2023				762			762		1,979	1,979			
100112288	PHOENIX	AZ		06/29/2023				56			56		1,848	1,848			
100112289	MIDDLE RIVER	MD		06/29/2023				258			258		3,782	3,782			
100112291	STATEN ISLAND	NY		06/29/2023				2,383			2,383		5,083	5,083			
100112292	WALDORF	MD		06/29/2023				219			219		5,903	5,903			
100112293	SABINAL	TX		06/29/2023				312			312		731	731			
100112294	MILWAUKEE	WI		06/29/2023				57			57		1,022	1,022			
100112296	ALEXANDRIA	VA		06/29/2023				636			636		1,567	1,567			
100112297	BALTIMORE	MD		06/29/2023				60			60		1,675	1,675			
100112298	BRISTOW	OK		06/29/2023				(1)			(1)		166	166			
100112299	SPRING	TX		06/29/2023				2			2		319	319			
100112301	BOWIE	MD		06/29/2023				1,843			1,843		3,429	3,429			
100112302	ODENTON	MD		06/29/2023				773			773		2,290	2,290			
100112303	RIVERDALE	GA		06/29/2023				299			299		790	790			
100112304	CENTRAL ISLIP	NY		06/29/2023				988			988		4,258	4,258			
100112305	BALTIMORE	MD		06/29/2023				26			26		377	377			
100112306	AURORA	CO		06/29/2023				371			371		951	951			
100112307	MEMPHIS	TN		06/29/2023				33			33		857	857			
100112309	LOCKPORT	NY		06/29/2023				44			44		245	245			
100112311	LAKE PANASOFFKEE	FL		06/29/2023				188			188		1,613	1,613			
100112312	LITTLE ROCK	AR		06/29/2023				(1)			(1)		118	118			
100112313	HUTCHINSON	KS		06/29/2023				77			77		427	427			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112318	BLOOMINGTON	IL		06/29/2023				123			123		1,859	1,859			
100112319	POWER	MT		06/29/2023				(11)			(11)		316	316			
100112322	MIAMI	FL		06/29/2023				1,529			1,529		3,969	3,969			
100112323	CINCINNATI	OH		06/29/2023				162			162		1,617	1,617			
100112324	HAWLEY	PA		06/29/2023				57			57		4,007	4,007			
100112326	BOSSIER CITY	LA		06/29/2023				326			326		752	752			
100112327	COTTAGE GROVE	MN		06/29/2023				21			21		299	299			
100112328	LINWOOD	NJ		06/29/2023				358			358		862	862			
100112331	GONZALES	TX		06/29/2023				12			12		206	206			
100112332	DAYTONA BEACH	FL		06/29/2023				69			69		2,033	2,033			
100112333	KAUKAUNA	WI		06/29/2023				51			51		997	997			
100112335	FERNDALE	MI		06/29/2023				33			33		472	472			
100112336	MIAMI	FL		06/29/2023				21			21		228	228			
100112339	KANSAS CITY	MO		06/29/2023				276			276		737	737			
100112340	LEOMINSTER	MA		06/29/2023									385	385			
100112341	MILTON	FL		06/29/2023				58			58		495	495			
100112342	ANSON	ME		06/29/2023				21			21		132	132			
100112343	HOUSTON	TX		06/29/2023				8			8		221	221			
100112345	ORLANDO	FL		06/29/2023				122			122		1,743	1,743			
100112346	CUMMING	GA		06/29/2023				578			578		3,492	3,492			
100112347	CORAM	NY		06/29/2023				1,228			1,228		2,792	2,792			
100112348	GILBERT	PA		06/29/2023				764			764		6,195	6,195			
100112350	DESERT HOT SPRINGS	CA		06/29/2023				456			456		1,102	1,102			
100112351	JACKSONVILLE	FL		06/29/2023				18			18		283	283			
100112353	ATHENS	GA		06/29/2023				327			327		925	925			
100112355	FALLBROOK	CA		06/29/2023				401			401		3,505	3,505			
100112357	EL PASO	TX		06/29/2023				1			1		1,144	1,144			
100112361	REDFORD	MI		06/29/2023				39			39		1,316	1,316			
100112362	SPOKANE	WA		06/29/2023				503			503		1,077	1,077			
100112363	WOODBRIDGE	VA		06/29/2023				20			20		551	551			
100112364	EGG HARBOR TOWNSHIP	NJ		06/29/2023				1,139			1,139		2,335	2,335			
100112365	DAYTONA BEACH	FL		06/29/2023				(25)			(25)		2,062	2,062			
100112366	MERCER	PA		06/29/2023				28			28		525	525			
100112368	WEST HELENA	AR		06/29/2023				64			64		996	996			
100112369	GRETNA	LA		06/29/2023				11			11		91	91			
100112370	ELK MOUND	WI		06/29/2023				7			7		134	134			
100112371	COLLEGE PLACE	WA		06/29/2023				29			29		424	424			
100112373	FISHKILL	NY		06/29/2023				1,236			1,236		2,844	2,844			
100112374	EL PASO	TX		06/29/2023				8			8		71	71			
100112375	LAWSON	MO		06/29/2023				47			47		1,162	1,162			
100112379	PHILADELPHIA	PA		06/29/2023				20			20		169	169			
100112380	SHREVEPORT	LA		06/29/2023				(14)			(14)		1,505	1,505			
100112381	STEVENS POINT	WI		06/29/2023				(38)			(38)		3,831	3,831			
100112383	SKOKIE	IL		06/29/2023				1,348			1,348		2,186	2,186			
100112384	MCDONOUGH	GA		06/29/2023				475			475		1,183	1,183			
100112385	RICHMOND	KY		06/29/2023				1			1		92	92			
100112387	OAKLAND	CA		06/29/2023				185			185		1,525	1,525			
100112388	LAFAYETTE	LA		06/29/2023				224			224		623	623			
100112389	MORRISON	TN		06/29/2023				2			2		798	798			
100112390	ITASCA	IL		06/29/2023				129			129		1,093	1,093			
100112391	CHICAGO	IL		06/29/2023				335			335		762	762			

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100112392	SUITLAND	MD		06/29/2023				50			50		416	416			
100112398	SOUTH LYON	MI		06/29/2023				38			38		666	666			
100112399	RICHMOND	TX		06/29/2023				(72)			(72)		2,288	2,288			
100112400	HEMPSTEAD	NY		06/29/2023				1,227			1,227		2,676	2,676			
100112402	HESPERIA	CA		06/29/2023				44			44		608	608			
100112405	BUFORD	GA		06/29/2023				144			144		1,843	1,843			
100112406	SANFORD	FL		06/29/2023				559			559		1,434	1,434			
100112407	HIGHLAND	IL		06/29/2023				76			76		946	946			
100112408	OMAHA	NE		06/29/2023				79			79		3,706	3,706			
100112410	WYANDANCH	NY		06/29/2023				41			41		781	781			
100112412	TRENTON	NJ		06/29/2023				117			117		1,649	1,649			
100112413	MCDONOUGH	GA		06/29/2023				1,813			1,813		5,772	5,772			
100112415	OLD BRIDGE	NJ		06/29/2023				210			210		1,476	1,476			
100112417	HILLSBORO	MO		06/29/2023				145			145		3,232	3,232			
100112419	TRENTON	NJ		06/29/2023				49			49		702	702			
100112421	ALEXANDRIA	OH		06/29/2023				319			319		3,309	3,309			
100112422	ORLANDO	FL		06/29/2023				172			172		1,111	1,111			
100112425	LOS ANGELES	CA		06/29/2023				267			267		1,390	1,390			
100112426	COATESVILLE	PA		06/29/2023				144			144		651	651			
100112428	POLK CITY	FL		06/29/2023				276			276		932	932			
100112429	LAS VEGAS	NV		06/29/2023				396			396		2,051	2,051			
100112430	FARMINGTON	MI		06/29/2023				421			421		1,600	1,600			
100112431	FISKDALE	MA		06/29/2023				254			254		1,412	1,412			
100112432	MEMPHIS	TN		06/29/2023				463			463		2,261	2,261			
100112433	TUJUNGA	CA		06/29/2023				309			309		1,988	1,988			
100112434	CEDAR RAPIDS	IA		06/29/2023				353			353		1,020	1,020			
100112435	NORTH BERGEN	NJ		06/29/2023				944			944		2,601	2,601			
100112436	EDGEWOOD	MD		06/29/2023				140			140		576	576			
100112437	TEMPLE	TX		06/29/2023				137			137		421	421			
100112439	WINSTON SALEM	NC		06/29/2023				162			162		440	440			
100112440	HAVERTOWN	PA		06/29/2023				275			275		1,247	1,247			
100112441	DUNDALK	MD		06/29/2023				67			67		526	526			
100112442	HAM LAKE	MN		06/29/2023				395			395		1,614	1,614			
100112444	WEST COVINA	CA		06/29/2023				313			313		1,196	1,196			
100112445	COLLINSVILLE	IL		06/29/2023				191			191		571	571			
100112446	SANTA MONICA	CA		06/29/2023				1,444			1,444		10,272	10,272			
100112447	SPRINGFIELD	OH		06/29/2023				182			182		669	669			
100112448	SADDLE BROOK	NJ		06/29/2023				421			421		2,581	2,581			
100112449	CHESHIRE	CT		06/29/2023				346			346		1,170	1,170			
100112453	BELLEROSE	NY		06/29/2023				914			914		6,044	6,044			
100112454	CHICAGO	IL		06/29/2023				306			306		2,779	2,779			
100112455	OTIS ORCHARDS	WA		06/29/2023				161			161		922	922			
100112456	CINCINNATI	OH		06/29/2023				79			79		341	341			
100112457	HAVRE	MT		06/29/2023				108			108		569	569			
100112458	EAST AMHERST	NY		06/29/2023				183			183		829	829			
100112459	ELBERTON	GA		06/29/2023				383			383		991	991			
100112460	CLATSKANIE	OR		06/29/2023				417			417		2,866	2,866			
100112461	DAYTONA BEACH	FL		06/29/2023				519			519		1,845	1,845			
100112464	STANTON	CA		06/29/2023				539			539		1,823	1,823			
100112465	MONTGOMERY	AL		06/29/2023				221			221		1,460	1,460			
100112466	RENO	NV		06/29/2023				149			149		848	848			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112467	PAHRUMP	NV		06/29/2023				397			397		944	944			
100112469	EL DORADO	CA		06/29/2023				423			423		2,195	2,195			
100112470	FALL RIVER	MA		06/29/2023				495			495		5,095	5,095			
100112472	LITTLESTOWN	PA		06/29/2023				387			387		1,696	1,696			
100112473	PHILADELPHIA	PA		06/29/2023				182			182		431	431			
100112475	ALGONQUIN	IL		06/29/2023				977			977		3,156	3,156			
100112476	CHINO VALLEY	AZ		06/29/2023				466			466		5,579	5,579			
100112478	COLUMBIA	TN		06/29/2023				139			139		695	695			
100112480	WATERVILLE	OH		06/29/2023				218			218		1,078	1,078			
100112481	GLENDALE HEIGHTS	IL		06/29/2023				311			311		1,170	1,170			
100112483	RANDALLSTOWN	MD		06/29/2023				216			216		905	905			
100112484	SAINT LOUIS	MO		06/29/2023				127			127		416	416			
100112485	LILBURN	GA		06/29/2023				161			161		1,753	1,753			
100112487	HIGHLAND MILLS	NY		06/29/2023				240			240		1,698	1,698			
100112488	RIVER EDGE	NJ		06/29/2023				725			725		4,071	4,071			
100112490	PHILADELPHIA	PA		06/29/2023				42			42		277	277			
100112491	ROMEOVILLE	IL		06/29/2023				260			260		593	593			
100112492	JAMAICA	NY		06/29/2023				376			376		1,717	1,717			
100112493	MANSFIELD	MA		06/29/2023				167			167		934	934			
100112494	ELGIN	IL		06/29/2023				463			463		1,191	1,191			
100112496	FOREST PARK	GA		06/29/2023				143			143		1,035	1,035			
100112497	KANSAS CITY	MO		06/29/2023				33			33		151	151			
100112498	VERONA	PA		06/29/2023				69			69		984	984			
100112499	KANSAS CITY	KS		06/29/2023				106			106		440	440			
100112500	MIAMI	FL		06/29/2023				403			403		2,405	2,405			
100112502	LAKE ORION	MI		06/29/2023				123			123		2,956	2,956			
100112504	RIVERTON	IA		06/29/2023				139			139		508	508			
100112505	TAMPA	FL		06/29/2023				449			449		2,088	2,088			
100112506	CLEVELAND	OH		06/29/2023				1,760			1,760		4,189	4,189			
100112509	DOWNS	IL		06/29/2023				357			357		1,291	1,291			
100112510	CROUSE	NC		06/29/2023				433			433		4,859	4,859			
100112511	COLUMBIA	SC		06/29/2023				165			165		410	410			
100112512	SPRING CITY	PA		06/29/2023				293			293		1,708	1,708			
100112513	OLD ORCHARD BEACH	ME		06/29/2023				281			281		2,826	2,826			
100112514	BALDWIN	GA		06/29/2023				701			701		1,679	1,679			
100112515	LA GRANGE	IL		06/29/2023				211			211		3,514	3,514			
100112517	MISSOURI CITY	TX		06/29/2023				266			266		2,310	2,310			
100112518	SHIRLEY	NY		06/29/2023				1,284			1,284		7,602	7,602			
100112520	BALTIMORE	MD		06/29/2023				114			114		216	216			
100112521	PHILADELPHIA	PA		06/29/2023				148			148		336	336			
100112522	BALTIMORE	MD		06/29/2023				181			181		1,096	1,096			
100112524	NEW BOSTON	NH		06/29/2023				397			397		2,041	2,041			
100112525	GILFORD	NH		06/29/2023				751			751		2,332	2,332			
100112528	LA PORTE	IN		06/29/2023				696			696		1,743	1,743			
100112529	ALLENTOWN	PA		06/29/2023				14			14		282	282			
100112530	NORTH MIAMI BEACH	FL		06/29/2023				151			151		2,442	2,442			
100112531	LOUISVILLE	KY		06/29/2023				662			662		1,767	1,767			
100112532	VIRGINIA BEACH	VA		06/29/2023				478			478		1,743	1,743			
100112533	PORTLAND	OR		06/29/2023				437			437		4,316	4,316			
100112534	ESTILL SPRINGS	TN		06/29/2023				253			253		766	766			
100112536	MENTOR	OH		06/29/2023				92			92		530	530			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112542	GAITHERSBURG	MD		06/29/2023				250			250		2,963	2,963			
100112544	WEST FRANKFORT	IL		06/29/2023				55			55		1,844	1,844			
100112545	ELKMONT	AL		06/29/2023				45			45		927	927			
100112547	MOUNT VERNON	NY		06/29/2023				1,051			1,051		8,673	8,673			
100112548	HAVANA	FL		06/29/2023				253			253		3,052	3,052			
100112551	CLEVELAND	OH		06/29/2023				254			254		1,586	1,586			
100112552	GONZALES	LA		06/29/2023				25			25		547	547			
100112553	PINE BLUFF	AR		06/29/2023				19			19		565	565			
100112554	GASTONIA	NC		06/29/2023				30			30		1,051	1,051			
100112555	TARBORO	NC		06/29/2023				177			177		454	454			
100112557	FRANKFORT	IN		06/29/2023				126			126		418	418			
100112558	MANTECA	CA		06/29/2023				42			42		3,968	3,968			
100112559	RED LION	PA		06/29/2023				552			552		1,404	1,404			
100112560	LITHONIA	GA		06/29/2023				354			354		1,203	1,203			
100112561	NEW KENT	VA		06/29/2023				261			261		641	641			
100112563	RANDALLSTOWN	MD		06/29/2023				280			280		3,838	3,838			
100112564	BOSTON	MA		06/29/2023				215			215		3,322	3,322			
100112565	FORT LAUDERDALE	FL		06/29/2023				97			97		211	211			
100112566	HERINGTON	KS		06/29/2023				46			46		643	643			
100112567	KOKOMO	IN		06/29/2023				58			58		743	743			
100112568	BOWIE	MD		06/29/2023				567			567		1,592	1,592			
100112570	ORANGE PARK	FL		06/29/2023				25			25		601	601			
100112571	MOUNT LAUREL	NJ		06/29/2023				581			581		1,335	1,335			
100112573	INDEPENDENCE	IA		06/29/2023				31			31		240	240			
100112575	NOGALES	AZ		06/29/2023				58			58		2,537	2,537			
100112577	GRAY	ME		06/29/2023				435			435		1,407	1,407			
100112579	PHILADELPHIA	PA		06/29/2023				53			53		1,082	1,082			
100112581	WARNER ROBINS	GA		06/29/2023				6			6		145	145			
100112583	BUSHKILL	PA		06/29/2023				920			920		1,852	1,852			
100112584	HESPERIA	CA		06/29/2023				496			496		1,258	1,258			
100112585	KULPMONT	PA		06/29/2023				(6)			(6)		367	367			
100112587	TURBEVILLE	SC		06/29/2023				385			385		929	929			
100112588	GUYTON	GA		06/29/2023				194			194		465	465			
100112590	CUMBERLAND	MD		06/29/2023				9			9		165	165			
100112591	LAURINBURG	NC		06/29/2023				22			22		914	914			
100112593	BALTIMORE	MD		06/29/2023				28			28		260	260			
100112595	MOUNT LAUREL	NJ		06/29/2023				7,229			7,229		19,028	19,028			
100112596	MIAMI	FL		06/29/2023				456			456		1,025	1,025			
100112597	RICHMOND	VA		06/29/2023				317			317		6,153	6,153			
100112598	BAKERSFIELD	CA		06/29/2023				427			427		6,087	6,087			
100112599	PHILADELPHIA	PA		06/29/2023				208			208		561	561			
100112601	THE WOODLANDS	TX		06/29/2023				2			2		1,925	1,925			
100112602	COLUMBIA	KY		06/29/2023				171			171		774	774			
100112604	DEER PARK	NY		06/29/2023				746			746		1,832	1,832			
100112607	YUMA	AZ		06/29/2023				102			102		4,272	4,272			
100112608	YUCCA VALLEY	CA		06/29/2023				723			723		1,765	1,765			
100112609	WILLISTON	VT		06/29/2023				156			156		2,142	2,142			
100112611	GASTONIA	NC		06/29/2023				93			93		2,789	2,789			
100112612	YUMA	AZ		06/29/2023				45			45		721	721			
100112613	BELGRADE	ME		06/29/2023				(5)			(5)		200	200			
100112615	LANCASTER	PA		06/29/2023				290			290		577	577			

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100112617	HOUMA	LA		06/29/2023				382			382		1,216	1,216			
100112621	BALTIMORE	MD		06/29/2023				72			72		1,068	1,068			
100112622	LANCASTER	PA		06/29/2023				22			22		247	247			
100112623	WOODBRIDGE	VA		06/29/2023				(8)			(8)		640	640			
100112624	MARION	VA		06/29/2023				179			179		414	414			
100112625	COLUMBIA	SC		06/29/2023				62			62		509	509			
100112626	MONTROSE	MI		06/29/2023				48			48		1,079	1,079			
100112627	CONROE	TX		06/29/2023				22			22		440	440			
100112628	OKLAHOMA CITY	OK		06/29/2023				(65)			(65)		1,920	1,920			
100112630	IRVINE	CA		06/29/2023				824			824		2,639	2,639			
100112632	ALEXANDRIA	VA		06/29/2023				900			900		2,471	2,471			
100112633	MIDLAND	TX		06/29/2023				57			57		1,544	1,544			
100112634	GRAY	GA		06/29/2023				194			194		1,126	1,126			
100112635	WARREN	MI		06/29/2023				159			159		309	309			
100112636	DALTON	GA		06/29/2023				299			299		944	944			
100112637	NEOSHO	MO		06/29/2023				20			20		348	348			
100112639	HARRISBURG	PA		06/29/2023				65			65		174	174			
100112640	DALLAS	TX		06/29/2023				152			152		1,090	1,090			
100112641	CALEDONIA	MO		06/29/2023				9			9		311	311			
100112643	BATON ROUGE	LA		06/29/2023				112			112		944	944			
100112644	RINGWOOD	NJ		06/29/2023				858			858		1,894	1,894			
100112645	HOUSTON	TX		06/29/2023				109			109		1,652	1,652			
100112646	FRANKLIN	OH		06/29/2023				597			597		5,807	5,807			
100112648	PALM SPRINGS	CA		06/29/2023				(79)			(79)		2,624	2,624			
100112649	WARNER ROBINS	GA		06/29/2023				191			191		3,180	3,180			
100112650	WINSTON SALEM	NC		06/29/2023				25			25		282	282			
100112651	INDIANA	PA		06/29/2023				43			43		1,512	1,512			
100112652	YUMA	AZ		06/29/2023				59			59		1,735	1,735			
100112654	SPRINGFIELD	VT		06/29/2023				262			262		726	726			
100112656	NEWPORT NEWS	VA		06/29/2023				583			583		1,498	1,498			
100112659	ROCKVILLE	MD		06/29/2023				79			79		956	956			
100112662	PITTSBURGH	PA		06/29/2023				18			18		216	216			
100112664	HIGHLANDS	NJ		06/29/2023				456			456		3,895	3,895			
100112665	GREENVILLE	GA		06/29/2023				(29)			(29)		614	614			
100112666	WALDEN	NY		06/29/2023				785			785		1,467	1,467			
100112668	MILWAUKEE	WI		06/29/2023				216			216		360	360			
100112669	WINGATE	NC		06/29/2023				(4)			(4)		1,058	1,058			
100112670	CHAMBERSBURG	PA		06/29/2023				342			342		760	760			
100112671	CHARLESTON	SC		06/29/2023				426			426		1,051	1,051			
100112672	CLEVELAND	OH		06/29/2023				266			266		673	673			
100112676	SPOTSYLVANIA	VA		06/29/2023				440			440		1,830	1,830			
100112677	LAKE ARIEL	PA		06/29/2023				96			96		2,331	2,331			
100112678	DESERT HOT SPRINGS	CA		06/29/2023				542			542		1,172	1,172			
100112679	THOROFARE	NJ		06/29/2023				401			401		1,064	1,064			
100112680	DANIA BEACH	FL		06/29/2023				380			380		1,106	1,106			
100112681	MANASSAS	VA		06/29/2023				18			18		2,585	2,585			
100112682	ALTAMONTE SPRINGS	FL		06/29/2023				355			355		896	896			
100112683	LITTLE FALLS	NY		06/29/2023				161			161		266	266			
100112684	FAIRVIEW	PA		06/29/2023				455			455		3,222	3,222			
100112685	HAMPTON	VA		06/29/2023				22			22		1,426	1,426			
100112686	HAMPTON	VA		06/29/2023				(61)			(61)		866	866			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112688	SAN LUIS	AZ		06/29/2023				78			78		3,584	3,584			
100112689	BOWIE	MD		06/29/2023				1,695			1,695		4,447	4,447			
100112690	MILWAUKEE	WI		06/29/2023				285			285		1,332	1,332			
100112691	TROUTMAN	NC		06/29/2023				19			19		341	341			
100112693	SEAGROVE	NC		06/29/2023				99			99		2,600	2,600			
100112694	HOLLYWOOD	FL		06/29/2023				101			101		5,438	5,438			
100112695	ST PETERS	MO		06/29/2023				127			127		527	527			
100112697	MONTGOMERY	AL		06/29/2023				206			206		577	577			
100112698	BRADENTON	FL		06/29/2023				352			352		830	830			
100112699	MONTVILLE	NJ		06/29/2023				691			691		7,481	7,481			
100112700	LEXINGTON	SC		06/29/2023				166			166		1,334	1,334			
100112701	BRANDYWINE	MD		06/29/2023				547			547		1,570	1,570			
100112702	NEWPORT NEWS	VA		06/29/2023				245			245		1,025	1,025			
100112703	FORDYCE	AR		06/29/2023				20			20		76	76			
100112704	RUTLAND	VT		06/29/2023				96			96		348	348			
100112705	UKIAH	CA		06/29/2023				331			331		2,072	2,072			
100112709	SAN LUIS	AZ		06/29/2023				250			250		625	625			
100112710	BERKELEY HEIGHTS	NJ		06/29/2023				1,131			1,131		2,850	2,850			
100112713	GAINESVILLE	GA		06/29/2023				532			532		1,540	1,540			
100112716	TOMBALL	TX		06/29/2023				445			445		1,786	1,786			
100112717	SYLMAR	CA		06/29/2023				697			697		1,860	1,860			
100112718	SANTA ANA	CA		06/29/2023				974			974		2,625	2,625			
100112719	PIERMONT	NY		06/29/2023				1,035			1,035		3,349	3,349			
100112720	FOLSOM	CA		06/29/2023				1,027			1,027		2,551	2,551			
100112722	INDIAN TRAIL	NC		06/29/2023				766			766		1,865	1,865			
100112723	LADERA RANCH	CA		06/29/2023				557			557		1,970	1,970			
100112724	DELAWARE	OH		06/29/2023				949			949		3,000	3,000			
100112726	MARIETTA	GA		06/29/2023				263			263		1,960	1,960			
100112727	ANTIOCH	CA		06/29/2023				933			933		2,433	2,433			
100112729	SAINT GEORGE	SC		06/29/2023				48			48		760	760			
100112731	ST LOUIS	MO		06/29/2023				140			140		4,773	4,773			
100112732	STRONGSVILLE	OH		06/29/2023				466			466		3,493	3,493			
100112734	COTATI	CA		06/29/2023				283			283		6,410	6,410			
100112735	BOISE	ID		06/29/2023				204			204		1,912	1,912			
100112736	MALDEN	MA		06/29/2023				239			239		3,013	3,013			
100112737	BOISE	ID		06/29/2023				148			148		1,321	1,321			
100112738	HYDE PARK	MA		06/29/2023				130			130		2,652	2,652			
100112739	GILBERT	AZ		06/29/2023				278			278		1,012	1,012			
100112740	CAMBRIDGE	MA		06/29/2023				132			132		2,384	2,384			
100112741	DAWSONVILLE	GA		06/29/2023				183			183		784	784			
100112742	DORCHESTER	MA		06/29/2023				124			124		1,966	1,966			
100112743	DORCHESTER	MA		06/29/2023				81			81		2,052	2,052			
100112745	HONOLULU	HI		06/29/2023				1,305			1,305		3,386	3,386			
100112746	BIRMINGHAM	AL		06/29/2023				530			530		1,930	1,930			
100112749	EDNA	TX		06/29/2023				52			52		1,507	1,507			
100112750	EL CAJON	CA		06/29/2023				785			785		2,164	2,164			
100112751	MACOMB	MI		06/29/2023				462			462		6,467	6,467			
100112752	CHARLESTON	SC		06/29/2023				325			325		3,253	3,253			
100112753	CHICAGO	IL		06/29/2023				252			252		597	597			
100112754	ROMULUS	MI		06/29/2023				459			459		1,894	1,894			
100112756	SILVER SPRING	MD		06/29/2023				645			645		12,364	12,364			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112758	MURRIETA	CA		06/29/2023				745			745		10,753	10,753			
100112759	FARMINGTON HILLS	MI		06/29/2023				1,081			1,081		4,613	4,613			
100112760	FAIRFIELD	CT		06/29/2023				593			593		7,366	7,366			
100112762	LOS ANGELES AREA	CA		06/29/2023				1,812			1,812		6,256	6,256			
100112763	SOUTHLAKE	TX		06/29/2023				561			561		8,861	8,861			
100112764	MOORESVILLE	NC		06/29/2023				808			808		3,671	3,671			
100112766	NAPLES	FL		06/29/2023				187			187		2,749	2,749			
100112768	WENTZVILLE	MO		06/29/2023				449			449		1,620	1,620			
100112769	PHILADELPHIA	PA		06/29/2023				161			161		4,561	4,561			
100112771	ROSEDALE	NY		06/29/2023				532			532		5,843	5,843			
100112772	HANFORD	CA		06/29/2023				366			366		4,278	4,278			
100112773	JEANNETTE	PA		06/29/2023				(113)			(113)		1,410	1,410			
100112774	SHREVEPORT	LA		06/29/2023				(25)			(25)		719	719			
100112775	CONYERS	GA		06/29/2023				(52)			(52)		1,640	1,640			
100112778	CHICAGO	IL		06/29/2023				354			354		1,015	1,015			
100112781	BIRMINGHAM	AL		06/29/2023				(115)			(115)		905	905			
100112782	SAUK VILLAGE	IL		06/29/2023				178			178		700	700			
100112783	WEST PALM BEACH	FL		06/29/2023				162			162		1,911	1,911			
100112784	EDGEMOOR	SC		06/29/2023				28			28		227	227			
100112785	LUMBER BRIDGE	NC		06/29/2023				147			147		434	434			
100112787	MEMPHIS	TN		06/29/2023				65			65		1,282	1,282			
100112788	COPIAGUE	NY		06/29/2023				1,196			1,196		2,567	2,567			
100112790	EDGEWOOD	MD		06/29/2023				288			288		1,492	1,492			
100112795	TAMPA	FL		06/29/2023				795			795		4,867	4,867			
100112798	BROCKTON	MA		06/29/2023				827			827		4,482	4,482			
100112799	WAIALUA	HI		06/29/2023				101			101		1,979	1,979			
100112800	MASTIC BEACH	NY		06/29/2023				305			305		3,332	3,332			
100112801	DANVILLE	IL		06/29/2023				465			465		1,440	1,440			
100112804	PARK FOREST	IL		06/29/2023				331			331		1,807	1,807			
100112806	EAST AURORA	NY		06/29/2023				392			392		1,781	1,781			
100112808	GARDEN CITY	MI		06/29/2023				381			381		927	927			
100112809	FORT LAUDERDALE	FL		06/29/2023				62			62		1,370	1,370			
100112812	HAYWARD	CA		06/29/2023				544			544		8,648	8,648			
100112813	PELL CITY	AL		06/29/2023				9			9		217	217			
100112814	SOUTH HOLLAND	IL		06/29/2023				332			332		2,857	2,857			
100112815	TRENTON	NJ		06/29/2023				10			10		154	154			
100112816	CHICAGO	IL		06/29/2023				233			233		3,449	3,449			
100112817	CHICAGO	IL		06/29/2023				294			294		2,450	2,450			
100112819	TAHLEQUAH	OK		06/29/2023				11			11		429	429			
100112820	PALATINE	IL		06/29/2023				491			491		2,259	2,259			
100112821	ROANOKE	VA		06/29/2023				(70)			(70)		836	836			
100112822	ROUND LAKE	IL		06/29/2023				75			75		2,231	2,231			
100112823	PERALTA	NM		06/29/2023				(102)			(102)		1,838	1,838			
100112824	CENTRAL SQUARE	NY		06/29/2023				9			9		1,873	1,873			
100112825	UPPER DARBY	PA		06/29/2023				152			152		564	564			
100112826	LITTLE ROCK	AR		06/29/2023				(144)			(144)		1,185	1,185			
100112828	CHICAGO	IL		06/29/2023				230			230		1,596	1,596			
100112829	MELDRIM	GA		06/29/2023				175			175		1,550	1,550			
100112831	WESLACO	TX		06/29/2023				(46)			(46)		1,335	1,335			
100112832	COLOGNE	NJ		06/29/2023				63			63		1,941	1,941			
100112834	CHICAGO	IL		06/29/2023				31			31		296	296			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112835	ANTELOPE	CA		06/29/2023				431			431		2,707	2,707			
100112836	CAROL STREAM	IL		06/29/2023				417			417		1,064	1,064			
100112837	YORK	PA		06/29/2023				240			240		703	703			
100112839	CHICAGO	IL		06/29/2023				218			218		750	750			
100112840	DANVILLE	VA		06/29/2023				125			125		3,773	3,773			
100112841	CARPENTERSVILLE	IL		06/29/2023				79			79		505	505			
100112843	SOUTH CHICAGO HEIGHTS	IL		06/29/2023				294			294		2,168	2,168			
100112844	LOS ANGELES	CA		06/29/2023				470			470		4,539	4,539			
100112846	LIBERTY	NY		06/29/2023				(118)			(118)		1,793	1,793			
100112847	WILKES BARRE	PA		06/29/2023				(62)			(62)		752	752			
100112848	NORWICH	NY		06/29/2023				(76)			(76)		1,137	1,137			
100112853	VEVAY	IN		06/29/2023				(31)			(31)		276	276			
100112854	ROCK RAPIDS	IA		06/29/2023				23			23		1,023	1,023			
100112855	PHILADELPHIA	PA		06/29/2023				618			618		1,398	1,398			
100112856	DOWNEY	CA		06/29/2023				102			102		1,803	1,803			
100112858	TRENTON	NJ		06/29/2023				(52)			(52)		2,072	2,072			
100112860	PHILADELPHIA	PA		06/29/2023				163			163		2,959	2,959			
100112861	FREDERICKSBUR	VA		06/29/2023				244			244		7,150	7,150			
100112862	ODENVILLE	AL		06/29/2023				19			19		346	346			
100112863	FERNLEY	NV		06/29/2023				(116)			(116)		1,118	1,118			
100112864	SAN JACINTO	CA		06/29/2023				91			91		1,982	1,982			
100112865	MELBOURNE	FL		06/29/2023				380			380		1,191	1,191			
100112866	STOCKTON	CA		06/29/2023				149			149		2,557	2,557			
100112867	WICHITA	KS		06/29/2023				13			13		1,376	1,376			
100112869	DEARBORN HEIGHTS	MI		06/29/2023				61			61		1,099	1,099			
100112870	OKLAHOMA CITY	OK		06/29/2023				80			80		1,475	1,475			
100112872	WINDERMERE	FL		06/29/2023				1,463			1,463		7,256	7,256			
100112874	TOBYHANNA	PA		06/29/2023				296			296		938	938			
100112875	NEWBERRY SPRINGS	CA		06/29/2023				(17)			(17)		1,957	1,957			
100112876	GREENFIELD	WI		06/29/2023				(84)			(84)		688	688			
100112877	MCKINLEYVILLE	CA		06/29/2023				386			386		6,241	6,241			
100112878	JACKSONVILLE	FL		06/29/2023				144			144		1,054	1,054			
100112879	DAYTON	OH		06/29/2023				(55)			(55)		2,528	2,528			
100112880	WAUKEGAN	IL		06/29/2023				144			144		2,028	2,028			
100112881	BOCA RATON	FL		06/29/2023				981			981		2,580	2,580			
100112882	REDFORD	MI		06/29/2023				68			68		1,098	1,098			
100112883	CHICKASAW	AL		06/29/2023				2			2		1,043	1,043			
100112886	MUNCIE	IN		06/29/2023				93			93		1,023	1,023			
100112887	BAKERSFIELD	CA		06/29/2023				362			362		6,706	6,706			
100112891	PLEASANT PLAI	OH		06/29/2023				206			206		868	868			
100112893	FLAGLER BEACH	FL		06/29/2023				447			447		1,651	1,651			
100112894	DELTONA	FL		06/29/2023				23			23		1,297	1,297			
100112895	LAUREL	MD		06/29/2023				273			273		4,889	4,889			
100112896	SICKLERVILLE	NJ		06/29/2023				278			278		804	804			
100112897	LANSING	IL		06/29/2023				605			605		1,843	1,843			
100112899	LONG BEACH	CA		06/29/2023				145			145		1,133	1,133			
100112900	MIAMI	FL		06/29/2023				165			165		2,646	2,646			
100112901	KINGSTON	MA		06/29/2023				502			502		1,830	1,830			
100112903	TUCSON	AZ		06/29/2023				(7)			(7)		1,578	1,578			
100112904	FORT LAUDERDALE	FL		06/29/2023				130			130		1,741	1,741			
100112905	DETROIT	MI		06/29/2023				339			339		620	620			

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100112906	OPA LOCKA	FL		06/29/2023				70			70		1,486	1,486			
100112907	DES MOINES	IA		06/29/2023				74			74		1,273	1,273			
100112909	PHOENIX	AZ		06/29/2023				47			47		789	789			
100112910	TAMPA	FL		06/29/2023				608			608		1,898	1,898			
100112911	WAPATO	WA		06/29/2023									1,475	1,475			
100112912	MONTGOMERY	AL		06/29/2023				(38)			(38)		1,272	1,272			
100112913	VALRICO	FL		06/29/2023				626			626		1,355	1,355			
100112914	WORCESTER	MA		06/29/2023				829			829		1,844	1,844			
100112915	MODESTO	CA		06/29/2023				65			65		1,177	1,177			
100112918	NORTH LAUDERDALE	FL		06/29/2023				82			82		2,731	2,731			
100112919	PITTSBURGH	PA		06/29/2023				68			68		2,582	2,582			
100112920	CLEARWATER	FL		06/29/2023				120			120		666	666			
100112923	MASTIC	NY		06/29/2023				971			971		1,745	1,745			
100112924	GAINESVILLE	FL		06/29/2023				352			352		4,691	4,691			
100112925	MIAMI	FL		06/29/2023				186			186		1,606	1,606			
100112926	NORTH BRUNSWICK	NJ		06/29/2023				149			149		3,093	3,093			
100112927	DAYTON	OH		06/29/2023				44			44		1,180	1,180			
100112928	AUGUSTA	GA		06/29/2023				(40)			(40)		1,025	1,025			
100112929	ORLANDO	FL		06/29/2023				45			45		555	555			
100112930	MIDWEST CITY	OK		06/29/2023				(31)			(31)		1,598	1,598			
100112931	KENOSHA	WI		06/29/2023				82			82		1,907	1,907			
100112933	ABILENE	KS		06/29/2023				(160)			(160)		1,809	1,809			
100112936	CHICAGO	IL		06/29/2023				(84)			(84)		1,862	1,862			
100112937	HOWARD	PA		06/29/2023				19			19		1,186	1,186			
100112938	SHADOW HILLS	CA		06/29/2023				600			600		9,434	9,434			
100112940	BATON ROUGE	LA		06/29/2023				(103)			(103)		759	759			
100112942	PIGGOTT	AR		06/29/2023				(2)			(2)		513	513			
100112943	PITTSBURGH	PA		06/29/2023				45			45		985	985			
100112945	SAINT LOUIS	MO		06/29/2023				121			121		1,137	1,137			
100112947	CLEVELAND	OK		06/29/2023				28			28		848	848			
100112948	MIAMI	FL		06/29/2023				34			34		832	832			
100112950	MIDDLETOWN	NY		06/29/2023				438			438		919	919			
100112952	WESTON	FL		06/29/2023				227			227		1,697	1,697			
100112953	MELBOURNE	FL		06/29/2023				216			216		571	571			
100112954	OHATCHEE	AL		06/29/2023				(7)			(7)		878	878			
100112955	JAMESVILLE	NC		06/29/2023				22			22		575	575			
100112956	COWPENS	SC		06/29/2023				22			22		232	232			
100112957	LOS ANGELES	CA		06/29/2023				63			63		1,047	1,047			
100112958	CONWAY	NC		06/29/2023				29			29		845	845			
100112959	DETROIT	MI		06/29/2023				(208)			(208)		1,776	1,776			
100112960	BLUE ISLAND	IL		06/29/2023				618			618		2,544	2,544			
100112961	BRADENTON	FL		06/29/2023				187			187		1,080	1,080			
100112962	AUGUSTA	GA		06/29/2023				7			7		1,087	1,087			
100112963	SUN VALLEY	NV		06/29/2023				(108)			(108)		3,519	3,519			
100112964	AMITYVILLE	NY		06/29/2023				(77)			(77)		2,225	2,225			
100112966	NEW MILFORD	CT		06/29/2023				306			306		6,324	6,324			
100112967	INDIANAPOLIS	IN		06/29/2023				94			94		4,536	4,536			
100112968	ATLANTA	GA		06/29/2023				406			406		1,827	1,827			
100112969	PEMBROKE PINES	FL		06/29/2023				26			26		294	294			
100112970	EAST PATCHOGUE	NY		06/29/2023				421			421		1,466	1,466			
100112971	CALLAHAN	FL		06/29/2023				40			40		3,604	3,604			

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100112972	PHILADELPHIA	PA		06/29/2023				1,101			1,101		1,995	1,995			
100112974	HYATTSVILLE	MD		06/29/2023				397			397		812	812			
100112975	NEW MILFORD	CT		06/29/2023				119			119		1,899	1,899			
100112976	CHICAGO	IL		06/29/2023				1,146			1,146		3,104	3,104			
100112977	PERTH AMBOY	NJ		06/29/2023				278			278		1,716	1,716			
100112978	PORT SAINT LUCIE	FL		06/29/2023				619			619		2,204	2,204			
100112979	WAYNE	NJ		06/29/2023				1,269			1,269		3,564	3,564			
100112980	COLUMBUS	OH		06/29/2023				27			27		113	113			
100112982	MIAMI	FL		06/29/2023				242			242		795	795			
100112983	BALTIMORE	MD		06/29/2023				371			371		1,676	1,676			
100112984	JACKSONVILLE	FL		06/29/2023				240			240		1,113	1,113			
100112985	CHICAGO	IL		06/29/2023				263			263		1,124	1,124			
100112986	JACKSONVILLE	FL		06/29/2023				207			207		811	811			
100112987	BURBANK	IL		06/29/2023				544			544		1,689	1,689			
100112991	MILWAUKEE	WI		06/29/2023				182			182		1,357	1,357			
100112992	CHICAGO	IL		06/29/2023				87			87		1,760	1,760			
100112995	LACEY	WA		06/29/2023				449			449		1,881	1,881			
100112996	HOFFMAN ESTATES	IL		06/29/2023				890			890		3,781	3,781			
100112997	HUDSON	FL		06/29/2023				262			262		1,604	1,604			
100112998	GRIFFITH	IN		06/29/2023				46			46		1,223	1,223			
100112999	SAN BERNARDINO	CA		06/29/2023				362			362		1,164	1,164			
100113001	BALTIMORE	MD		06/29/2023				180			180		766	766			
100113003	RAISIN CITY	CA		06/29/2023				309			309		2,459	2,459			
100113006	BONIFAY	FL		06/29/2023				(37)			(37)		3,296	3,296			
100113007	OMAHA	NE		06/29/2023				7			7		544	544			
100113008	EUCLID	OH		06/29/2023				187			187		449	449			
100113010	FOREST PARK	IL		06/29/2023				302			302		708	708			
100113012	FOREST PARK	IL		06/29/2023				948			948		1,686	1,686			
100113013	WORCESTER	MA		06/29/2023				265			265		1,383	1,383			
100113015	RIVERVIEW	FL		06/29/2023				(8)			(8)		635	635			
100113019	RIPLEY	TN		06/29/2023				(72)			(72)		1,008	1,008			
100113020	WESLEY CHAPEL	FL		06/29/2023				555			555		2,093	2,093			
100113021	MONTICELLO	AR		06/29/2023				10			10		1,062	1,062			
100113022	CHICAGO	IL		06/29/2023				669			669		1,316	1,316			
100113023	CONWAY SPRINGS	KS		06/29/2023				98			98		2,032	2,032			
100113024	MILL CITY	OR		06/29/2023				83			83		1,461	1,461			
100113025	CASSVILLE	WI		06/29/2023				(8)			(8)		168	168			
100113026	MUSKOGEE	OK		06/29/2023				(71)			(71)		785	785			
100113027	WILLITS	CA		06/29/2023				192			192		4,031	4,031			
100113028	SPOTSWOOD	NJ		06/29/2023				398			398		9,255	9,255			
100113030	LOCUST FORK	AL		06/29/2023				62			62		538	538			
100113031	DREXEL HILL	PA		06/29/2023				184			184		621	621			
100113032	PALM BAY	FL		06/29/2023				307			307		1,052	1,052			
100113034	BESSEMER	AL		06/29/2023				(9)			(9)		56	56			
100113035	RIDGECREST	CA		06/29/2023				37			37		794	794			
100113036	DAVIE	FL		06/29/2023				828			828		3,750	3,750			
100113037	GRAYSLAKE	IL		06/29/2023				319			319		783	783			
100113038	CANTON	GA		06/29/2023				177			177		869	869			
100113040	WEST HAZLETON	PA		06/29/2023				367			367		2,250	2,250			
100113041	CHICAGO	IL		06/29/2023				467			467		5,112	5,112			
100113042	CORAL SPRINGS	FL		06/29/2023				1,215			1,215		6,481	6,481			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113043	BALTIMORE	MD		06/29/2023				176			176		377	377			
100113044	DOTHAN	AL		06/29/2023				245			245		1,221	1,221			
100113045	PORT ANGELES	WA		06/29/2023				1,641			1,641		7,780	7,780			
100113046	MOUNT PLEASANT	OH		06/29/2023				58			58		322	322			
100113048	NORTH LAS VEGAS	NV		06/29/2023				547			547		2,483	2,483			
100113049	TONEY	AL		06/29/2023				94			94		1,034	1,034			
100113051	BROOKLYN	NY		06/29/2023				961			961		3,883	3,883			
100113052	ST PETERSBURG	FL		06/29/2023				76			76		348	348			
100113054	ALACHUA	FL		06/29/2023				1,878			1,878		6,514	6,514			
100113056	MILWAUKEE	WI		06/29/2023				236			236		3,214	3,214			
100113057	WARNER ROBINS	GA		06/29/2023				243			243		679	679			
100113058	FORT LAUDERDALE	FL		06/29/2023				298			298		716	716			
100113060	DOUGLASVILLE	GA		06/29/2023				442			442		3,300	3,300			
100113061	JONES	AL		06/29/2023				296			296		1,103	1,103			
100113063	COVINGTON	GA		06/29/2023				469			469		1,503	1,503			
100113064	STONE MOUNTAIN	GA		06/29/2023				290			290		1,763	1,763			
100113065	SOUTH OZONE PARK	NY		06/29/2023				341			341		2,289	2,289			
100113066	OKLAHOMA CITY	OK		06/29/2023				172			172		686	686			
100113067	RIO RANCHO	NM		06/29/2023				665			665		2,389	2,389			
100113071	STATEN ISLAND	NY		06/29/2023				1,212			1,212		3,278	3,278			
100113072	HANOVER	PA		06/29/2023				459			459		1,346	1,346			
100113073	CHICAGO	IL		06/29/2023				985			985		2,999	2,999			
100113074	LOGANVILLE	GA		06/29/2023				417			417		1,301	1,301			
100113075	HUNTINGTON	NY		06/29/2023				837			837		2,295	2,295			
100113076	EDINA	MN		06/29/2023				446			446		3,211	3,211			
100113078	HULL	GA		06/29/2023				379			379		1,080	1,080			
100113079	CHICAGO	IL		06/29/2023				343			343		1,023	1,023			
100113080	COVINGTON	GA		06/29/2023				266			266		1,028	1,028			
100113084	SNELLVILLE	GA		06/29/2023				347			347		1,197	1,197			
100113087	BALLWIN	MO		06/29/2023				686			686		1,794	1,794			
100113088	KNOXVILLE	TN		06/29/2023				1,900			1,900		8,401	8,401			
100113089	VALDOSTA	GA		06/29/2023				20			20		993	993			
100113090	ANAHEIM	CA		06/29/2023				1,426			1,426		3,855	3,855			
100113093	ALBUQUERQUE	NM		06/29/2023				220			220		898	898			
100113094	ADAIRSVILLE	GA		06/29/2023				117			117		1,220	1,220			
100113095	ANAHEIM	CA		06/29/2023				1,022			1,022		3,283	3,283			
100113098	VAN ETTEN	NY		06/29/2023				303			303		876	876			
100113099	DALLAS	GA		06/29/2023				431			431		1,300	1,300			
100113100	SCOTTS VALLEY	CA		06/29/2023				1,687			1,687		4,621	4,621			
100113101	LITHONIA	GA		06/29/2023				324			324		872	872			
100113102	JONESBORO	GA		06/29/2023				233			233		414	414			
100113103	FLORISSANT	MO		06/29/2023				661			661		1,982	1,982			
100113104	DOUGLASVILLE	GA		06/29/2023				373			373		815	815			
100113106	ALTA LOMA	CA		06/29/2023				932			932		2,411	2,411			
100113107	GLENDORA	CA		06/29/2023				69			69		2,745	2,745			
100113108	KINGS PARK	NY		06/29/2023				740			740		2,149	2,149			
100113110	LAWNDALE	CA		06/29/2023				8,353			8,353		103,566	103,566			
100113113	DALTON	GA		06/29/2023				124			124		692	692			
100113115	ST PAUL	MN		06/29/2023				214			214		2,897	2,897			
100113116	THE COLONY	TX		06/29/2023				174			174		1,977	1,977			
100113117	DALLAS	TX		06/29/2023				154			154		1,396	1,396			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113118	MADISON	AL		06/29/2023				618			618		3,340	3,340			
100113121	DALLAS	TX		06/29/2023				292			292		1,847	1,847			
100113123	DESERT HOT SPRING	CA		06/29/2023				84			84		1,991	1,991			
100113126	PHILADELPHIA	PA		06/29/2023				312			312		1,027	1,027			
100113127	SOUTH RICHMOND HILL	NY		06/29/2023				1,400			1,400		2,076	2,076			
100113128	ZEPHYRHILLS	FL		06/29/2023				250			250		1,923	1,923			
100113129	ALISO VIEJO	CA		06/29/2023				756			756		4,219	4,219			
100113130	FORT SMITH	AR		06/29/2023				35			35		768	768			
100113132	CICERO	IL		06/29/2023				1,227			1,227		2,594	2,594			
100113133	SILER CITY	NC		06/29/2023				41			41		285	285			
100113134	WHEELING	WV		06/29/2023				65			65		868	868			
100113135	ST PAUL	MN		06/29/2023				253			253		596	596			
100113136	HAMILTON	OH		06/29/2023				186			186		1,438	1,438			
100113137	FONTANA	CA		06/29/2023				610			610		3,470	3,470			
100113138	SAN YSIDRO	CA		06/29/2023				334			334		1,338	1,338			
100113139	PEMBROKE PINES	FL		06/29/2023				169			169		3,381	3,381			
100113140	ORISKANY FALLS	NY		06/29/2023				4			4		1,186	1,186			
100113142	BARTLETT	IL		06/29/2023				923			923		4,271	4,271			
100113143	ROCKPORT	MA		06/29/2023				231			231		1,285	1,285			
100113144	MIAMI	FL		06/29/2023				35			35		2,886	2,886			
100113145	HOLLYWOOD	FL		06/29/2023				11			11		827	827			
100113146	LA PLACE	LA		06/29/2023				79			79		1,671	1,671			
100113147	MIAMI	FL		06/29/2023				28			28		1,778	1,778			
100113148	MIAMI	FL		06/29/2023				(37)			(37)		2,132	2,132			
100113149	PINECREST	FL		06/29/2023				98			98		4,794	4,794			
100113150	POMPANO BEACH	FL		06/29/2023				159			159		2,618	2,618			
100113151	MIAMI	FL		06/29/2023				22			22		1,683	1,683			
100113152	HAINES CITY	FL		06/29/2023				(7)			(7)		3,942	3,942			
100113153	MIAMI	FL		06/29/2023				81			81		1,861	1,861			
100113154	COCONUT CREEK	FL		06/29/2023				20			20		750	750			
100113155	MIAMI	FL		06/29/2023									958	958			
100113156	VANCOUVER	WA		06/29/2023				565			565		1,749	1,749			
100113158	NORTH MIAMI BEACH	FL		06/29/2023				88			88		3,419	3,419			
100113159	TENAFLY	NJ		06/29/2023				23			23		730	730			
100113160	MIAMI	FL		06/29/2023				13			13		2,110	2,110			
100113161	HOLIDAY	FL		06/29/2023				345			345		1,216	1,216			
100113162	MIAMI	FL		06/29/2023				62			62		1,238	1,238			
100113163	MIAMI	FL		06/29/2023				(29)			(29)		1,893	1,893			
100113164	GRAND RAPIDS	MI		06/29/2023				162			162		623	623			
100113165	MIAMI BEACH	FL		06/29/2023				6			6		139	139			
100113166	PEMBROKE PINES	FL		06/29/2023				76			76		1,938	1,938			
100113167	DAVENPORT	FL		06/29/2023				55			55		1,210	1,210			
100113168	DES MOINES	IA		06/29/2023				6			6		92	92			
100113169	MIAMI	FL		06/29/2023				159			159		4,869	4,869			
100113170	LEXINGTON	SC		06/29/2023				327			327		1,583	1,583			
100113171	AVENTURA	FL		06/29/2023				139			139		4,922	4,922			
100113172	FT. MYERS	FL		06/29/2023				435			435		3,127	3,127			
100113173	CLEARMONT	FL		06/29/2023				(30)			(30)		2,079	2,079			
100113174	SUNNY ISLES	FL		06/29/2023				283			283		5,272	5,272			
100113175	PEMBROKE PINES	FL		06/29/2023				(12)			(12)		1,205	1,205			
100113176	MIAMI	FL		06/29/2023				296			296		7,616	7,616			

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100113177	ORLANDO	FL		06/29/2023				(49)			(49)		2,274	2,274			
100113178	DAVENPORT	FL		06/29/2023				58			58		2,004	2,004			
100113179	WEST PALM BEACH	FL		06/29/2023				94			94		3,196	3,196			
100113180	SURFSIDE	FL		06/29/2023				810			810		18,870	18,870			
100113181	MIAMI	FL		06/29/2023				1,280			1,280		5,517	5,517			
100113182	HALLANDALE	FL		06/29/2023				(18)			(18)		947	947			
100113183	AVENTURA	FL		06/29/2023				64			64		1,801	1,801			
100113184	BOCA RATON	FL		06/29/2023				2			2		1,361	1,361			
100113185	CLERMONT	FL		06/29/2023				111			111		2,478	2,478			
100113186	LAKE WORTH	FL		06/29/2023				101			101		5,157	5,157			
100113187	MIAMI BEACH	FL		06/29/2023				15			15		1,786	1,786			
100113188	MIAMI LAKES	FL		06/29/2023				207			207		2,348	2,348			
100113189	KEY BISCAYNE	FL		06/29/2023				438			438		16,843	16,843			
100113190	WESTON	FL		06/29/2023				47			47		2,079	2,079			
100113191	KEY BISCAYNE	FL		06/29/2023				518			518		11,344	11,344			
100113192	CLEVELAND	OH		06/29/2023				26			26		792	792			
100113193	DEERFIELD BEACH	FL		06/29/2023				259			259		1,550	1,550			
100113194	MIAMI	FL		06/29/2023				205			205		3,825	3,825			
100113195	MIAMI BEACH	FL		06/29/2023				360			360		6,473	6,473			
100113196	MIAMI	FL		06/29/2023				132			132		3,527	3,527			
100113197	GWYNN OAK	MD		06/29/2023				177			177		2,784	2,784			
100113198	MESQUITE	TX		06/29/2023				44			44		1,176	1,176			
100113200	RICHMOND	VA		06/29/2023				176			176		3,039	3,039			
100113201	HOUSTON	TX		06/29/2023				42			42		889	889			
100113203	JEFFERSON CITY	MO		06/29/2023				217			217		997	997			
100113204	ATLANTA	GA		06/29/2023				128			128		2,902	2,902			
100113206	LA MARQUE	TX		06/29/2023				380			380		982	982			
100113208	SALISBURY	MD		06/29/2023				81			81		813	813			
100113209	JAMAICA	NY		06/29/2023				301			301		561	561			
100113210	LA SALLE	MI		06/29/2023				26			26		393	393			
100113211	WINFIELD	KS		06/29/2023				43			43		623	623			
100113214	SIMI VALLEY	CA		06/29/2023				632			632		2,209	2,209			
100113215	EL PASO	TX		06/29/2023				3			3		129	129			
100113217	PRINCETON	IL		06/29/2023				19			19		193	193			
100113219	HIALEAH	FL		06/29/2023				1,949			1,949		3,718	3,718			
100113220	ATLANTA	GA		06/29/2023				120			120		761	761			
100113221	FREMONT	MI		06/29/2023				19			19		542	542			
100113222	WAIANAE	HI		06/29/2023				39			39		376	376			
100113224	GREEN BAY	WI		06/29/2023				6			6		500	500			
100113229	THORNVILLE	OH		06/29/2023				25			25		175	175			
100113230	CHERRY HILL	NJ		06/29/2023				723			723		1,725	1,725			
100113232	MOUNT POCONO	PA		06/29/2023				570			570		1,189	1,189			
100113233	KENNEBUNK	ME		06/29/2023				1,019			1,019		5,006	5,006			
100113235	HYDE PARK	MA		06/29/2023				10			10		602	602			
100113237	PENSACOLA	FL		06/29/2023				22			22		110	110			
100113238	PALM BAY	FL		06/29/2023				56			56		162	162			
100113240	SEDONA	AZ		06/29/2023				141			141		1,861	1,861			
100113241	MILWAUKEE	WI		06/29/2023				180			180		356	356			
100113243	MARIETTA	GA		06/29/2023				183			183		1,140	1,140			
100113244	NEW BEDFORD	MA		06/29/2023				281			281		1,008	1,008			
100113245	EASLEY	SC		06/29/2023				93			93		670	670			

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100113247	DETROIT	MI		06/29/2023				1			1		259	259			
100113248	ANTRIM	NH		06/29/2023				66			66		7,679	7,679			
100113249	MARGATE	FL		06/29/2023				1,102			1,102		2,216	2,216			
100113250	FELLSMERE	FL		06/29/2023				6,867			6,867		23,211	23,211			
100113251	PHILADELPHIA	PA		06/29/2023				326			326		1,195	1,195			
100113252	SARASOTA	FL		06/29/2023				(45)			(45)		2,380	2,380			
100113253	WARREN	MI		06/29/2023				(43)			(43)		349	349			
100113254	MOULTRIE	GA		06/29/2023				15			15		205	205			
100113255	CALUMET CITY	IL		06/29/2023				151			151		487	487			
100113256	ATLANTA	GA		06/29/2023				1,181			1,181		3,020	3,020			
100113257	PHILADELPHIA	PA		06/29/2023				423			423		4,095	4,095			
100113258	ROCKVILLE	MD		06/29/2023				592			592		2,480	2,480			
100113259	ELKTON	MD		06/29/2023				224			224		449	449			
100113261	KANSAS CITY	MO		06/29/2023				144			144		631	631			
100113262	STOCKTON	CA		06/29/2023				45			45		332	332			
100113263	STRATFORD	CT		06/29/2023				2,640			2,640		11,432	11,432			
100113264	CLINTON TOWNSHIP	MI		06/29/2023				396			396		1,093	1,093			
100113266	TAMPA	FL		06/29/2023				21			21		2,567	2,567			
100113267	PHILADELPHIA	PA		06/29/2023				(7)			(7)		260	260			
100113268	BENTON	AR		06/29/2023				30			30		1,421	1,421			
100113270	JAMAICA	NY		06/29/2023				475			475		4,520	4,520			
100113271	SIMPSONVILLE	SC		06/29/2023				304			304		923	923			
100113272	LEMOORE	CA		06/29/2023				(89)			(89)		1,366	1,366			
100113273	GREER	SC		06/29/2023				(63)			(63)		1,201	1,201			
100113274	ARLINGTON HEIGHTS	IL		06/29/2023				118			118		574	574			
100113275	NORTH CHARLESTON	SC		06/29/2023				(95)			(95)		875	875			
100113276	OVERLAND	MO		06/29/2023				259			259		1,931	1,931			
100113278	CHICAGO	IL		06/29/2023				895			895		2,413	2,413			
100113279	PENDLETON	SC		06/29/2023				204			204		956	956			
100113280	KENT	WA		06/29/2023				(92)			(92)		2,022	2,022			
100113281	LIMERICK	PA		06/29/2023				666			666		9,269	9,269			
100113282	BELLMORE	NY		06/29/2023				1,215			1,215		3,015	3,015			
100113283	WALLINGFORD	CT		06/29/2023				462			462		1,206	1,206			
100113284	PHILADELPHIA	PA		06/29/2023				62			62		774	774			
100113285	ORANGEBURG	SC		06/29/2023				277			277		1,567	1,567			
100113287	SUNBURY	PA		06/29/2023				12			12		2,322	2,322			
100113288	HURRICANE	WV		06/29/2023				338			338		5,528	5,528			
100113289	TEMPE	AZ		06/29/2023				25			25		1,107	1,107			
100113290	AURORA	IL		06/29/2023				90			90		1,293	1,293			
100113291	WEST HAVEN	CT		06/29/2023				49			49		1,687	1,687			
100113292	PANAMA CITY	FL		06/29/2023				15			15		3,192	3,192			
100113293	PENSACOLA	FL		06/29/2023				187			187		2,038	2,038			
100113295	FLORISSANT	MO		06/29/2023				111			111		695	695			
100113296	NEWPORT NEWS	VA		06/29/2023				111			111		1,335	1,335			
100113298	SCRANTON	PA		06/29/2023				84			84		3,527	3,527			
100113303	OMAHA	NE		06/29/2023				(22)			(22)		217	217			
100113304	MANNINGTON	WV		06/29/2023				(24)			(24)		614	614			
100113305	HUNLOCK CREEK	PA		06/29/2023				164			164		393	393			
100113307	REDFORD	MI		06/29/2023				(66)			(66)		2,039	2,039			
100113308	RIPON	CA		06/29/2023				335			335		2,750	2,750			
100113310	THOUSAND OAKS	CA		06/29/2023				271			271		5,757	5,757			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113311	RALEIGH	NC		06/29/2023				434			434		5,613	5,613			
100113312	COLUMBUS	OH		06/29/2023				211			211		1,029	1,029			
100113314	SILVER SPRING	MD		06/29/2023				570			570		4,512	4,512			
100113315	SANDY	UT		06/29/2023				569			569		2,353	2,353			
100113318	TAMPA	FL		06/29/2023				94			94		2,647	2,647			
100113320	PHILADELPHIA	PA		06/29/2023				41			41		708	708			
100113321	DALY CITY	CA		06/29/2023				202			202		19,661	19,661			
100113322	GAINESVILLE	FL		06/29/2023				352			352		1,781	1,781			
100113323	BOCA RATON	FL		06/29/2023				311			311		2,457	2,457			
100113324	ORLANDO	FL		06/29/2023				101			101		588	588			
100113325	SUFFOLK	VA		06/29/2023				462			462		3,901	3,901			
100113327	VENTURA	CA		06/29/2023				128			128		1,430	1,430			
100113329	APPLE VALLEY	CA		06/29/2023				543			543		4,286	4,286			
100113330	LIVERMORE	CA		06/29/2023				752			752		9,305	9,305			
100113331	CHICAGO	IL		06/29/2023				519			519		867	867			
100113332	COATESVILLE	PA		06/29/2023				213			213		838	838			
100113334	CENTRAL ISLIP	NY		06/29/2023				474			474		2,778	2,778			
100113335	SIMPSONVILLE	SC		06/29/2023				207			207		3,128	3,128			
100113336	SYLVESTER	GA		06/29/2023				(78)			(78)		1,309	1,309			
100113337	AKRON	OH		06/29/2023				63			63		1,439	1,439			
100113338	SANFORD	NC		06/29/2023				75			75		1,270	1,270			
100113339	DEKALB	IL		06/29/2023				306			306		3,447	3,447			
100113341	CENTREVILLE	VA		06/29/2023				565			565		6,859	6,859			
100113342	COLUMBUS	GA		06/29/2023				(66)			(66)		1,857	1,857			
100113343	LADSON	SC		06/29/2023				222			222		2,294	2,294			
100113344	DADE CITY	FL		06/29/2023				873			873		2,727	2,727			
100113346	VULCAN	MI		06/29/2023				151			151		2,870	2,870			
100113347	CHICAGO	IL		06/29/2023				128			128		333	333			
100113348	CLOVER	SC		06/29/2023				430			430		2,587	2,587			
100113349	CINCINNATI	OH		06/29/2023				25			25		794	794			
100113350	CORAM	NY		06/29/2023				721			721		1,608	1,608			
100113351	UKIAH	CA		06/29/2023				184			184		3,943	3,943			
100113352	LANCASTER	PA		06/29/2023				361			361		4,038	4,038			
100113354	WHITEFIELD	ME		06/29/2023				297			297		1,167	1,167			
100113356	READING	PA		06/29/2023				260			260		2,525	2,525			
100113358	POINT PLEASANT BE	NJ		06/29/2023				409			409		3,172	3,172			
100113359	SPOKANE VALLEY	WA		06/29/2023				170			170		1,989	1,989			
100113360	PEMBROKE PINES	FL		06/29/2023				228			228		1,153	1,153			
100113362	FORT LAUDERDALE	FL		06/29/2023				210			210		736	736			
100113363	LARGO	FL		06/29/2023				1,266			1,266		4,967	4,967			
100113364	STATEN ISLAND	NY		06/29/2023				331			331		1,350	1,350			
100113365	BOYNTON BEACH	FL		06/29/2023				187			187		843	843			
100113366	LYNCHBURG	VA		06/29/2023				166			166		1,265	1,265			
100113368	NORTH BRUNSWICK	NJ		06/29/2023				625			625		1,789	1,789			
100113374	HIALEAH	FL		06/29/2023				(14)			(14)		355	355			
100113375	OXNARD	CA		06/29/2023				337			337		1,522	1,522			
100113376	MIAMI	FL		06/29/2023				393			393		1,723	1,723			
100113379	WINTER PARK	FL		06/29/2023				824			824		1,801	1,801			
100113380	PINELLAS PARK	FL		06/29/2023				313			313		840	840			
100113382	RANDALLSTOWN	MD		06/29/2023				249			249		3,776	3,776			
100113383	ALTAMONTE SPRINGS	FL		06/29/2023				663			663		1,333	1,333			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113385	VENTNOR CITY	NJ		06/29/2023				717			717		1,551	1,551			
100113386	DUNDALK	MD		06/29/2023				10			10		121	121			
100113387	ORLANDO	FL		06/29/2023				214			214		684	684			
100113388	PLANT CITY	FL		06/29/2023				67			67		310	310			
100113390	CHICAGO	IL		06/29/2023				226			226		838	838			
100113391	DUNEDIN	FL		06/29/2023				1,412			1,412		3,366	3,366			
100113392	KISSIMMEE	FL		06/29/2023				1,106			1,106		1,716	1,716			
100113396	NORTH BERGEN	NJ		06/29/2023				309			309		1,008	1,008			
100113397	HIALEAH	FL		06/29/2023				385			385		1,489	1,489			
100113399	CHICAGO	IL		06/29/2023				995			995		2,561	2,561			
100113400	CHICAGO	IL		06/29/2023				697			697		1,101	1,101			
100113402	HOFFMAN ESTATES	IL		06/29/2023				450			450		1,000	1,000			
100113403	HIALEAH	FL		06/29/2023				18			18		1,150	1,150			
100113405	AVENTURA	FL		06/29/2023				508			508		1,846	1,846			
100113406	HIALEAH	FL		06/29/2023				266			266		677	677			
100113408	ALBANY	NY		06/29/2023				61			61		340	340			
100113410	HIALEAH	FL		06/29/2023				53			53		677	677			
100113411	CHICAGO	IL		06/29/2023				991			991		4,948	4,948			
100113412	MIAMI	FL		06/29/2023				94			94		831	831			
100113413	MIAMI	FL		06/29/2023				214			214		1,039	1,039			
100113416	MIDLOTHIAN	IL		06/29/2023				66			66		270	270			
100113417	RANDALLSTOWN	MD		06/29/2023				677			677		1,515	1,515			
100113419	MIAMI	FL		06/29/2023				(2)			(2)		2,631	2,631			
100113421	NILES	IL		06/29/2023				767			767		2,444	2,444			
100113422	CHICAGO	IL		06/29/2023				159			159		2,512	2,512			
100113424	MIAMI	FL		06/29/2023				248			248		2,146	2,146			
100113425	MIAMI GARDENS	FL		06/29/2023				378			378		1,109	1,109			
100113426	MIAMI	FL		06/29/2023				173			173		622	622			
100113427	PLYMOUTH	MN		06/29/2023				156			156		3,988	3,988			
100113429	HILLSBORO	OR		06/29/2023				20			20		826	826			
100113430	MIAMI	FL		06/29/2023				104			104		558	558			
100113431	SCOTTSDALE	AZ		06/29/2023				251			251		4,443	4,443			
100113432	OCEAN PINES	MD		06/29/2023				461			461		5,068	5,068			
100113433	CHICAGO	IL		06/29/2023				1,078			1,078		3,395	3,395			
100113436	POMPTON LAKES	NJ		06/29/2023				122			122		882	882			
100113437	LOS LUNAS	NM		06/29/2023				24			24		605	605			
100113439	SAINT PETERS	MO		06/29/2023				342			342		2,529	2,529			
100113440	MIAMI LAKES	FL		06/29/2023				133			133		452	452			
100113442	NEW HYDE PARK	NY		06/29/2023				1,022			1,022		2,597	2,597			
100113443	MILWAUKEE	WI		06/29/2023				338			338		1,756	1,756			
100113445	CHANDLER	AZ		06/29/2023				157			157		1,661	1,661			
100113446	JAMAICA	NY		06/29/2023				1,673			1,673		3,532	3,532			
100113448	EL PASO	TX		06/29/2023				170			170		499	499			
100113449	HOLLYWOOD	FL		06/29/2023				118			118		659	659			
100113450	SANGER	CA		06/29/2023				327			327		2,028	2,028			
100113451	GLEN ALLEN	VA		06/29/2023				76			76		6,969	6,969			
100113452	BAYSIDE	NY		06/29/2023				1,283			1,283		3,100	3,100			
100113453	SAINT BONIFACIUS	MN		06/29/2023				2,794			2,794		23,692	23,692			
100113454	GALVA	IL		06/29/2023				159			159		4,346	4,346			
100113455	JOLIET	IL		06/29/2023				45			45		2,768	2,768			
100113456	FORT MILL	SC		06/29/2023				291			291		1,210	1,210			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113458	LITHONIA	GA		06/29/2023				93			93		458	458			
100113459	YONKERS	NY		06/29/2023				886			886		2,086	2,086			
100113461	TURLOCK	CA		06/29/2023				383			383		1,340	1,340			
100113462	MORENO VALLEY	CA		06/29/2023				468			468		1,349	1,349			
100113464	GILBERT	AZ		06/29/2023				764			764		2,932	2,932			
100113465	OCEANSIDE	CA		06/29/2023				128			128		1,545	1,545			
100113467	SAVANNAH	GA		06/29/2023				44			44		310	310			
100113468	PORTAGE	PA		06/29/2023				160			160		796	796			
100113469	CHICAGO	IL		06/29/2023				288			288		1,019	1,019			
100113471	WEST PALM BEACH	FL		06/29/2023				251			251		1,139	1,139			
100113473	BETHLEHEM	PA		06/29/2023				255			255		1,800	1,800			
100113475	GLENSIDE	PA		06/29/2023				251			251		958	958			
100113478	WASHINGTON	DC		06/29/2023				558			558		1,886	1,886			
100113479	WELLSVILLE	OH		06/29/2023				394			394		2,029	2,029			
100113480	BOULDER	CO		06/29/2023				739			739		2,253	2,253			
100113481	WATERBURY	CT		06/29/2023				328			328		691	691			
100113483	DOUGLASSVILLE	PA		06/29/2023				390			390		979	979			
100113484	SAN CLEMENTE	CA		06/29/2023				312			312		5,763	5,763			
100113485	STEWARTSVILLE	NJ		06/29/2023				201			201		570	570			
100113486	FLORISSANT	MO		06/29/2023				138			138		2,649	2,649			
100113487	SEATTLE	WA		06/29/2023				484			484		1,787	1,787			
100113488	MC GEHEE	AR		06/29/2023				(1)			(1)		92	92			
100113491	ATLANTA	GA		06/29/2023				43			43		2,441	2,441			
100113492	WILMINGTON	DE		06/29/2023				27			27		212	212			
100113493	DETROIT	MI		06/29/2023				80			80		525	525			
100113494	SANTA ANA	CA		06/29/2023				573			573		1,747	1,747			
100113497	PICO RIVERA	CA		06/29/2023				382			382		1,315	1,315			
100113499	WILLIAMSTOWN	NJ		06/29/2023				675			675		4,286	4,286			
100113500	BLUE SPRINGS	MO		06/29/2023				141			141		5,379	5,379			
100113502	ASHEVILLE	NC		06/29/2023				18			18		545	545			
100113503	SAINT LOUIS	MO		06/29/2023				374			374		1,349	1,349			
100113504	MIAMI	FL		06/29/2023				506			506		1,464	1,464			
100113505	IMPERIAL	MO		06/29/2023				409			409		1,276	1,276			
100113507	HOT SPRINGS VILLAGE	AR		06/29/2023				107			107		2,687	2,687			
100113508	PASO ROBLES	CA		06/29/2023				286			286		1,284	1,284			
100113509	POUGHKEEPSIE	NY		06/29/2023				789			789		2,065	2,065			
100113510	ARNOLD	MO		06/29/2023				333			333		2,841	2,841			
100113511	SUFFOLK	VA		06/29/2023				935			935		2,152	2,152			
100113512	RACINE	WI		06/29/2023				22			22		239	239			
100113513	MERRILLVILLE	IN		06/29/2023				156			156		7,006	7,006			
100113515	ATLANTA	GA		06/29/2023				198			198		1,190	1,190			
100113517	SYOSSET	NY		06/29/2023				1,007			1,007		2,606	2,606			
100113518	YORKVILLE	IL		06/29/2023				16			16		260	260			
100113519	WOODBRIDGE	VA		06/29/2023				563			563		1,684	1,684			
100113521	AIKEN	SC		06/29/2023				51			51		217	217			
100113522	ATLANTA	GA		06/29/2023				530			530		1,979	1,979			
100113524	LANSING	MI		06/29/2023				122			122		1,344	1,344			
100113526	TRUSSVILLE	AL		06/29/2023				188			188		4,829	4,829			
100113529	WEST MILFORD	NJ		06/29/2023				138			138		658	658			
100113532	COURTLAND	VA		06/29/2023				97			97		483	483			
100113533	KENNEBUNKPORT	ME		06/29/2023				247			247		2,886	2,886			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113534	SAN DIEGO	CA		06/29/2023				630			630		1,859	1,859			
100113535	BERGENFIELD	NJ		06/29/2023				800			800		2,102	2,102			
100113536	PLEASANTVILLE	NJ		06/29/2023				859			859		2,516	2,516			
100113537	AURORA	CO		06/29/2023				27			27		546	546			
100113538	SALISBURY	MD		06/29/2023				157			157		597	597			
100113540	OMAHA	NE		06/29/2023				94			94		435	435			
100113543	TYRONE	GA		06/29/2023				110			110		408	408			
100113546	NORTH EASTON	MA		06/29/2023				488			488		1,944	1,944			
100113548	ENTERPRISE	AL		06/29/2023				264			264		1,364	1,364			
100113549	STEGER	IL		06/29/2023				35			35		193	193			
100113551	WALDORF	MD		06/29/2023				866			866		1,903	1,903			
100113552	WICHITA	KS		06/29/2023				110			110		3,064	3,064			
100113553	NEW ORLEANS	LA		06/29/2023				442			442		1,030	1,030			
100113554	MADISON	MO		06/29/2023				231			231		1,038	1,038			
100113555	HENDERSON	NY		06/29/2023				233			233		736	736			
100113556	LEANDER	TX		06/29/2023				729			729		4,041	4,041			
100113557	FLORENCE	SC		06/29/2023				673			673		1,637	1,637			
100113559	INDIANAPOLIS	IN		06/29/2023				429			429		1,198	1,198			
100113561	MCKEESPORT	PA		06/29/2023				231			231		680	680			
100113562	CHICAGO	IL		06/29/2023				1,504			1,504		6,060	6,060			
100113564	VIRGINIA BEACH	VA		06/29/2023				179			179		471	471			
100113565	FLAGSTAFF	AZ		06/29/2023				120			120		411	411			
100113567	LAS VEGAS	NV		06/29/2023				351			351		1,375	1,375			
100113570	BOWIE	MD		06/29/2023				344			344		1,015	1,015			
100113574	THOMASVILLE	NC		06/29/2023				234			234		644	644			
100113575	NEWNAN	GA		06/29/2023				251			251		732	732			
100113576	BETHEL	CT		06/29/2023				1,540			1,540		11,402	11,402			
100113577	PALM BAY	FL		06/29/2023				213			213		685	685			
100113578	LAKE VILLA	IL		06/29/2023				810			810		2,295	2,295			
100113579	COLORADO SPRINGS	CO		06/29/2023				130			130		451	451			
100113580	WHITTIER	CA		06/29/2023				482			482		1,666	1,666			
100113581	OPELIKA	AL		06/29/2023				329			329		1,505	1,505			
100113582	AZTEC	NM		06/29/2023				282			282		798	798			
100113585	FLORENCE	AZ		06/29/2023				386			386		1,092	1,092			
100113586	TAMPA	FL		06/29/2023				240			240		976	976			
100113587	RIVERDALE	GA		06/29/2023				177			177		560	560			
100113588	NORFOLK	VA		06/29/2023				407			407		1,361	1,361			
100113589	DELTONA	FL		06/29/2023				262			262		833	833			
100113591	GILBERT	AZ		06/29/2023				757			757		2,112	2,112			
100113593	WATERFORD	WI		06/29/2023				675			675		3,379	3,379			
100113594	WINDSOR MILL	MD		06/29/2023				532			532		1,195	1,195			
100113595	CLARKSTON	WA		06/29/2023				137			137		459	459			
100113596	RINGWOOD	NJ		06/29/2023				374			374		1,084	1,084			
100113597	CAPITOL HEIGHTS	MD		06/29/2023				605			605		3,888	3,888			
100113598	MIAMI	FL		06/29/2023				681			681		1,860	1,860			
100113600	SHAWNEE	KS		06/29/2023				313			313		1,013	1,013			
100113601	PRESCOTT	AZ		06/29/2023				218			218		758	758			
100113603	ATLANTA	GA		06/29/2023				190			190		600	600			
100113605	SAINT LOUIS	MO		06/29/2023				680			680		1,581	1,581			
100113606	LOS ANGELES	CA		06/29/2023				736			736		1,865	1,865			
100113608	MILWAUKEE	WI		06/29/2023				184			184		392	392			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113610	BRUNSWICK	MD		06/29/2023				288			288		1,024	1,024			
100113611	ROHNERT PARK	CA		06/29/2023				956			956		2,448	2,448			
100113613	RIVERSIDE	NJ		06/29/2023				864			864		1,671	1,671			
100113614	OXFORD	GA		06/29/2023				338			338		1,078	1,078			
100113615	MIAMI	FL		06/29/2023				445			445		1,423	1,423			
100113616	BERKELEY	IL		06/29/2023				341			341		874	874			
100113617	DEFUNIAK SPRINGS	FL		06/29/2023				263			263		893	893			
100113618	RIVERDALE	GA		06/29/2023				130			130		420	420			
100113619	NORCROSS	GA		06/29/2023				351			351		953	953			
100113620	CLEARLAKE	CA		06/29/2023				230			230		1,090	1,090			
100113623	DOWNERS GROVE	IL		06/29/2023				(41)			(41)		2,871	2,871			
100113627	BROOKLYN	NY		06/29/2023				42			42		2,024	2,024			
100113629	GREENWOOD	SC		06/29/2023				(90)			(90)		1,155	1,155			
100113632	MOUNT PROSPECT	IL		06/29/2023				316			316		918	918			
100113633	PARAMUS	NJ		06/29/2023				746			746		2,400	2,400			
100113634	FREDERICK	MD		06/29/2023				301			301		1,072	1,072			
100113635	TRUMBULL	CT		06/29/2023				866			866		2,036	2,036			
100113636	MCDONOUGH	GA		06/29/2023				299			299		830	830			
100113639	VINELAND	NJ		06/29/2023				309			309		751	751			
100113640	UPPER MARLBORO	MD		06/29/2023				536			536		1,419	1,419			
100113641	COLUMBIA	SC		06/29/2023				201			201		2,503	2,503			
100113642	RALEIGH	NC		06/29/2023				(8)			(8)		217	217			
100113643	LOS ANGELES	CA		06/29/2023				(77)			(77)		5,262	5,262			
100113644	SAN MATEO	CA		06/29/2023				327			327		6,208	6,208			
100113645	EDENTON	NC		06/29/2023				(8)			(8)		1,495	1,495			
100113647	LAKE HAVASU CITY	AZ		06/29/2023				340			340		1,927	1,927			
100113648	MACON	GA		06/29/2023				105			105		610	610			
100113650	MILWAUKEE	WI		06/29/2023				(6)			(6)		964	964			
100113651	REYNOLDSVILLE	PA		06/29/2023				113			113		1,523	1,523			
100113653	PINE BLUFF	AR		06/29/2023				99			99		965	965			
100113654	RUSKIN	FL		06/29/2023				171			171		573	573			
100113657	CARSON	CA		06/29/2023				583			583		2,216	2,216			
100113659	BONITA SPRINGS	FL		06/29/2023				102			102		508	508			
100113663	ROCHESTER	NY		06/29/2023				3			3		912	912			
100113664	TUCSON	AZ		06/29/2023				108			108		580	580			
100113665	ASHLAND	OR		06/29/2023				534			534		2,101	2,101			
100113666	RIVERDALE	GA		06/29/2023				380			380		1,237	1,237			
100113668	PHOENIX	AZ		06/29/2023				400			400		1,773	1,773			
100113669	KNOXVILLE	TN		06/29/2023				(23)			(23)		1,946	1,946			
100113671	PEMBROKE PINES	FL		06/29/2023				166			166		2,704	2,704			
100113672	CAPON BRIDGE	WV		06/29/2023				600			600		3,080	3,080			
100113673	COLUMBUS	GA		06/29/2023				18			18		528	528			
100113674	WOODSTOCK	CT		06/29/2023				272			272		812	812			
100113675	FAIRFIELD	CA		06/29/2023				229			229		1,788	1,788			
100113676	SAN ANTONIO	TX		06/29/2023				(48)			(48)		1,692	1,692			
100113677	AQUINNAH	MA		06/29/2023				769			769		11,601	11,601			
100113680	MINERAL RIDGE	OH		06/29/2023				159			159		865	865			
100113683	ANTIOCH	TN		06/29/2023				217			217		827	827			
100113685	KINGSTON	PA		06/29/2023				708			708		1,945	1,945			
100113688	TOWER	MN		06/29/2023				(27)			(27)		2,157	2,157			
100113689	CHICAGO	IL		06/29/2023				815			815		2,257	2,257			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113690	SAN DIEGO	CA		06/29/2023				357			357		1,511	1,511			
100113692	LOS ANGELES	CA		06/29/2023				143			143		956	956			
100113693	DETROIT	MI		06/29/2023				110			110		1,418	1,418			
100113694	BALTIMORE	MD		06/29/2023				52			52		220	220			
100113695	HESPERIA	CA		06/29/2023				341			341		2,590	2,590			
100113696	OAKLAND	CA		06/29/2023				360			360		2,823	2,823			
100113697	PETERSBURG	VA		06/29/2023				(129)			(129)		1,197	1,197			
100113698	SUFFOLK	VA		06/29/2023				64			64		2,464	2,464			
100113699	LAURINBURG	NC		06/29/2023				(81)			(81)		1,783	1,783			
100113700	MILFORD	PA		06/29/2023				975			975		6,451	6,451			
100113701	BRADENTON	FL		06/29/2023				188			188		667	667			
100113702	LINDSAY	CA		06/29/2023				211			211		2,097	2,097			
100113703	MARION	IN		06/29/2023				144			144		2,159	2,159			
100113706	MILAN	TN		06/29/2023				(56)			(56)		1,161	1,161			
100113707	EUHARLEE	GA		06/29/2023				96			96		951	951			
100113708	RIESEL	TX		06/29/2023				98			98		752	752			
100113710	SYRACUSE	NY		06/29/2023				(113)			(113)		1,465	1,465			
100113711	CATHEDRAL CITY	CA		06/29/2023				99			99		1,942	1,942			
100113712	JOURDANTON	TX		06/29/2023				(9)			(9)		1,259	1,259			
100113713	CYPRESS	TX		06/29/2023				90			90		2,902	2,902			
100113714	HARTFORD	CT		06/29/2023				469			469		1,743	1,743			
100113715	COWPENS	SC		06/29/2023				240			240		939	939			
100113716	WESTBROOK	ME		06/29/2023				183			183		923	923			
100113717	PAW PAW TWP	MI		06/29/2023				70			70		956	956			
100113718	GRANDY	NC		06/29/2023				306			306		2,037	2,037			
100113720	BALTIMORE	MD		06/29/2023				25			25		1,553	1,553			
100113722	OVERLAND PARK	KS		06/29/2023				635			635		4,676	4,676			
100113725	PHILADELPHIA	PA		06/29/2023				57			57		918	918			
100113727	VALPARAISO	IN		06/29/2023				31			31		2,202	2,202			
100113728	LA PUENTE	CA		06/29/2023				391			391		1,274	1,274			
100113730	LOS BANOS	CA		06/29/2023				89			89		800	800			
100113731	DECATUR	GA		06/29/2023				172			172		769	769			
100113732	STOCKTON	CA		06/29/2023				71			71		2,851	2,851			
100113733	MINNEAPOLIS	MN		06/29/2023				102			102		1,589	1,589			
100113734	BROOKLYN	MI		06/29/2023				166			166		653	653			
100113735	HOUSTON	TX		06/29/2023				82			82		406	406			
100113736	WASHINGTON	DC		06/29/2023				438			438		3,182	3,182			
100113737	MOUNT CARMEL	PA		06/29/2023				244			244		540	540			
100113738	GRAND RAPIDS	MI		06/29/2023				133			133		1,757	1,757			
100113740	HURST	TX		06/29/2023				(741)			(741)		(1,467)	(1,467)			
100113741	PISCATAWAY	NJ		06/29/2023				589			589		2,718	2,718			
100113743	ROCKFORD	IL		06/29/2023				19			19		422	422			
100113748	CARTERSVILLE	GA		06/29/2023				238			238		725	725			
100113749	SHAMOKIN	PA		06/29/2023				30			30		161	161			
100113750	HARMONY	PA		06/29/2023				452			452		5,277	5,277			
100113752	GEORGETOWN	SC		06/29/2023				95			95		203	203			
100113755	FLORISSANT	MO		06/29/2023				91			91		452	452			
100113757	HOPEWELL	VA		06/29/2023				102			102		560	560			
100113758	ALBUQUERQUE	NM		06/29/2023				129			129		341	341			
100113760	HONOLULU	HI		06/29/2023				899			899		2,339	2,339			
100113761	CHICAGO HEIGHTS	IL		06/29/2023				278			278		713	713			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113762	PHOENIX	AZ		06/29/2023				2			2		120	120			
100113763	CREST HILL	IL		06/29/2023				147			147		325	325			
100113764	MINNEAPOLIS	MN		06/29/2023				67			67		344	344			
100113766	WILLIAMSTOWN	NJ		06/29/2023				11			11		170	170			
100113767	FAIRBURY	NE		06/29/2023				17			17		544	544			
100113768	NASHPORT	OH		06/29/2023				93			93		2,240	2,240			
100113769	FORT LAUDERDALE	FL		06/29/2023				848			848		2,088	2,088			
100113770	DALLAS	TX		06/29/2023				19			19		575	575			
100113772	ARDSLEY	NY		06/29/2023				27			27		422	422			
100113774	ROSCOMMON	MI		06/29/2023				11			11		148	148			
100113775	ADDISON	IL		06/29/2023				322			322		901	901			
100113776	MACOMB	MI		06/29/2023				373			373		1,074	1,074			
100113777	SAINT PAUL	MN		06/29/2023				32			32		656	656			
100113779	ARNOLD	MO		06/29/2023				488			488		4,746	4,746			
100113780	MESA	AZ		06/29/2023				61			61		2,161	2,161			
100113783	ARKANSAS CITY	KS		06/29/2023				59			59		1,371	1,371			
100113784	ORCHARD PARK	NY		06/29/2023				51			51		394	394			
100113785	ORLANDO	FL		06/29/2023				236			236		623	623			
100113786	FREDERICKSBURG	VA		06/29/2023				438			438		7,548	7,548			
100113787	STAFFORD	VA		06/29/2023				165			165		449	449			
100113789	PINE BUSH	NY		06/29/2023				50			50		609	609			
100113791	CHICAGO	IL		06/29/2023				1,104			1,104		2,786	2,786			
100113792	DELTONA	FL		06/29/2023				64			64		1,645	1,645			
100113793	ATHOL	MA		06/29/2023				163			163		2,751	2,751			
100113796	DOVER	NJ		06/29/2023				647			647		1,995	1,995			
100113799	SNOW CAMP	NC		06/29/2023				7			7		125	125			
100113802	BLOOMINGDALE	IL		06/29/2023				196			196		473	473			
100113803	NAMPA	ID		06/29/2023				263			263		733	733			
100113804	MURRIETA	CA		06/29/2023				766			766		2,105	2,105			
100113805	MIAMI	FL		06/29/2023				227			227		758	758			
100113806	SOLOMON	KS		06/29/2023				56			56		3,168	3,168			
100113807	OZARK	AL		06/29/2023				25			25		200	200			
100113808	UPPER MARLBORO	MD		06/29/2023				546			546		4,162	4,162			
100113809	LILBURN	GA		06/29/2023				218			218		629	629			
100113811	NORWOOD	MA		06/29/2023				429			429		1,325	1,325			
100113812	LAKEWOOD	OH		06/29/2023				282			282		694	694			
100113813	NEW CASTLE	DE		06/29/2023				5			5		35	35			
100113815	CHICAGO HEIGHTS	IL		06/29/2023				323			323		755	755			
100113816	KENOSHA	WI		06/29/2023				475			475		1,973	1,973			
100113818	VERNON	NJ		06/29/2023				488			488		1,203	1,203			
100113820	ASHBURN	VA		06/29/2023				436			436		1,313	1,313			
100113821	HANOVER	PA		06/29/2023				75			75		4,414	4,414			
100113822	TOMS RIVER	NJ		06/29/2023				539			539		1,519	1,519			
100113823	PUYALLUP	WA		06/29/2023				243			243		4,510	4,510			
100113825	BROOKLYN	NY		06/29/2023				174			174		612	612			
100113827	MAITLAND	FL		06/29/2023				698			698		3,181	3,181			
100113829	KANSAS CITY	KS		06/29/2023				245			245		3,976	3,976			
100113830	KIRKLAND	WA		06/29/2023				162			162		499	499			
100113831	SAINT LOUIS	MO		06/29/2023				514			514		2,139	2,139			
100113832	HOUSTON	TX		06/29/2023				116			116		2,262	2,262			
100113833	WESTON	FL		06/29/2023				49			49		1,843	1,843			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113835	GLENN DALE	MD		06/29/2023				646			646		2,024	2,024			
100113836	DAVENPORT	FL		06/29/2023				9			9		79	79			
100113837	ST PETERSBURG	FL		06/29/2023				55			55		1,409	1,409			
100113838	MIAMI	FL		06/29/2023				5			5		1,272	1,272			
100113839	HOMESTEAD	FL		06/29/2023				21			21		844	844			
100113840	PARKLAND	FL		06/29/2023				166			166		7,192	7,192			
100113841	BRADY	TX		06/29/2023				19			19		108	108			
100113842	HALLANDALE BEACH	FL		06/29/2023				57			57		1,475	1,475			
100113843	SUNNY ISLES	FL		06/29/2023				42			42		1,026	1,026			
100113845	MIAMI	FL		06/29/2023				64			64		2,608	2,608			
100113846	PLAINVILLE	CT		06/29/2023				786			786		2,773	2,773			
100113847	MIAMI	FL		06/29/2023				370			370		8,680	8,680			
100113848	KEY BISCAYNE	FL		06/29/2023				171			171		7,090	7,090			
100113849	AFTON	VA		06/29/2023				323			323		9,908	9,908			
100113851	KEY BISCAYNE	FL		06/29/2023				971			971		17,550	17,550			
100113852	WESTON	FL		06/29/2023				179			179		6,435	6,435			
100113853	MISHAWAKA	IN		06/29/2023				214			214		616	616			
100113854	DELRAY	FL		06/29/2023				536			536		24,268	24,268			
100113855	KEY BISCAYNE	FL		06/29/2023				634			634		8,028	8,028			
100113856	AVENTURA	FL		06/29/2023				216			216		5,197	5,197			
100113857	SUNNY ISLES BEACH	FL		06/29/2023				777			777		20,197	20,197			
100113858	KEY WEST	FL		06/29/2023				1,797			1,797		12,165	12,165			
100113859	ROCKVILLE	MD		06/29/2023				453			453		10,359	10,359			
100113860	MIAMI	FL		06/29/2023				755			755		9,169	9,169			
100113861	SILVER SPRING	MD		06/29/2023				522			522		21,231	21,231			
100113862	PALM HARBOR	FL		06/29/2023				304			304		7,926	7,926			
100113863	WASHINGTON	DC		06/29/2023				267			267		7,621	7,621			
100113864	KEY BISCAYNE	FL		06/29/2023				364			364		7,023	7,023			
100113865	LONGBOAT KEY	FL		06/29/2023				773			773		19,421	19,421			
100113866	HIGHLAND PARK	IL		06/29/2023				538			538		10,816	10,816			
100113867	AVENTURA	FL		06/29/2023				36			36		928	928			
100113868	SUDBURY	MA		06/29/2023				384			384		7,634	7,634			
100113869	DEERFIELD	IL		06/29/2023				373			373		26,919	26,919			
100113870	SARASOTA	FL		06/29/2023				799			799		12,192	12,192			
100113872	BURR RIDGE	IL		06/29/2023				198			198		8,347	8,347			
100113874	BRADENTON BEACH	FL		06/29/2023				316			316		18,245	18,245			
100113876	DAVIE	FL		06/29/2023				61			61		1,871	1,871			
100113878	MIAMI	FL		06/29/2023				184			184		5,558	5,558			
100113879	CHEVY CHASE	MD		06/29/2023				589			589		16,774	16,774			
100113881	N. MIAMI	FL		06/29/2023				616			616		10,100	10,100			
100113882	NEW YORK	NY		06/29/2023				775			775		14,017	14,017			
100113883	ATLANTA	GA		06/29/2023				183			183		443	443			
100113887	ANNANDALE	VA		06/29/2023				1,262			1,262		38,146	38,146			
100113888	SUNNY ISLES	FL		06/29/2023				173			173		5,691	5,691			
100113889	RAEFORD	NC		06/29/2023				274			274		661	661			
100113891	PHOENIX	MD		06/29/2023				119			119		7,754	7,754			
100113892	NAPLES	FL		06/29/2023				558			558		9,766	9,766			
100113893	AVENTURA	FL		06/29/2023				127			127		12,683	12,683			
100113896	MENLO PARK	CA		06/29/2023				270			270		5,415	5,415			
100113897	CHICAGO	IL		06/29/2023				87			87		4,826	4,826			
100113898	SAN DIEGO	CA		06/29/2023				25			25		1,451	1,451			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113899	BROOKEVILLE	MD		06/29/2023				56			56		2,486	2,486			
100113900	MIAMI GARDENS	FL		06/29/2023				36			36		2,728	2,728			
100113902	MIAMI	FL		06/29/2023				143			143		3,039	3,039			
100113903	PARK RIDGE	NJ		06/29/2023				526			526		11,189	11,189			
100113904	HAWTHORN WOODS	IL		06/29/2023				1,067			1,067		14,256	14,256			
100113905	KISSIMMEE	FL		06/29/2023				96			96		4,466	4,466			
100113906	STERLING	VA		06/29/2023				375			375		9,178	9,178			
100113907	ALDIE	VA		06/29/2023				999			999		12,971	12,971			
100113908	ANNAPOLIS	MD		06/29/2023				268			268		3,763	3,763			
100113910	ALEXANDRIA	VA		06/29/2023				599			599		5,762	5,762			
100113911	DALLAS	TX		06/29/2023				152			152		2,682	2,682			
100113912	WORCESTER	MA		06/29/2023				6			6		3,429	3,429			
100113914	RANDOLPH	NJ		06/29/2023				1,496			1,496		7,435	7,435			
100113915	WINDERMERE	FL		06/29/2023				1,722			1,722		17,641	17,641			
100113917	LOS ANGELES	CA		06/29/2023				112			112		4,216	4,216			
100113918	CERES	CA		06/29/2023				(5)			(5)		238	238			
100113920	MADISON	TN		06/29/2023				16			16		506	506			
100113921	HOUSTON	TX		06/29/2023				66			66		1,655	1,655			
100113922	IRVINE	CA		06/29/2023				26			26		682	682			
100113923	ATLANTA	GA		06/29/2023				248			248		1,300	1,300			
100113924	HOUSTON	TX		06/29/2023				(6)			(6)		105	105			
100113925	HOUMA	LA		06/29/2023				14			14		1,679	1,679			
100113926	HOUMA	LA		06/29/2023				28			28		376	376			
100113927	INDIANAPOLIS	IN		06/29/2023				98			98		332	332			
100113928	SAN ANTONIO	TX		06/29/2023				442			442		3,663	3,663			
100113929	SEYMOUR	IN		06/29/2023				134			134		2,360	2,360			
100113930	DALLAS	GA		06/29/2023				69			69		235	235			
100113932	LOGAN	OH		06/29/2023				29			29		229	229			
100113933	CALLAHAN	FL		06/29/2023				(20)			(20)		1,118	1,118			
100113934	MINNEAPOLIS	MN		06/29/2023				(10)			(10)		2,429	2,429			
100113935	TERRE HAUTE	IN		06/29/2023				(3)			(3)		1,262	1,262			
100113936	BRAINERD	MN		06/29/2023				(8)			(8)		1,639	1,639			
100113937	FORT LAUDERDALE	FL		06/29/2023				(16)			(16)		984	984			
100113938	MESA	AZ		06/29/2023				60			60		4,079	4,079			
100113939	POCATELLO	ID		06/29/2023				237			237		12,384	12,384			
100113940	CHICAGO HEIGHTS	IL		06/29/2023				4			4		54	54			
100113941	STONE MOUNTAIN	GA		06/29/2023				58			58		2,561	2,561			
100113942	MARSTONS MILLS	MA		06/29/2023				14			14		227	227			
100113943	SOUTH HOUSTON	TX		06/29/2023				53			53		139	139			
100113944	DURHAM	NC		06/29/2023				(8)			(8)		250	250			
100113945	HOUSTON	TX		06/29/2023				465			465		1,131	1,131			
100113946	TUCSON	AZ		06/29/2023				47			47		2,192	2,192			
100113947	WICHITA	KS		06/29/2023				22			22		1,345	1,345			
100113948	UPPER MARLBORO	MD		06/29/2023				7			7		396	396			
100113949	CLAYTON	DE		06/29/2023				3			3		290	290			
100113951	SICKLERVILLE	NJ		06/29/2023				43			43		1,787	1,787			
100113952	BOSSIER CITY	LA		06/29/2023				78			78		963	963			
100113953	BONNE TERRE	MO		06/29/2023				140			140		572	572			
100113955	SAVANNAH	GA		06/29/2023				54			54		1,535	1,535			
100113956	LONGWOOD	FL		06/29/2023				4			4		1,745	1,745			
100113957	CONYERS	GA		06/29/2023				61			61		530	530			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113958	MILWAUKEE	WI		06/29/2023				18			18		250	250			
100113959	HOUSTON	TX		06/29/2023				48			48		1,709	1,709			
100113960	HACKENSACK	NJ		06/29/2023				355			355		4,430	4,430			
100113961	PITTSBURGH	PA		06/29/2023				4			4		121	121			
100113962	SPRINGFIELD	IL		06/29/2023				20			20		1,374	1,374			
100113963	TIVERTON	RI		06/29/2023				(8)			(8)		161	161			
100113964	LA SALLE	IL		06/29/2023				43			43		514	514			
100113965	HYNDMAN	PA		06/29/2023				15			15		1,208	1,208			
100113966	DUNCANVILLE	TX		06/29/2023				194			194		511	511			
100113967	CLEARWATER	FL		06/29/2023				245			245		3,748	3,748			
100113968	RALEIGH	NC		06/29/2023				92			92		240	240			
100113969	PITTSBURGH	PA		06/29/2023				66			66		175	175			
100113970	DENVER	CO		06/29/2023				25			25		517	517			
100113971	GRAY	LA		06/29/2023				46			46		1,705	1,705			
100113974	MIAMI	FL		06/29/2023				91			91		3,336	3,336			
100113975	MONROE TOWNSHIP	NJ		06/29/2023				402			402		1,017	1,017			
100113976	SUNRISE	FL		06/29/2023				81			81		967	967			
100113977	AKRON	OH		06/29/2023				9			9		966	966			
100113978	PORTLAND	OR		06/29/2023				71			71		3,607	3,607			
100113980	ELLENWOOD	GA		06/29/2023				(17)			(17)		3,479	3,479			
100113981	CANONSBURG	PA		06/29/2023				162			162		395	395			
100113983	FEDERAL WAY	WA		06/29/2023				208			208		549	549			
100113984	COUNCIL	ID		06/29/2023				66			66		1,845	1,845			
100113986	BOISE	ID		06/29/2023				69			69		3,008	3,008			
100113987	CHICAGO	IL		06/29/2023				329			329		635	635			
100113988	LAKEWOOD	NJ		06/29/2023				3			3		105	105			
100113989	DOUGLAS	AZ		06/29/2023									91	91			
100113990	PALMYRA	VA		06/29/2023				80			80		2,314	2,314			
100113991	KANSAS CITY	MO		06/29/2023				25			25		1,949	1,949			
100113992	JOHNSON CITY	TN		06/29/2023				3			3		201	201			
100113993	CHESTERFIELD	MI		06/29/2023				44			44		270	270			
100113994	ELYRIA	OH		06/29/2023				17			17		210	210			
100113995	STROUDSBURG	PA		06/29/2023				26			26		536	536			
100113996	FAIRBURN	GA		06/29/2023				127			127		583	583			
100113998	COLORADO SPRINGS	CO		06/29/2023				37			37		954	954			
100113999	SANDERSVILLE	GA		06/29/2023				215			215		1,424	1,424			
100114001	MOUNT MORRIS	MI		06/29/2023				282			282		1,860	1,860			
100114003	WEST PALM BEACH	FL		06/29/2023				297			297		2,855	2,855			
100114004	CONCHO	AZ		06/29/2023				12			12		165	165			
100114006	MARTINSVILLE	VA		06/29/2023				185			185		526	526			
100114009	BRIGHTON	UT		06/29/2023				577			577		1,561	1,561			
100114010	LOXAHATCHEE	FL		06/29/2023				594			594		3,246	3,246			
100114012	MADERA	CA		06/29/2023				43			43		278	278			
100114014	FEDERAL WAY	WA		06/29/2023				35			35		355	355			
100114016	SAINT LOUIS	MO		06/29/2023				53			53		217	217			
100114017	NORTH HIGHLANDS	CA		06/29/2023				226			226		2,409	2,409			
100114018	BONNER SPRINGS	KS		06/29/2023				147			147		2,671	2,671			
100114020	MEMPHIS	TN		06/29/2023				5			5		117	117			
100114021	ACWORTH	GA		06/29/2023				129			129		307	307			
100114022	BROOKLYN	NY		06/29/2023				25			25		575	575			
100114023	FULLERTON	CA		06/29/2023				159			159		1,105	1,105			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114024	JACKSONVILLE	FL		06/29/2023				427			427		3,652	3,652			
100114026	ELMWOOD PARK	NJ		06/29/2023				466			466		1,165	1,165			
100114027	ORLAND PARK	IL		06/29/2023				55			55		384	384			
100114029	PENDLETON	IN		06/29/2023				297			297		2,070	2,070			
100114031	WAUKEGAN	IL		06/29/2023				176			176		401	401			
100114032	PLACERVILLE	CO		06/29/2023				260			260		755	755			
100114033	NORFOLK	VA		06/29/2023				9			9		168	168			
100114034	LADERA RANCH	CA		06/29/2023				350			350		957	957			
100114035	THOMASTON	GA		06/29/2023				121			121		438	438			
100114036	SAFFORD	AZ		06/29/2023				85			85		1,098	1,098			
100114038	AURORA	IL		06/29/2023				19			19		167	167			
100114039	ALPHARETTA	GA		06/29/2023				67			67		181	181			
100114040	CANTON	GA		06/29/2023				128			128		2,442	2,442			
100114041	WINTER GARDEN	FL		06/29/2023				182			182		990	990			
100114044	FORT WAYNE	IN		06/29/2023				107			107		326	326			
100114045	NORTH HOLLYWOOD	CA		06/29/2023				55			55		398	398			
100114048	TAMPA	FL		06/29/2023				38			38		145	145			
100114049	CHICAGO	IL		06/29/2023				766			766		2,054	2,054			
100114050	MIAMI	FL		06/29/2023				128			128		1,870	1,870			
100114051	ONTARIO	CA		06/29/2023				150			150		1,001	1,001			
100114052	HENDERSON	NV		06/29/2023				60			60		561	561			
100114053	OPA LOCKA	FL		06/29/2023				13			13		260	260			
100114055	CINCINNATI	OH		06/29/2023				263			263		1,630	1,630			
100114056	INVERNESS	FL		06/29/2023				29			29		283	283			
100114057	CINCINNATI	OH		06/29/2023				57			57		1,387	1,387			
100114058	GROSSE POINTE	MI		06/29/2023				19			19		294	294			
100114059	FAIRFIELD	ID		06/29/2023				84			84		1,860	1,860			
100114061	PHOENIX	AZ		06/29/2023				112			112		3,536	3,536			
100114062	WILMINGTON	NC		06/29/2023				90			90		3,302	3,302			
100114063	CRANSTON	RI		06/29/2023				68			68		1,138	1,138			
100114064	DENTON	TX		06/29/2023				284			284		1,003	1,003			
100114068	HARWOOD HEIGHTS	IL		06/29/2023				320			320		755	755			
100114069	GRAND RAPIDS	MI		06/29/2023				228			228		611	611			
100114070	WERNERSVILLE	PA		06/29/2023				701			701		1,875	1,875			
100114071	SAINT LOUIS	MO		06/29/2023				78			78		556	556			
100114072	AUBURN	MA		06/29/2023				128			128		1,165	1,165			
100114073	STUYVESANT	NY		06/29/2023				115			115		326	326			
100114074	DETROIT	MI		06/29/2023				57			57		823	823			
100114075	MONTGOMERY	AL		06/29/2023				25			25		226	226			
100114077	ELIZABETH	PA		06/29/2023				30			30		225	225			
100114078	PITTSBURGH	PA		06/29/2023				64			64		142	142			
100114079	MILWAUKEE	WI		06/29/2023				379			379		1,249	1,249			
100114080	SAN GABRIEL	CA		06/29/2023				125			125		492	492			
100114081	FALL CREEK	WI		06/29/2023				188			188		1,258	1,258			
100114083	WATSONVILLE	CA		06/29/2023				383			383		2,805	2,805			
100114084	TUCKER	GA		06/29/2023				874			874		2,294	2,294			
100114085	PRESCOTT	MI		06/29/2023				17			17		132	132			
100114086	CLEMENTON	NJ		06/29/2023				336			336		704	704			
100114088	GREENWOOD	SC		06/29/2023				58			58		632	632			
100114089	ARLINGTON	TX		06/29/2023				166			166		465	465			
100114091	MONTOURSVILLE	PA		06/29/2023				403			403		910	910			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114093	BELOIT	WI		06/29/2023				23			23		336	336			
100114094	CRESSON	PA		06/29/2023				11			11		133	133			
100114096	RACINE	WI		06/29/2023				10			10		1,728	1,728			
100114097	GREENSBORO	NC		06/29/2023				125			125		278	278			
100114098	MADISON	WI		06/29/2023				158			158		1,337	1,337			
100114099	CURTISS	WI		06/29/2023				3			3		114	114			
100114100	SHAWANO	WI		06/29/2023									608	608			
100114101	WEST ALLIS	WI		06/29/2023				157			157		729	729			
100114102	MADISON	WI		06/29/2023				(58)			(58)		1,203	1,203			
100114103	PEORIA	IL		06/29/2023				113			113		375	375			
100114104	MILWAUKEE	WI		06/29/2023				349			349		1,719	1,719			
100114105	BONDUEL	WI		06/29/2023				34			34		957	957			
100114106	BAYFIELD	WI		06/29/2023				18			18		321	321			
100114107	POUND	WI		06/29/2023				90			90		382	382			
100114108	BEAVER DAM	WI		06/29/2023				28			28		518	518			
100114109	ORONOCO	MN		06/29/2023				29			29		2,467	2,467			
100114110	GALESVILLE	WI		06/29/2023				501			501		1,932	1,932			
100114111	GRESHAM	WI		06/29/2023				83			83		1,177	1,177			
100114112	ST PAUL	MN		06/29/2023				233			233		4,450	4,450			
100114113	ROCKFORD	IL		06/29/2023				299			299		967	967			
100114114	HAMMOND	WI		06/29/2023				372			372		1,466	1,466			
100114115	CICERO	NY		06/29/2023				66			66		1,885	1,885			
100114116	FAYETTEVILLE	NC		06/29/2023				(30)			(30)		1,426	1,426			
100114117	WAUNAKEE	WI		06/29/2023				272			272		568	568			
100114118	TULSA	OK		06/29/2023				223			223		5,369	5,369			
100114119	MINOCQUA	WI		06/29/2023				179			179		1,628	1,628			
100114120	INDIANAPOLIS	IN		06/29/2023				44			44		600	600			
100114121	WAUWATOSA	WI		06/29/2023				129			129		1,208	1,208			
100114123	OAK CREEK	WI		06/29/2023				145			145		690	690			
100114124	ROSHOLT	WI		06/29/2023				30			30		433	433			
100114125	LECENTER	MN		06/29/2023				252			252		790	790			
100114129	ABBEVILLE	LA		06/29/2023				168			168		1,327	1,327			
100114130	WINDSOR LOCKS	CT		06/29/2023				52			52		511	511			
100114131	MAPLE HEIGHTS	OH		06/29/2023				(36)			(36)		2,874	2,874			
100114133	SUMITON	AL		06/29/2023				100			100		2,286	2,286			
100114134	RALEIGH	NC		06/29/2023				51			51		260	260			
100114135	MENOMINEE	MI		06/29/2023				12			12		381	381			
100114136	DES MOINES	IA		06/29/2023				218			218		715	715			
100114137	MIAMI	FL		06/29/2023				476			476		6,655	6,655			
100114138	FLORISSANT	MO		06/29/2023				151			151		211	211			
100114139	ZEPHYRHILLS	FL		06/29/2023				606			606		1,725	1,725			
100114140	WALES	ME		06/29/2023				391			391		2,835	2,835			
100114141	NEWPORT NEWS	VA		06/29/2023				29			29		1,790	1,790			
100114144	SOUTHGATE	MI		06/29/2023				449			449		1,935	1,935			
100114145	PIPERSVILLE	PA		06/29/2023				371			371		2,976	2,976			
100114146	SAN ANTONIO	TX		06/29/2023				(19)			(19)		1,049	1,049			
100114147	AZUSA	CA		06/29/2023				828			828		2,732	2,732			
100114149	LATHROP	MO		06/29/2023				103			103		2,798	2,798			
100114151	STILLWATER	MN		06/29/2023				146			146		2,032	2,032			
100114152	KINSALE	VA		06/29/2023				45			45		1,517	1,517			
100114153	BALTIMORE	MD		06/29/2023				270			270		1,164	1,164			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114154	ABINGDON	VA		06/29/2023				(115)			(115)		5,980	5,980			
100114155	FORT LAUDERDALE	FL		06/29/2023				34			34		1,341	1,341			
100114156	VACHERIE	LA		06/29/2023				3			3		172	172			
100114157	STANLEY	NC		06/29/2023				(47)			(47)		906	906			
100114159	WEATHERBY	MO		06/29/2023				73			73		1,909	1,909			
100114160	RENFREW	PA		06/29/2023				274			274		2,015	2,015			
100114161	NEW OXFORD	PA		06/29/2023				69			69		2,571	2,571			
100114162	WEST COLUMBIA	SC		06/29/2023				85			85		2,036	2,036			
100114163	MARION	KY		06/29/2023				152			152		1,442	1,442			
100114164	CARTERVILLE	MO		06/29/2023				100			100		577	577			
100114165	LAKE HAVASU CITY	AZ		06/29/2023				294			294		703	703			
100114166	SANTEE	SC		06/29/2023				248			248		611	611			
100114168	OKLAHOMA CITY	OK		06/29/2023				9			9		936	936			
100114170	HOWARD CITY	MI		06/29/2023				119			119		776	776			
100114173	LONG BEACH	CA		06/29/2023				298			298		3,545	3,545			
100114175	CLARKSON	KY		06/29/2023				72			72		4,248	4,248			
100114176	AUBURN	AL		06/29/2023				(36)			(36)		2,269	2,269			
100114177	AURORA	IL		06/29/2023				(152)			(152)		1,660	1,660			
100114179	JACKSONVILLE	FL		06/29/2023				9			9		2,050	2,050			
100114180	GAINESVILLE	GA		06/29/2023				36			36		1,903	1,903			
100114181	LAKELAND	FL		06/29/2023				92			92		854	854			
100114183	ATLANTA	GA		06/29/2023				115			115		929	929			
100114185	GRAND JUNCTION	IA		06/29/2023				(63)			(63)		1,700	1,700			
100114187	BALTIMORE	MD		06/29/2023				72			72		1,272	1,272			
100114188	LAWTON	OK		06/29/2023				209			209		2,012	2,012			
100114189	LOS ANGELES	CA		06/29/2023				37			37		1,040	1,040			
100114190	LAWNDALE	NC		06/29/2023				(1)			(1)		539	539			
100114191	FRESNO	CA		06/29/2023				(16)			(16)		121	121			
100114192	KIRKWOOD	NY		06/29/2023				127			127		561	561			
100114194	WATSONVILLE	CA		06/29/2023				180			180		2,862	2,862			
100114196	DEARBORN	MI		06/29/2023				69			69		1,168	1,168			
100114197	STOCKTON	CA		06/29/2023				49			49		616	616			
100114200	WINTER GARDENS	FL		06/29/2023				24			24		208	208			
100114202	NORFOLK	VA		06/29/2023				(15)			(15)		1,279	1,279			
100114204	BAKERSFIELD	CA		06/29/2023				67			67		1,058	1,058			
100114205	GREENVILLE	PA		06/29/2023				(117)			(117)		3,302	3,302			
100114206	PHARR	TX		06/29/2023				(262)			(262)		4,437	4,437			
100114207	LAUDERDILL	FL		06/29/2023				49			49		1,540	1,540			
100114208	FORTSON	GA		06/29/2023				(272)			(272)		4,170	4,170			
100114209	OAKLAND	CA		06/29/2023				74			74		1,354	1,354			
100114213	ISLAND LAKE	IL		06/29/2023				6			6		728	728			
100114214	KANNAPOLIS	NC		06/29/2023				(76)			(76)		1,811	1,811			
100114215	MESQUITE	TX		06/29/2023				182			182		1,832	1,832			
100114217	NORFOLK	VA		06/29/2023				216			216		1,141	1,141			
100114218	THOMSON	GA		06/29/2023				70			70		2,733	2,733			
100114219	PINE TOP	KY		06/29/2023				(53)			(53)		2,507	2,507			
100114220	PHILADELPHIA	PA		06/29/2023				(33)			(33)		1,510	1,510			
100114223	HOLIDAY	FL		06/29/2023				(77)			(77)		1,015	1,015			
100114224	KANSAS CITY	MO		06/29/2023				96			96		1,362	1,362			
100114225	SAINT LOUIS	MO		06/29/2023				82			82		312	312			
100114226	COWETA	OK		06/29/2023				(46)			(46)		1,154	1,154			

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100114228	LOUISVILLE	KY		06/29/2023				(33)			(33)		1,441	1,441			
100114229	SAINT MARYS	GA		06/29/2023				(13)			(13)		631	631			
100114230	WAPATO	WA		06/29/2023				534			534		5,309	5,309			
100114231	DOUGLASVILLE	GA		06/29/2023				107			107		1,161	1,161			
100114233	CORPUS CHRISTI	TX		06/29/2023				98			98		1,601	1,601			
100114234	SAN ANTONIO	TX		06/29/2023				11			11		185	185			
100114235	SMYRNA	GA		06/29/2023				47			47		1,290	1,290			
100114236	HOUSTON	TX		06/29/2023				94			94		1,498	1,498			
100114238	NORTH HUNTINGTON	PA		06/29/2023				55			55		1,899	1,899			
100114239	BRIDGEPORT	CT		06/29/2023				494			494		4,060	4,060			
100114243	WICHITA	KS		06/29/2023				92			92		1,556	1,556			
100114244	GOLD CREEK	MT		06/29/2023				869			869		7,164	7,164			
100114245	PITTSBURGH	PA		06/29/2023				150			150		752	752			
100114246	MIAMI	FL		06/29/2023				35			35		2,436	2,436			
100114247	RAHWAY	NJ		06/29/2023				179			179		3,584	3,584			
100114248	LOS ANGELES	CA		06/29/2023				17			17		6,005	6,005			
100114249	BRIDGEPORT	CT		06/29/2023				128			128		2,582	2,582			
100114251	ROYAL PALM BEACH	FL		06/29/2023				693			693		2,110	2,110			
100114253	SAVAGE	MN		06/29/2023				104			104		1,829	1,829			
100114254	RICHMOND	VA		06/29/2023				26			26		5,124	5,124			
100114255	PUEBLO	CO		06/29/2023				158			158		2,076	2,076			
100114256	LENOIR	NC		06/29/2023				69			69		888	888			
100114257	SLAUGHTER	LA		06/29/2023				12			12		1,288	1,288			
100114259	ROCK SPRING	GA		06/29/2023				295			295		1,791	1,791			
100114260	PRIMGHAR	IA		06/29/2023				78			78		1,826	1,826			
100114262	AKRON	OH		06/29/2023				62			62		1,918	1,918			
100114263	MILANO	TX		06/29/2023				23			23		1,780	1,780			
100114264	INDIANAPOLIS	IN		06/29/2023				116			116		1,659	1,659			
100114266	REDWOOD	NY		06/29/2023				134			134		1,740	1,740			
100114267	WASHINGTON	DC		06/29/2023				(87)			(87)		3,120	3,120			
100114268	WINTERVILLE	NC		06/29/2023				96			96		1,520	1,520			
100114271	LOS ANGELES	CA		06/29/2023				3,337			3,337		16,599	16,599			
100114272	MIDDLETOWN	OH		06/29/2023				(22)			(22)		501	501			
100114274	LOUISVILLE	KY		06/29/2023				36			36		1,088	1,088			
100114275	FREMONT	IN		06/29/2023				129			129		1,810	1,810			
100114276	CLEARWATER	KS		06/29/2023				18			18		1,267	1,267			
100114278	SUMMERHILL	PA		06/29/2023				418			418		1,710	1,710			
100114279	FREDERICK	MD		06/29/2023				391			391		977	977			
100114280	BISHOPVILLE	SC		06/29/2023				70			70		226	226			
100114281	VISALIA	CA		06/29/2023				35			35		539	539			
100114282	KALKASKA	MI		06/29/2023				183			183		1,161	1,161			
100114284	PIXLEY	CA		06/29/2023				515			515		1,069	1,069			
100114285	MONTGOMERY	AL		06/29/2023				113			113		613	613			
100114287	SPRINGFIELD	MO		06/29/2023				(18)			(18)		956	956			
100114289	AUBURN	GA		06/29/2023				381			381		1,378	1,378			
100114290	ELGIN	IL		06/29/2023				157			157		2,405	2,405			
100114291	EGG HARBOR TOWNSHIP	NJ		06/29/2023				600			600		1,289	1,289			
100114292	ROMEOVILLE	IL		06/29/2023				273			273		697	697			
100114293	BROOKLYN	NY		06/29/2023				636			636		1,610	1,610			
100114295	GLENDALE	AZ		06/29/2023				288			288		888	888			
100114297	ROCKAWAY	NJ		06/29/2023				1,247			1,247		2,550	2,550			

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100114298	BOLINGBROOK	IL		06/29/2023				232			232		584	584			
100114304	WEST ORANGE	NJ		06/29/2023				830			830		2,702	2,702			
100114305	PHILADELPHIA	PA		06/29/2023				527			527		1,294	1,294			
100114307	TORRINGTON	CT		06/29/2023				1,088			1,088		2,830	2,830			
100114308	DENVER	CO		06/29/2023				400			400		1,323	1,323			
100114309	HOUSTON	TX		06/29/2023				269			269		652	652			
100114311	SACRAMENTO	CA		06/29/2023				206			206		1,081	1,081			
100114314	MABLETON	GA		06/29/2023				208			208		722	722			
100114316	CHESAPEAKE	VA		06/29/2023				31			31		651	651			
100114318	SAINT LOUIS	MO		06/29/2023				11			11		1,064	1,064			
100114319	GLENDALE HEIGHTS	IL		06/29/2023				54			54		619	619			
100114320	RICHLAND	NJ		06/29/2023				478			478		1,037	1,037			
100114321	ROSELLE	NJ		06/29/2023				736			736		1,957	1,957			
100114323	EAST WALPOLE	MA		06/29/2023				895			895		3,690	3,690			
100114324	BELLFLOWER	CA		06/29/2023				578			578		2,614	2,614			
100114325	BRONX	NY		06/29/2023				972			972		2,269	2,269			
100114327	GREENVILLE	KY		06/29/2023				23			23		131	131			
100114329	ATLANTA	GA		06/29/2023				436			436		1,264	1,264			
100114331	ROCK HILL	SC		06/29/2023				109			109		1,499	1,499			
100114332	NEWBURG	MO		06/29/2023				97			97		628	628			
100114333	FLAGSTAFF	AZ		06/29/2023				41			41		876	876			
100114335	LIMA	OH		06/29/2023				(2)			(2)		569	569			
100114336	MOUND	MN		06/29/2023				43			43		408	408			
100114340	NEWNAN	GA		06/29/2023				452			452		1,331	1,331			
100114342	BOWIE	MD		06/29/2023				921			921		2,492	2,492			
100114343	PEEBLES	OH		06/29/2023				65			65		1,180	1,180			
100114345	KANSAS CITY	KS		06/29/2023				168			168		1,747	1,747			
100114346	DUNDALK	MD		06/29/2023				102			102		3,828	3,828			
100114347	NAMPA	ID		06/29/2023				74			74		1,663	1,663			
100114349	BALDWIN PARK	CA		06/29/2023				3			3		111	111			
100114350	FLORISSANT	MO		06/29/2023				372			372		989	989			
100114351	WESTWEGO	LA		06/29/2023				63			63		1,173	1,173			
100114352	RUSHVILLE	MO		06/29/2023				183			183		687	687			
100114355	CHICAGO	IL		06/29/2023				50			50		3,376	3,376			
100114360	EUNICE	LA		06/29/2023				157			157		1,017	1,017			
100114361	CANTON	OH		06/29/2023				75			75		756	756			
100114362	SOUTH GIBSON	PA		06/29/2023				1,150			1,150		2,899	2,899			
100114364	MILACA	MN		06/29/2023				78			78		3,247	3,247			
100114366	HOUSTON	TX		06/29/2023				42			42		191	191			
100114367	LONGVILLE	LA		06/29/2023				35			35		345	345			
100114368	MACOMB	MI		06/29/2023				70			70		549	549			
100114369	DETROIT	MI		06/29/2023				36			36		1,110	1,110			
100114370	FLORENCE	NJ		06/29/2023				12			12		287	287			
100114371	DAYTON	OH		06/29/2023				7			7		99	99			
100114372	GATLINBURG	TN		06/29/2023				94			94		2,229	2,229			
100114373	COUNTRY CLUB HILLS	IL		06/29/2023				587			587		1,078	1,078			
100114374	POUGHKEEPSIE	NY		06/29/2023				412			412		979	979			
100114375	SACO	ME		06/29/2023				357			357		2,359	2,359			
100114377	WINTER HAVEN	FL		06/29/2023				12			12		120	120			
100114378	BALTIMORE	MD		06/29/2023				14			14		79	79			
100114380	MONCKS CORNER	SC		06/29/2023				10			10		301	301			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114381	COWETA	OK		06/29/2023				118			118		2,060	2,060			
100114383	HYATTSVILLE	MD		06/29/2023				170			170		466	466			
100114384	BRENTWOOD	NY		06/29/2023				684			684		1,794	1,794			
100114385	LAFAYETTE	LA		06/29/2023				298			298		779	779			
100114388	TRENTON	NJ		06/29/2023				167			167		3,017	3,017			
100114390	WINTER HAVEN	FL		06/29/2023				40			40		1,004	1,004			
100114391	NEWCOMERSTOWN	OH		06/29/2023				12			12		166	166			
100114392	FORT WORTH	TX		06/29/2023				4			4		103	103			
100114393	FAIRBURN	GA		06/29/2023				394			394		2,228	2,228			
100114398	WADENA	MN		06/29/2023				29			29		190	190			
100114400	WATERFORD	CT		06/29/2023				107			107		813	813			
100114401	TYLER	TX		06/29/2023				13			13		246	246			
100114403	CEDAR RAPIDS	IA		06/29/2023				1,151			1,151		2,936	2,936			
100114404	PHILADELPHIA	PA		06/29/2023				80			80		309	309			
100114405	SEYMOUR	CT		06/29/2023				56			56		391	391			
100114406	COLUMBIA FALLS	MT		06/29/2023				39			39		350	350			
100114407	PITTSBURGH	PA		06/29/2023				20			20		62	62			
100114408	LUTZ	FL		06/29/2023				229			229		566	566			
100114410	KAUKAUNA	WI		06/29/2023				113			113		1,513	1,513			
100114412	WINDSOR MILL	MD		06/29/2023				425			425		1,364	1,364			
100114414	DES MOINES	IA		06/29/2023				147			147		903	903			
100114415	BATON ROUGE	LA		06/29/2023				238			238		1,268	1,268			
100114420	CLOSTER	NJ		06/29/2023				968			968		3,114	3,114			
100114421	HILLSBORO	ND		06/29/2023				271			271		1,044	1,044			
100114423	SECAUCUS	NJ		06/29/2023				579			579		2,118	2,118			
100114424	COHOES	NY		06/29/2023				242			242		832	832			
100114425	DANIELSON	CT		06/29/2023				390			390		1,092	1,092			
100114427	SARATOGA	CA		06/29/2023				881			881		3,343	3,343			
100114428	MARTINSBURG	WV		06/29/2023				348			348		1,157	1,157			
100114429	KANNAPOLIS	NC		06/29/2023				204			204		611	611			
100114430	SARASOTA	FL		06/29/2023				783			783		2,631	2,631			
100114431	NORTH RIVERSIDE	IL		06/29/2023				773			773		1,570	1,570			
100114432	ZIRCONIA	NC		06/29/2023				86			86		2,297	2,297			
100114435	EDMOND	OK		06/29/2023				122			122		4,553	4,553			
100114437	COVINGTON	GA		06/29/2023				326			326		2,781	2,781			
100114438	NAZARETH	PA		06/29/2023				80			80		721	721			
100114439	TRINITY	FL		06/29/2023				195			195		604	604			
100114441	BLAINE	TN		06/29/2023				27			27		438	438			
100114442	NORTH LAUDERDALE	FL		06/29/2023				9			9		188	188			
100114443	LAWRENCEVILLE	GA		06/29/2023				346			346		1,235	1,235			
100114444	LAFAYETTE	LA		06/29/2023				46			46		990	990			
100114445	MANTENO	IL		06/29/2023				791			791		5,474	5,474			
100114446	PITTSBURGH	PA		06/29/2023				14			14		110	110			
100114447	HANOVER PARK	IL		06/29/2023				8			8		472	472			
100114448	BLY	OR		06/29/2023				(107)			(107)		2,001	2,001			
100114449	BEACH PARK	IL		06/29/2023				344			344		2,929	2,929			
100114450	DENVILLE	NJ		06/29/2023				38			38		360	360			
100114452	MADISON	ME		06/29/2023				11			11		152	152			
100114453	PENSACOLA	FL		06/29/2023				11			11		653	653			
100114454	MT LAUREL	NJ		06/29/2023				298			298		3,200	3,200			
100114455	HARTFORD CITY	IN		06/29/2023				(58)			(58)		1,435	1,435			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114457	CAPE MAY COURT HOUSE	NJ		06/29/2023				217			217		876	876			
100114458	DECATUR	GA		06/29/2023				12			12		703	703			
100114460	CARROLLTON	GA		06/29/2023				242			242		673	673			
100114461	LATROBE	PA		06/29/2023				44			44		883	883			
100114464	WICHITA	KS		06/29/2023				(15)			(15)		490	490			
100114465	LONGVIEW	TX		06/29/2023				235			235		866	866			
100114466	SAN DIEGO	CA		06/29/2023				966			966		22,767	22,767			
100114467	DURHAM	NC		06/29/2023				80			80		2,596	2,596			
100114468	BROWN SUMMIT	NC		06/29/2023				116			116		3,323	3,323			
100114469	SHELBY TWP	MI		06/29/2023				317			317		1,623	1,623			
100114471	LAKELAND	FL		06/29/2023				51			51		699	699			
100114474	GIBSONTON	FL		06/29/2023				240			240		1,830	1,830			
100114475	SAN FRANCISCO	CA		06/29/2023				1,166			1,166		4,262	4,262			
100114476	BALTIMORE	MD		06/29/2023				351			351		1,093	1,093			
100114477	GLENSIDE	PA		06/29/2023				175			175		949	949			
100114478	BETHEL	CT		06/29/2023				616			616		1,663	1,663			
100114479	BELLEFONTE	PA		06/29/2023				(68)			(68)		2,757	2,757			
100114482	COLUMBUS	OH		06/29/2023				184			184		1,019	1,019			
100114485	GORHAM	ME		06/29/2023				602			602		2,210	2,210			
100114486	APPLE VALLEY	CA		06/29/2023				86			86		1,020	1,020			
100114487	WHITESVILLE	KY		06/29/2023				657			657		27,530	27,530			
100114488	SEATTLE	WA		06/29/2023				106			106		2,850	2,850			
100114489	HAMILTON	MO		06/29/2023				27			27		914	914			
100114490	KING CITY	CA		06/29/2023				(21)			(21)		2,692	2,692			
100114491	MAYWOOD	CA		06/29/2023				123			123		2,273	2,273			
100114492	FAIRFAX	VA		06/29/2023				135			135		2,996	2,996			
100114493	OMAHA	NE		06/29/2023				5			5		1,694	1,694			
100114494	BIRMINGHAM	AL		06/29/2023				191			191		536	536			
100114500	VACAVILLE	CA		06/29/2023				746			746		2,445	2,445			
100114501	NAMPA	ID		06/29/2023				51			51		2,275	2,275			
100114502	REMSEN	NY		06/29/2023				22			22		477	477			
100114504	LEHIGHTON	PA		06/29/2023				115			115		1,645	1,645			
100114507	TRENTON	NJ		06/29/2023				229			229		630	630			
100114508	CLAREMORE	OK		06/29/2023				229			229		1,128	1,128			
100114509	DECATUR	GA		06/29/2023				325			325		814	814			
0299999. Mortgages with partial repayments						7,825,105,420		(8,888)			(8,888)		149,357,988	156,345,162	(1,247,486)		(1,247,486)
100010956	RIVERDALE	IL		01/27/2017		51,850		4,521			4,521		57,111	57,111			
100012761	WORCESTER	MA		05/25/2017		147,050		26,844			26,844		187,353	125,000			
100026219	RIDGECREST	CA		09/20/2018		167,676		32,789			32,789		200,465	176,300			
100029071	STOCKTON	CA		10/26/2018		226,230		44,323			44,323		270,553	270,553			
100029822	WARETOWN	NJ		10/26/2018		85,245		17,155			17,155		102,400	102,400			
100045614	TRUXTON	AZ		11/25/2020		38,583		5,683			5,683		44,266	44,266			
100055801	MEMPHIS	TN		03/23/2021		52,625		(3,668)			(3,668)		46,322	43,438			
0499999. Mortgages transferred						769,259		127,645			127,645		908,470	819,067			
0599999 - Totals						8,233,807,830		(268,588)			(268,588)		629,896,112	629,521,253	(1,220,759)	(7,260,861)	(8,481,620)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLANDS	CYM	Purchase		06/27/2023		12,920,170				
000000-00-0	Cibus Fund L.P, 50139898	ST PETER PORT	GGY	Contribution		12/27/2022			441,951			5.870
000000-00-0	Gryphon Partners IV, L.P. 50139900	WILMINGTON	DE	Contribution		12/27/2022			4,583,476			
000000-00-0	Hollyport Secondary Opportunities VI, L.P. 50167298	JERSEY	GBR	Purchase		06/27/2023		8,982,568	4,491,284			
000000-00-0	L Catteron VIII Offshore, L.P. 50139895	WILMINGTON	DE	Contribution		12/27/2022			267,273			0.260
000000-00-0	Riverside Micro-Cap Fund IV, L.P. 50139896	WILMINGTON	DE	Contribution		12/27/2022			8,372,794			0.620
000000-00-0	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Purchase		06/27/2023		8,502,236				
000000-00-0	Warwick European Opportunities Fund II (USD) LP 50139893	CAYMAN ISLAND	CYM	Contribution		12/27/2022			5,435,041			9.430
000000-00-0	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLAND	CYM	Contribution		12/27/2022			6,857,532			
1999999. Joint Venture Interests - Common Stock - Unaffiliated								30,404,974	30,449,351			XXX
000000-00-0	A-A SPN-7 (RRH - IAFAMD), L.P. 50139891	CAYMAN ISLANDS	CYM	Contribution		12/27/2022			5,634,440			0.940
000000-00-0	AltsCo - Core (A-A Offshore AAA) 50123065	CAYMAN ISLANDS	CYM	Contribution		03/31/2022			88,402,695			
000000-00-0	AltsCo - Core (A-A Offshore AAA) 50158284	CAYMAN ISLANDS	CYM	Purchase		04/03/2023		10,000,000				
000000-00-0	AltsCo - Core (A-A Offshore AAA) 50158285	CAYMAN ISLANDS	CYM	Purchase		04/03/2023		150,000,000	150,000,000			
000000-00-0	AP Highlands Co-Invest, L.P. 50167300	WILMINGTON	DE	Purchase		06/27/2023		22,438,453				
000000-00-0	Motive Capital Fund II-B, LP 50139890	WILMINGTON	DE	Contribution		12/27/2022			2,206,279			1.320
2099999. Joint Venture Interests - Common Stock - Affiliated								182,438,453	246,243,414			XXX
000000-00-0	AAIA RML, LLC 999999996	West Des Moines	IA	Contribution		01/01/2022		176,300	642,767			
2199999. Joint Venture Interests - Real Estate - Unaffiliated								176,300	642,767			XXX
000000-00-0	Builders Capital 50138689	Puyallup	WA	Purchase		05/17/2023		312,000,000				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								312,000,000				XXX
000000-00-0	Italian AIF 50131317	LUXEMBOURG	LUX	Contribution		07/05/2022			3,029,291			42.970
000000-00-0	Italian AIF 50131319	LUXEMBOURG	LUX	Contribution		07/05/2022			6,442,495			57.030
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									9,471,786			XXX
000000-00-0	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLAND	CYM	Contribution		12/27/2022			5,019,586			0.920
2599999. Joint Venture Interests - Other - Unaffiliated									5,019,586			XXX
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY CO 29226RAA5	Des Moines	IA	Purchase		08/15/2019		6,546,670				
575767-AN-8	MASS MUTUAL LIFE 575767AN8	Springfield	MA	Reclass from Sch D		10/10/2019		2,619,000				
575767-AT-5	MASS MUTUAL LIFE 575767AT5	Springfield	MA	Reclass from Sch D		01/19/2023		7,510,572				
2799999. Surplus Debentures, etc - Unaffiliated								16,676,242				XXX
	Citi - ESG LIHTC Partners I, LLC 50139063	WILMINGTON	DE	Contribution		02/08/2023			6,568,582			
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									6,568,582			XXX
	GENESIS FINANCIAL GNFL_20 37187AAL8	WILMINGTON	DE	Purchase		06/13/2023		6,693,428				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								6,693,428				XXX
6099999. Total - Unaffiliated								365,950,944	42,680,286			XXX
6199999. Total - Affiliated								182,438,453	255,715,200			XXX
6299999 - Totals								548,389,397	298,395,486			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	L Catteron VIII Offshore, L.P. 50139895	WILMINGTON	DE	Distribution	12/27/2022	04/17/2023	67,363							67,363	67,363				95,557
000000-00-0	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	06/21/2023	28,591							28,591	28,591				(6,998)
000000-00-0	Riverside Micro-Cap Fund IV, L.P. 50139896	WILMINGTON	DE	Distribution	12/27/2022	05/08/2023	340,780							340,780	340,780				(10,018)
000000-00-0	Warwick European Opportunities Fund II (USD) LP 50139893	CAYMAN ISLANDS	CYM	Distribution	12/27/2022	06/06/2023	660,180							660,180	660,180				2
000000-00-0	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLANDS	CYM	Distribution	12/27/2022	04/06/2023	48,113							48,113	48,113				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,145,026							1,145,026	1,145,026				78,543
000000-00-0	AltsCo - Core (A-A Offshore AAA) 50123066	CAYMAN ISLANDS	CYM	Distribution	04/01/2022	04/03/2023	90,000,000							90,000,000	90,000,000				
2099999. Joint Venture Interests - Common Stock - Affiliated							90,000,000							90,000,000	90,000,000				
000000-00-0	AAIA RML, LLC 999999996	West Des Moines	IA	Distributions			586,193							586,193	450,997		(135,196)	(135,196)	
2299999. Joint Venture Interests - Real Estate - Affiliated							586,193							586,193	450,997		(135,196)	(135,196)	
BAN10Y-ZQ-0	LAKEVIEW/BAYVIEW EBO BAN10YZQ0	Horsham	PA	Distribution			137,705,636		411,982			411,982		138,118,118	138,118,118				1,148,912
BANQZ5-HQ-7	MFA FINANCIAL INC BANQZ5HQ7	New York	NY	Distribution			9,043,201		(6)			(6)		9,043,195	9,043,195				221,634
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							146,748,837		411,976			411,976		147,161,313	147,161,313				1,370,546
000000-00-0	Italian AIF 50131317	LUXEMBOURG	LUX	Distribution	07/05/2022	06/22/2023	788,282							788,282	788,282	102,132		102,132	926,672
000000-00-0	Italian AIF 50131319	LUXEMBOURG	LUX	Distribution	07/05/2022	06/22/2023	1,096,428							1,096,428	1,096,428	138,388		138,388	1,287,180
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							1,884,709							1,884,709	1,884,709	240,520		240,520	2,213,852
37187A-AL-8	GENESIS FINANCIAL GNFL_20 37187AAL8			Paydown	06/13/2023	06/17/2023	238,698							238,698	238,698				3,829
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							238,698							238,698	238,698				3,829
BANQZF-HM-4	MidCap Class B Notes	DUBLIN	IRL	Sale	03/02/2023	04/03/2023	7,914,509							7,914,509	26,588,809		18,674,301	18,674,301	
BANQZF-HN-2	MidCap Class C Notes	DUBLIN	IRL	Sale	03/02/2023	04/03/2023	8,446							8,446	8,446				
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							7,922,954							7,922,954	26,597,255		18,674,301	18,674,301	
6099999. Total - Unaffiliated							148,132,561		411,976			411,976		148,545,037	148,545,037				1,452,918
6199999. Total - Affiliated							100,393,857							100,393,857	118,932,961	240,520	18,539,104	18,779,624	2,213,852
6299999 - Totals							248,526,418		411,976			411,976		248,938,894	267,477,998	240,520	18,539,104	18,779,624	3,666,769

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

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38376G-W5-5	GNR 2019-50 Z GNR 2011-86 Z 3.634% 04/16/53		06/01/2023	Interest Capitalization		11,985	11,985		1.A
38378B-AP-4	GNR 2019-50 Z GNR 2011-164 Z 3.482% 07/16/53		06/01/2023	Interest Capitalization		8,458	8,458		1.A
38378B-AX-7	GNR 2019-50 Z GNR 2011-161 Z 3.742% 04/16/53		06/01/2023	Interest Capitalization		4,823	4,823		1.A
38378B-CP-2	GNR 2019-50 Z GNR 2012-2 Z 3.419% 12/16/51		06/01/2023	Interest Capitalization		4,503	4,503		1.A
38378B-SW-0	GNR 2019-50 Z GNR 2012-46 Z 3.454% 09/16/53		06/01/2023	Interest Capitalization		4,470	4,470		1.A
38378X-SN-2	GNR 2019-50 Z GNR 2014-134 Z 2.606% 11/16/55		06/01/2023	Interest Capitalization		11,906	11,906		1.A
38379K-3D-8	GNR 2019-50 Z GNR 2015-174 Z 3.000% 11/16/55		06/01/2023	Interest Capitalization		16,860	16,860		1.A
38379K-5Y-0	GNR 2019-50 Z GNR 2015-163 Z 3.002% 12/16/57		06/01/2023	Interest Capitalization		43,271	43,271		1.A
38379K-F8-6	GNR 2019-50 Z GNR 2015-120 Z 3.250% 03/16/57		06/01/2023	Interest Capitalization		24,087	24,087		1.A
38379K-GQ-5	GNR 2019-50 Z GNR 2015-58 Z 3.243% 01/16/55		06/01/2023	Interest Capitalization		23,329	23,329		1.A
38379K-J6-6	GNR 2019-50 Z GNR 2015-130 Z 2.908% 07/16/57		06/01/2023	Interest Capitalization		31,713	31,713		1.A
38379K-KQ-0	GNR 2019-50 Z GNR 2015-59 Z 3.250% 06/16/56		06/01/2023	Interest Capitalization		16,644	16,644		1.A
38379K-RH-3	GNR 2019-50 Z GNR 2015-71 Z 3.250% 03/16/57		06/01/2023	Interest Capitalization		37,714	37,714		1.A
38379K-UF-3	GNR 2019-50 Z GNR 2015-93 Z 3.075% 11/16/54		06/01/2023	Interest Capitalization		57,926	57,926		1.A
38379R-B6-9	GNR 2019-50 Z GNR 2017-86 Z 2.500% 05/16/59		06/01/2023	Interest Capitalization		29,115	29,115		1.A
38379R-CB-7	GNR 2019-50 Z GNR 2015-188 Z 3.000% 07/16/57		06/01/2023	Interest Capitalization		13,848	13,848		1.A
38379R-K5-1	GNR 2019-50 Z GNR 2017-100 Z 2.500% 05/16/59		06/01/2023	Interest Capitalization		28,861	28,861		1.A
38379R-N3-3	GNR 2019-50 Z GNR 2017-108 Z 2.750% 08/16/59		06/01/2023	Interest Capitalization		32,205	32,205		1.A
38379R-YD-9	GNR 2019-50 Z GNR 2017-69 Z 2.500% 07/16/59		06/01/2023	Interest Capitalization		22,460	22,460		1.A
38379U-AH-9	GNR 2019-50 Z GNR 2015-189 ZE 3.000% 01/16/57		06/01/2023	Interest Capitalization		19,153	19,153		1.A
38379U-FK-7	GNR 2019-50 Z GNR 2016-30 Z 3.719% 08/16/55		06/01/2023	Interest Capitalization		16,973	16,973		1.A
38379U-NX-0	GNR 2019-50 Z GNR 2016-52 Z 2.998% 03/16/58		06/01/2023	Interest Capitalization		10,539	10,539		1.A
912810-TR-9	TSY INFL IX N/B US TREASURY N/B 3.625% 05/15/53		06/22/2023	Various		124,962,717	131,200,000	303,485	1.A
912810-TS-7	TSY INFL IX N/B US TREASURY N/B 3.875% 05/15/43		05/23/2023	Various		58,136,839	60,000,000	101,087	1.
912810-TS-7	TSY INFL IX N/B US TREASURY N/B 3.875% 05/15/43		06/22/2023	Various		299,725,633	307,500,000	802,978	1.A
91282C-HC-8	TSY INFL IX N/B US TREASURY N/B 3.375% 05/15/33		05/23/2023	BOFA SECURITIES, INC.		14,573,790	15,000,000	12,381	1. FE
91282C-HC-8	TSY INFL IX N/B US TREASURY N/B 3.375% 05/15/33		06/22/2023	Various		75,002,299	77,250,000	166,480	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						572,872,121	591,420,843	1,386,411	XXX
80413T-AK-5	SAUDI INT BOND Senior Unsecured 4.375% 04/16/29	D.	04/26/2023	AEL Modco AAM		3,030,450	3,000,000	3,646	1.E FE
N07727E-AA-4	Aruba government ARUBA GOVERNMENT 10.639% 06/12/27	D.	05/10/2023	MMTL Modco AAM		29,160,648	27,000,600	610,224	2.B PL
0309999999. Subtotal - Bonds - All Other Governments						32,191,098	30,000,600	613,870	XXX
3132DP-UJ-5	FR SD2389 FR SD2385 3.500% 07/01/52		06/28/2023	WELLS FARGO SECURITIES		20,207,077	21,895,419	59,604	1.A
3132DP-UN-6	FR SD2389 FR SD2389 3.500% 05/01/52		06/28/2023	WELLS FARGO SECURITIES		21,832,568	23,646,715	64,372	1.A
3140MG-MF-5	FN CB0044 FN BV3057 3.500% 02/01/52		06/23/2023	BOFA SECURITIES, INC.		11,821,067	12,775,216	32,293	1.A
3140MQ-A8-2	FN CB0044 FN BV9930 3.500% 06/01/52		06/21/2023	CITIGROUP		12,549,571	13,664,045	33,211	1.A
31400K-BN-7	FN CB0044 FN CB0044 3.000% 04/01/51		06/21/2023	CITIGROUP		48,048,127	53,786,001	86,099	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						114,458,410	125,767,396	275,579	XXX
050165-77-7	Tiger Global Private Investmen Tiger Global Private Investmen 10.210% 06/30/26		06/30/2023	PRIVATE		300,500,000	300,500,000		2.B Z
76199A-JD-1	Rfc 2003-hs2 Rfc 2003-hs2 0.000% 04/25/33		04/01/2023	Credit Suisse		(2,304)	(7,679)		6. *
576435-AR-2	Mars 2004-2 Mars 2004-2 5.250% 03/28/34		04/01/2023	Credit Suisse		(104)	(364)		6. *
576435-AV-3	Mars 2005-1 Mars 2005-1 5.000% 10/28/34		04/01/2023	Credit Suisse		(174)	(2,140)		6. *
00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 6.030% 12/26/29		04/01/2023	Credit Suisse		(3,539,098)	(5,617,616)	(6,689)	1. FM
00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 6.030% 12/26/29		04/01/2023	Credit Suisse		2,683,817	4,260,027	6,689	1.A FM
001192-AH-6	SOUTHERN GAS Senior Unsecured 5.875% 03/15/41		04/01/2023	AAIA PRT Com SA Modco AAM		1,735,351	1,292,000	21,717	2.A FE
00138C-AU-2	COREBRIDGE GF Senior Secured 5.750% 07/02/26		06/28/2023	Bank of America		999,000	1,000,000		1.F FE
00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3 6.740% 03/25/33		04/01/2023	Credit Suisse		(870,649)	(1,427,293)	(267)	1. FM
00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3 6.740% 03/25/33		04/01/2023	Credit Suisse		661,403	1,084,267	266	1.A FM
00287Y-AM-1	ABBVIE INC Senior Unsecured 4.400% 11/06/42		06/21/2023	AEL Modco AAM		1,113,088	1,250,000	6,875	2.A FE

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00287Y-AV-1	ABBVIE INC Senior Unsecured 4.300% 05/14/36		06/21/2023	AEL Modco AAM		1,378,543	1,500,000	6,629	2.A FE
00287Y-CA-5	ABBVIE INC Senior Unsecured 4.050% 11/21/39		04/01/2023	AAIA PRT Com SA Modco AAM		1,873,479	1,655,000	6,889	2.A FE
00440E-AV-9	ACE INA HOLDINGS Senior Unsecured 3.350% 05/03/26		05/09/2023	ALRe Modco - VIAC GA - AAM		1,855,997	1,900,000	1,061	1.F FE
007036-FB-7	ARMT 2004-5 CB1 ARMT 2004-5 CB1 4.089% 04/25/35		04/01/2023	Credit Suisse		(381,035)	(544,336)	(59)	1. FM
007036-FB-7	ARMT 2004-5 CB1 ARMT 2004-5 CB1 4.089% 04/25/35		04/01/2023	Credit Suisse		289,603	413,719	58	1.A FM
00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		04/01/2023	Credit Suisse		(89,795)	(108,187)		1.A FE
012873-AK-1	ENCANA CORP Senior Unsecured 7.375% 11/01/31		04/17/2023	TD Securities		3,910,680	3,600,000	123,900	2.C FE
01852T-AA-1	ALBT 2007-OA1 A1 ALBT 2007-OA1 A1 5.630% 07/25/37		04/01/2023	Credit Suisse		(1,315,906)	(1,907,109)	(2,110)	1. FM
01852T-AA-1	ALBT 2007-OA1 A1 ALBT 2007-OA1 A1 5.630% 07/25/37		04/01/2023	Credit Suisse		1,001,659	1,451,679	2,110	1.A FM
020002-BA-8	ALLSTATE CORP Senior Unsecured 4.500% 06/15/43		04/01/2023	AAIA PRT Com SA-AAM-Non Modco		634,634	500,000	813	1.G FE
02079K-AG-2	ALPHABET INC Senior Unsecured 2.250% 08/15/60		05/24/2023	BNP Paribas		1,160,440	2,000,000	12,625	1.C FE
02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9 5.850% 08/25/36		04/01/2023	Credit Suisse		(426,218)	(1,092,866)	(1,100)	1. FM
02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9 5.850% 08/25/36		04/01/2023	Credit Suisse		323,181	828,670	1,100	1.A FM
02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23 5.550% 08/25/36		04/01/2023	Credit Suisse		(425,835)	(1,091,885)	(1,036)	1. FM
02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23 5.550% 08/25/36		04/01/2023	Credit Suisse		322,875	827,885	1,036	1.A FM
02147R-AJ-9	CWALT 2006-23CB 1A9 CWALT 2006-23CB 1A9 6.000% 08/25/36		06/28/2023	Midland AAM		962,446	1,042,567	4,692	1.A FM
02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6 8.878% 10/25/36		04/01/2023	Credit Suisse		(463,714)	(526,948)	(1,225)	1. FM
02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6 8.878% 10/25/36		04/01/2023	Credit Suisse		353,039	401,181	1,225	1.A FM
02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1 5.600% 01/25/37		04/01/2023	Credit Suisse		(434,483)	(4,238,860)	(4,085)	1. FM
02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1 5.600% 01/25/37		04/01/2023	Credit Suisse		331,184	3,231,068	4,085	1.A FM
02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A 4.139% 03/25/47		04/01/2023	Credit Suisse		(1,400,500)	(1,667,262)	(155)	1. FM
02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A 4.139% 03/25/47		04/01/2023	Credit Suisse		1,047,939	1,247,546	153	1.A FM
02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1 5.800% 01/25/37		04/01/2023	Credit Suisse		(2,741,190)	(7,510,110)	(7,504)	1. FM
02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1 5.800% 01/25/37		04/01/2023	Credit Suisse		2,082,496	5,705,470	7,504	1.A FM
02150E-AA-1	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A1 6.000% 04/25/37		04/01/2023	ALRe Corporate AAM		(1,776,330)	(2,985,378)		1. FM
02150E-AA-1	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A1 6.000% 04/25/37		04/01/2023	ALRe Corporate AAM		1,776,330	2,985,378		1.A FM
02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19 5.600% 04/25/37		04/01/2023	Credit Suisse		(1,148,254)	(3,103,390)	(2,981)	1. FM
02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19 5.600% 04/25/37		04/01/2023	Credit Suisse		872,379	2,357,782	2,981	1.A FM
02150E-CB-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A4 5.480% 04/25/37		04/01/2023	Credit Suisse		(84,226)			6. FE
02150E-CC-5	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A5 5.670% 04/25/37		04/01/2023	Credit Suisse		(991,871)	(3,542,395)	(3,462)	1. FM
02150E-CC-5	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A5 5.670% 04/25/37		04/01/2023	Credit Suisse		756,038	2,700,135	3,462	1.A FM
02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.620% 08/25/37		04/01/2023	Credit Suisse		(1,417,934)	(4,573,981)	(4,417)	1. FM
02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.620% 08/25/37		04/01/2023	Credit Suisse		1,078,664	3,479,562	4,417	1.A FM
02209S-BC-6	ALTRIA GROUP INC Senior Unsecured 4.400% 02/14/26		05/09/2023	ALRe Modco - VIAC GA - AAM		991,056	1,000,000	10,389	2.B FE
02361D-BA-7	AMEREN ILLINOIS Secured 4.950% 06/01/33		05/23/2023	Mitsubishi		498,480	500,000		1. FE
02361D-BA-7	AMEREN ILLINOIS Secured 4.950% 06/01/33		05/23/2023	Mitsubishi		1,495,440	1,500,000		1.F FE
02379#-AA-3	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1B 3.930% 06/15/24		05/24/2023	MMTL Modco AAM		4,110,862	4,275,000	74,203	2.A PL
025816-DE-6	AMERICAN EXPRESS Senior Unsecured 4.990% 05/01/26		04/26/2023	Citigroup		13,500,000	13,500,000		1.F FE
025816-DF-3	AMERICAN EXPRESS Senior Unsecured 5.043% 05/01/34		04/26/2023	Citigroup		30,000,000	30,000,000		1.F FE
026874-AZ-0	AMER INTL GROUP Senior Unsecured 6.250% 05/01/36		04/17/2023	STAR Non-Modco FWH		547,068	500,000	14,410	2.B FE
03027X-CD-0	AMERICAN TOWER Senior Unsecured 5.550% 07/15/33		05/22/2023	J.P. Morgan Sec		7,473,750	7,500,000		2.C FE
031162-CR-9	AMGEN INC Senior Unsecured 3.150% 02/21/40		04/01/2023	AAIA PRT Com SA-AAM-Non Modco		654,560	616,000	6,845	2.A FE
03522A-AG-5	ANHEUSER-BUSCH Senior Unsecured 3.650% 02/01/26		05/31/2023	LSW Modco AAM		972,689	1,000,000	12,167	1.G FE
03523T-BU-1	ANHEUSER-BUSCH Senior Unsecured 5.450% 01/23/39		06/21/2023	AEL Modco AAM		2,284,404	2,200,000	49,292	1.G FE
036752-AW-3	ELEVANCE HEALTH Senior Unsecured 5.500% 10/15/32		04/06/2023	Morgan Stanley		9,373,760	8,800,000	211,078	2.B FE
037411-AW-5	APACHE CORP Senior Unsecured 5.100% 09/01/40		04/01/2023	AAIA PRT Com SA Modco AAM		5,204,277	5,000,000	82,875	2.C FE
03765#-AA-3	Apollo Total Return Fund - Inv Apollo Total Return Fund - Inv 2.500% 02/01/77		04/01/2023	Direct		180,000,000	187,692,418		2.B PL
03770D-A#-0	Apollo Debt Solutions BDC SR NTS 8.210% 01/19/26		06/13/2023	AADE - FABN		14,026,364	14,000,000	459,760	2.C PL

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03770D-A*-4	Apollo Debt Solutions BDC SR NTS 8.210% 12/21/25		06/13/2023	AADE - FABN		21,968,012	22,000,000	722,480	2.C PL
03789X-AF-5	DIN 2019-1A A2II DIN 2023-1A A2 7.824% 03/05/53		04/01/2023	Guggenheim Capital		12,800,000	12,800,000		2.B FE
04410R-AQ-9	AHT1 2018-ASHF F AHT1 2018-ASHF F 9.419% 04/15/35		06/27/2023	AADE BLIC Modco AAM		4,720,230	5,000,000	15,697	5.A
05492T-AJ-9	BBCMS 2020-C6 C BBCMS 2020-C6 C 3.045% 02/15/53		06/27/2023	BARCLAYS CAPITAL INC.		640,903	913,333	2,163	1.E
05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		04/01/2023	Credit Suisse		9,141,347	19,244,941	4,559	1.A FM
05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		04/01/2023	Interest Capitalization		(37,362)	(37,362)		1. FM
05532K-AS-0	BCAP 2009-RR13 19A2 BCAP 2009-RR13 19A2 3.993% 12/26/35		04/01/2023	ALRe Corporate AAM		(764,327)	(851,287)		1. FM
05532K-AS-0	BCAP 2009-RR13 19A2 BCAP 2009-RR13 19A2 3.993% 12/26/35		04/01/2023	ALRe Corporate AAM		764,327	851,287		1.A FM
05532V-BB-2	BCAP 2010-RR2 4A6 BCAP 2010-RR2 4A6 5.750% 08/26/37		05/18/2023	Various		708,834	881,365	2,604	6. FM
05550M-AZ-7	BBCMS 2019-C3 C BBCMS 2019-C3 C 4.178% 05/15/52		04/20/2023	BARCLAYS CAPITAL INC.		2,761,617	3,450,000	9,209	1.F
05552X-BN-7	BBCMS 2021-C12 C BBCMS 2021-C12 C 3.205% 11/15/54		05/04/2023	Barclays		699,375	1,000,000	623	1.A
05554L-AC-6	BXCMM 2021-1A C BXCMM 2021-1A C 7.860% 01/15/35		04/26/2023	AEL Modco AAM		949,920	1,000,000	1,965	1.F FE
05568Q-AF-2	BNCMT 2007-3 M1 BNCMT 2007-3 M1 5.420% 07/25/37		04/01/2023	Credit Suisse		(181,530)	(347,425)	(403)	6. FM
05568Q-AF-2	BNCMT 2007-3 M1 BNCMT 2007-3 M1 5.420% 07/25/37		06/26/2023	Interest Capitalization		20,167	20,167		6. FM
055984-AA-6	BSPRT 2022-FL9 AS BSPRT 2022-FL9 A 7.443% 07/15/39		05/17/2023	AADE - CATALINA		8,674,119	8,750,000	3,575	1.A FE
05610M-AE-2	BX 2022-CSMO C BX 2022-CSMO D 9.484% 06/15/27		05/25/2023	AEL Modco AAM		6,943,734	7,000,000	18,271	1.A
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 7.900% 07/01/29		04/24/2023	MMTL Modco AAM		44,000,000	44,000,000		1.C FE
059165-EQ-9	BALTIMORE GAS Senior Unsecured 5.400% 06/01/53		05/08/2023	Scotia Capital		9,995,100	10,000,000		1.F FE
05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500% 12/25/35		04/01/2023	Credit Suisse		(879,039)	(1,071,999)	(163)	1. FM
05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500% 12/25/35		04/01/2023	Credit Suisse		666,864	813,249	163	1.A FM
06051G-DN-6	BAFC 2005-D A2 BAFC 2005-D A2 4.466% 05/25/35		04/01/2023	Credit Suisse		(911,922)	(1,098,701)	(113)	1. FM
06051G-DN-6	BAFC 2005-D A2 BAFC 2005-D A2 4.466% 05/25/35		04/01/2023	Credit Suisse		686,359	826,938	111	1.A FM
06051G-GM-5	BANK OF AMER CRP Senior Unsecured 4.244% 04/24/38		04/01/2023	Various		2,805,078	2,625,000	19,805	1.G FE
06051G-HJ-6	BANK OF AMER CRP Senior Unsecured 4.078% 04/23/40		04/01/2023	Various		3,591,205	3,035,000	22,347	1.E FE
06051G-JH-3	BANK OF AMER CRP Senior Unsecured 0.810% 10/24/24		06/06/2023	MMTL Modco AAM		4,905,161	5,000,000	4,725	1.G FE
06051G-LG-2	BANK OF AMER CRP Senior Unsecured 5.202% 04/25/29		04/19/2023	Bank of America		5,000,000	5,000,000		1. FE
06051G-LG-2	BANK OF AMER CRP Senior Unsecured 5.202% 04/25/29		04/19/2023	Bank of America		3,500,000	3,500,000		1.E FE
06051G-LH-0	BANK OF AMER CRP Senior Unsecured 5.288% 04/25/34		04/19/2023	Bank of America		20,000,000	20,000,000		1.E FE
06406R-BQ-9	BANK OF NY MELLO Senior Unsecured 4.947% 04/26/27		04/19/2023	Goldman Sachs		26,000,000	26,000,000		1.E FE
06406R-BR-7	BANK OF NY MELLO Senior Unsecured 4.967% 04/26/34		04/19/2023	Goldman Sachs		9,000,000	9,000,000		1.E FE
065405-AH-5	BANK 2019-BN16 C BANK 2019-BN16 C 4.786% 02/15/52		05/03/2023	Deutsche Bank		1,855,557	2,165,000	1,151	2.C
06540R-AK-0	BANK 2017-BNK9 C BANK 2017-BNK9 C 4.262% 11/15/54		04/01/2023	AAIA PRT Com SA Modco AAM		18,409,179	18,303,000	60,458	3.A
06541L-BU-9	BANK 2022-BNK40 B BANK 2022-BNK40 B 3.394% 03/15/64		06/26/2023	BOFA SECURITIES, INC.		1,756,494	2,250,000	5,917	1.A
07324F-AD-2	BAYV 2007-B 1A3 BAYV 2007-B 1A3 7.719% 08/28/47		04/01/2023	Credit Suisse		(1,194,275)	(6,164,000)	(1,322)	1. FM
07324F-AD-2	BAYV 2007-B 1A3 BAYV 2007-B 1A3 7.719% 08/28/47		04/01/2023	Credit Suisse		910,238	4,698,000	1,322	1.A FM
07335C-AJ-3	BBCMS 2019-C4 C BBCMS 2019-C4 C 3.469% 08/15/52		05/04/2023	Barclays		1,051,750	1,400,000	944	2.A
07336G-AK-0	BVINV 2021-4 A11 BVINV 2021-4 A11 5.000% 10/25/51		04/01/2023	Credit Suisse		(119,844)	(151,701)		1.A
07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 4.376% 02/25/36		04/01/2023	Credit Suisse		(796,432)	(1,305,627)	(139)	1. FM
07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 4.376% 02/25/36		04/01/2023	Credit Suisse		603,186	988,829	139	1.A FM
07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1 5.590% 04/25/36		04/01/2023	Credit Suisse		(748,867)	(1,325,429)	(1,446)	1. FM
07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1 5.590% 04/25/36		04/01/2023	Credit Suisse		566,413	1,002,500	1,446	1.A FM
07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.363% 07/25/35		04/01/2023	Credit Suisse		(812,511)	(1,240,475)	(121)	1. FM
07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.363% 07/25/35		04/01/2023	Credit Suisse		587,458	896,883	120	1.A FM
07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1 4.036% 09/25/35		04/01/2023	Credit Suisse		(669,803)	(1,633,665)	(171)	1. FM
07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1 4.036% 09/25/35		04/01/2023	Credit Suisse		505,514	1,232,962	171	1.A FM
07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A 5.370% 05/25/37		04/01/2023	Credit Suisse		(478,416)	(581,660)	(607)	1. FM
07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A 5.370% 05/25/37		04/01/2023	Credit Suisse		362,431	440,645	607	1.A FM
073879-2V-9	BSABS 2005-AQ2 M1 BSABS 2005-AQ2 M1 5.885% 09/25/35		04/01/2023	Credit Suisse		(140,107)	(144,440)	(2)	6. FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
073879-2V-9	BSABS 2005-AQ2 M1 BSABS 2005-AQ2 M1 5.885% 09/25/35		04/01/2023	Credit Suisse		1,161	1,197	2	6.A FE
073879-6S-2	BSABS 2006-HE1 1M4 BSABS 2006-HE1 1M4 6.170% 12/25/35		04/01/2023	Credit Suisse		(2,096,407)	(2,653,680)	(3,259)	1. FM
073879-6S-2	BSABS 2006-HE1 1M4 BSABS 2006-HE1 1M4 6.170% 12/25/35		04/01/2023	Credit Suisse		1,598,034	2,022,828	3,259	1.A FM
073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		04/01/2023	Credit Suisse		(709,766)	(999,670)	(166)	1. FM
073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		04/01/2023	Credit Suisse		536,337	755,405	165	1.A FM
07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.095% 12/25/35		04/01/2023	Credit Suisse		(1,872,920)	(3,405,310)	(4,125)	1. FM
07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.095% 12/25/35		04/01/2023	Credit Suisse		1,427,519	2,595,490	4,125	1.A FM
07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.095% 12/25/35		04/01/2023	Interest Capitalization		105	105		1.A FM
07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.630% 06/25/36		04/01/2023	Credit Suisse		(860,829)	(961,820)	(1,066)	1. FM
07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.630% 06/25/36		04/01/2023	Credit Suisse		656,166	733,147	1,066	1.A FM
07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.630% 06/25/36		04/25/2023	Interest Capitalization		24	24		1.A FM
07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.630% 11/25/36		04/01/2023	Credit Suisse		(688,266)	(1,223,584)	(1,352)	1. FM
07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.630% 11/25/36		04/01/2023	Credit Suisse		523,154	930,051	1,352	1.A FM
07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G 5.370% 06/25/47		04/01/2023	Credit Suisse		(2,351,407)	(2,976,464)	(3,093)	1. FM
07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G 5.370% 06/25/47		04/01/2023	Credit Suisse		1,773,653	2,245,131	3,093	1.A FM
07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A 5.590% 08/25/37		04/01/2023	Credit Suisse		(460,184)	(605,506)	(657)	1. FM
07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A 5.590% 08/25/37		04/01/2023	Credit Suisse		346,134	455,439	657	1.A FM
075887-BW-8	BECTON DICKINSON Senior Unsecured 3.700% 06/06/27		04/26/2023	AEL Modco AAM		1,944,093	2,000,000	28,778	2.B FE
08160B-AK-0	BMARK 2018-B5 XA BMARK 2018-B5 C 4.609% 07/15/51		04/20/2023	Goldman Sachs		3,291,875	4,000,000	12,164	1.C
08161N-AK-3	BMARK 2020-B16 C BMARK 2020-B16 C 3.655% 02/15/53		05/01/2023	Deutsche Bank		4,302,404	5,662,222	1,112	1.C
08162D-AJ-7	BMARK 2019-B13 C BMARK 2019-B13 C 3.839% 08/15/57		04/20/2023	BARCLAYS CAPITAL INC.		1,148,438	1,500,000	3,679	1.F
08163T-AE-2	BMARK 2023-V2 C BMARK 2023-V2 B 6.769% 05/15/55		05/09/2023	Citigroup		3,423,403	3,364,985	15,691	1.D FE
08163T-AF-9	BMARK 2023-V2 C BMARK 2023-V2 C 6.769% 05/15/55		05/09/2023	Citigroup		3,919,784	4,088,000	19,063	1.G FE
09247X-AN-1	BLACKROCK INC Senior Unsecured 3.200% 03/15/27		05/09/2023	ALRe Modco - VIAC GA - AAM		2,431,046	2,500,000	12,000	1.D FE
09247X-AT-8	BLACKROCK INC Senior Unsecured 4.750% 05/25/33		05/17/2023	J.P. Morgan Sec		10,395,420	10,500,000		1.D FE
09261H-BA-4	BLACKSTONE PRIVA Senior Unsecured 7.050% 09/29/25		05/19/2023	Tax Free Exchange		31,238,038	31,428,000	307,733	2.C FE
10373Q-AE-0	BP CAP MKTS AMER Senior Unsecured 4.234% 11/06/28		05/12/2023	Various		1,552,780	1,550,000	22,958	1.F FE
10373Q-BV-1	BP CAP MKTS AMER Senior Unsecured 4.893% 09/11/33		05/09/2023	Morgan Stanley		7,499,850	7,500,000		1.F FE
10568L-AL-0	BRAVO 2019-2 A3 BRAVO 2019-2 A3 3.500% 10/25/44		04/01/2023	Credit Suisse		(117,649)	(152,791)	(1)	1.A
11259N-AA-2	BROOKFIELD CAP Senior Unsecured 6.087% 06/14/33		06/07/2023	Deutsche Bank		1,000,000	1,000,000		1.G FE
118230-AS-0	BUCKEYE PARTNERS Junior Subordinated 9.293% 01/22/78		04/01/2023	AEL Modco AAM				245	4.B FE
12189L-AE-1	BURLINGTON NORTH Senior Unsecured 5.400% 06/01/41		04/01/2023	AAIA PRT Com SA Modco AAM		1,745,267	1,360,000	5,508	1.D FE
12189L-BK-6	BURLINGTON NORTH Senior Unsecured 5.200% 04/15/54		06/05/2023	Barclays		9,994,600	10,000,000		1.G FE
12489W-NB-6	CBASS 2007-MX1 M2 CBASS 2005-CB5 M3 5.840% 08/25/35		04/01/2023	Credit Suisse		(582,014)	(923,832)	(1,067)	1. FM
12489W-NB-6	CBASS 2007-MX1 M2 CBASS 2005-CB5 M3 5.840% 08/25/35		04/01/2023	Credit Suisse		443,792	704,431	1,067	1.A FM
12499A-QE-3	C-BASS Mortgage Loan Asset-Bac C-BASS Mortgage Loan Asset-Bac 0.000% 01/30/53		04/01/2023	Credit Suisse		(110,400)	(24)		6. *
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 6.950% 07/25/34		04/01/2023	Credit Suisse		(444,531)	(569,911)	(799)	1. FM
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 6.950% 07/25/34		04/01/2023	Credit Suisse		338,911	434,501	799	1.A FM
12528Y-AL-7	CF 2019-CF2 D CF 2019-CF2 C 3.634% 11/15/52		05/04/2023	Barclays		1,023,361	1,335,000	978	1.B
12530J-AC-6	CFMT 2022-AB2 M2 CFMT 2022-AB2 M2 2.000% 02/25/52		04/01/2023	Credit Suisse		(295,859)	(485,015)		1.E FE
12530J-AC-6	CFMT 2022-AB2 M2 CFMT 2022-AB2 M2 2.000% 02/25/52		06/25/2023	Interest Capitalization		9,587	9,587		1.E FE
125523-AH-3	CIGNA GROUP/THE Senior Unsecured 4.375% 10/15/28		04/26/2023	AEL Modco AAM		2,994,342	3,000,000	4,010	2.A FE
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.019% 07/27/36		04/01/2023	Credit Suisse		3	15		1. FM
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.019% 07/27/36		04/01/2023	Credit Suisse		884,631	4,479,147	1,152	1.A FM
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.019% 07/27/36		04/01/2023	Interest Capitalization		(49,593)	(49,593)		1. FM
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.019% 07/27/36		06/01/2023	Interest Capitalization		59,364	59,364		1.A FM
12597B-BA-6	CSAIL 2019-C17 C CSAIL 2019-C17 C 3.934% 09/15/52		05/16/2023	STONEX GROUP INC		2,349,375	3,000,000	5,573	1.C
12597N-AY-9	CSAIL 2020-C19 E CSAIL 2020-C19 C 3.614% 03/15/53		04/20/2023	Bank of America		1,735,049	2,250,000	5,368	1.G

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12597Q-AA-4	COLT 2020-3 A1 COLT 2020-3 A1 1.506% 04/27/65		04/01/2023	Various		(237,396)	(272,869)		1.A FE
126117-AX-8	CNA FINANCIAL Senior Unsecured 5.500% 06/15/33		05/17/2023	Wells Fargo		11,921,640	12,000,000		2.A FE
126405-AM-1	CSMC 2020-RPL4 XS CSMC 2020-RPL4 AIOS 0.300% 01/25/60		04/01/2023	Credit Suisse		(559,041)			1.A Z
126405-AN-9	CSMC 2020-RPL4 XS CSMC 2020-RPL4 XS 1.584% 01/25/60		04/01/2023	Credit Suisse		(725,765)		(28)	1.A Z
12641R-AS-9	CSMC 2009-8R 3A2 CSMC 2009-8R 3A2 5.500% 10/26/35		04/20/2023	AEL Modco AAM		2,872,819	4,159,323	12,074	1.A FM
12648J-DS-7	CSMC 2014-4R 16A4 CSMC 2014-4R 16A4 5.405% 02/27/36		04/01/2023	Credit Suisse		(909,555)	(937,686)	(1,233)	4. FM
12648J-DS-7	CSMC 2014-4R 16A4 CSMC 2014-4R 16A4 5.405% 02/27/36		04/01/2023	Credit Suisse		693,343	714,787	1,233	4.C FM
12648P-CN-5	CSMC 2014-6R 9A1 CSMC 2014-6R 9A1 2.750% 12/27/35		04/01/2023	Credit Suisse		(396,418)	(428,560)	(32)	1. FM
12648P-CN-5	CSMC 2014-6R 9A1 CSMC 2014-6R 9A1 2.750% 12/27/35		04/01/2023	Credit Suisse		289,095	312,535	32	1.A FM
12649Q-CA-0	CSMC 2015-2R 8AC CSMC 2015-2R 8AC 0.000% 04/27/30		04/01/2023	Various		(313,212)			6. *
12649W-AN-1	CSMC 2015-3R 3A2 CSMC 2015-3R 3A2 2.786% 03/29/37		04/01/2023	Credit Suisse		(542,853)	(3,619,022)	(2)	1.A Z
12655T-BR-9	COMM 2019-GC44 180B COMM 2019-GC44 C 3.523% 08/15/57		05/01/2023	Deutsche Bank		3,512,689	4,655,700	943	2.C
12657P-AA-3	CSMC 2021-2R 1A2 CSMC 2021-2R 1A1 6.943% 07/25/47		04/01/2023	Credit Suisse		(8,413,685)	(8,361,426)		1.A Z
12657P-AA-3	CSMC 2021-2R 1A2 CSMC 2021-2R 1A1 6.943% 07/25/47		06/02/2023	Interest Capitalization		1	1		1.A Z
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		04/01/2023	Credit Suisse		(2,968,400)	(18,267,075)		1.A Z
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		06/02/2023	Interest Capitalization		111,045	111,045		1.A Z
12657X-AP-3	CSMC 2021-JR1 PT2 CSMC 2021-JR1 PT2 0.000% 07/26/60		04/01/2023	Credit Suisse		(241,774)	(732,649)	229	6. *
12660B-AM-3	CSMC 2022-ATH1 A1A CSMC 2022-ATH1 A1A 2.870% 01/25/67		04/01/2023	Credit Suisse		(138,068)	(156,895)		1.A FE
12661N-AG-9	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B1 4.265% 03/25/67		04/01/2023	Credit Suisse		(2,992,300)	(5,204,000)		3.C FE
12661N-AH-7	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B2 4.265% 03/25/67		04/01/2023	Credit Suisse		(2,683,479)	(5,395,000)		4.C FE
12661N-AJ-3	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B3 4.273% 03/25/67		04/01/2023	Credit Suisse		(826,350)	(3,935,000)		1.A Z
12661N-AL-8	CSMC 2022-NQM3 XS CSMC 2022-NQM3 XS 0.000% 03/25/67		04/01/2023	Credit Suisse		(347,680)			1.A Z
12662T-AA-8	CSMC 2022-7R 1A2 CSMC 2022-7R 1A1 7.565% 10/25/66		05/03/2023	Piper Jaffray		57,344	57,632	80	6. Z
12662T-AA-8	CSMC 2022-7R 1A2 CSMC 2022-7R 1A1 7.565% 10/25/66		05/03/2023	Piper Jaffray		1,913,263	1,922,878	2,662	6. Z
12662T-AC-4	CSMC 2022-7R 1A2 CSMC 2022-7R 1A2 0.000% 10/25/66		04/01/2023	Credit Suisse		(1,738,915)	(13,911,317)		1.A Z
12664V-AG-8	CSMC 2022-NQM2 XS CSMC 2022-NQM2 B1 4.000% 02/25/67		04/01/2023	Credit Suisse		(1,386,091)	(2,782,000)		3.B FE
12664V-AJ-2	CSMC 2022-NQM2 XS CSMC 2022-NQM2 B3 4.097% 02/25/67		04/01/2023	Credit Suisse		(195,750)	(2,175,000)		1.A Z
12664V-AL-7	CSMC 2022-NQM2 XS CSMC 2022-NQM2 XS 0.000% 02/25/67		04/01/2023	Credit Suisse		(228,111)			1.A Z
126650-CL-2	CVS HEALTH CORP Senior Unsecured 3.875% 07/20/25		05/09/2023	AAIA Modco AAM		12,311,556	12,500,000	146,658	2.B FE
126650-CY-4	CVS HEALTH CORP Senior Unsecured 4.780% 03/25/38		04/01/2023	AAIA PRT Com SA Modco AAM		2,519,398	2,205,000	27,228	2.B FE
126650-DP-2	CVS HEALTH CORP Senior Unsecured 2.700% 08/21/40		04/01/2023	AAIA PRT Com SA Modco AAM		738,858	760,000	7,239	2.B FE
126650-DX-5	CVS HEALTH CORP Senior Unsecured 5.250% 01/30/31		05/30/2023	Wells Fargo		6,476,795	6,500,000		2.B FE
126650-DY-3	CVS HEALTH CORP Senior Unsecured 5.300% 06/01/33		05/30/2023	Goldman Sachs		2,492,325	2,500,000		2.B FE
12666C-AF-0	CWL 2006-23 M1 CWL 2006-23 M1 5.400% 05/25/37		04/01/2023	Credit Suisse		(797,539)	(1,063,386)		6. FE
12666C-AF-0	CWL 2006-23 M1 CWL 2006-23 M1 5.400% 05/25/37		05/25/2023	Interest Capitalization		11,216	11,216		6. FE
126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 5.900% 11/25/35		04/01/2023	Credit Suisse		(671,948)	(1,138,894)	(1,325)	1. FM
126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 5.900% 11/25/35		04/01/2023	Credit Suisse		510,348	864,997	1,325	1.A FM
126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 5.900% 11/25/35		05/25/2023	Interest Capitalization		598	598		1. FM
126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 5.900% 11/25/35		05/25/2023	Interest Capitalization		38,246	38,246		1.A FM
126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 6.050% 08/25/35		04/01/2023	Credit Suisse		(1,042,418)	(2,127,384)	(2,553)	1. FM
126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 6.050% 08/25/35		04/01/2023	Credit Suisse		793,799	1,619,999	2,553	1.A FM
12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.600% 12/25/36		04/01/2023	Credit Suisse		(200,301)	(308,156)		6. FM
12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.500% 03/01/38		04/01/2023	Credit Suisse		(1,394,500)	(2,129,008)	(2,034)	1. FM
12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.500% 03/01/38		04/01/2023	Credit Suisse		1,053,874	1,608,968	2,034	1.A FM
12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.500% 03/01/38		04/01/2023	Credit Suisse		(1,140,608)	(1,728,194)	(1,656)	1. FM
12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.500% 03/01/38		04/01/2023	Credit Suisse		864,663	1,310,096	1,656	1.A FM
12667F-FA-8	CWALT 2004-J2 B1 CWALT 2004-J2 B1 5.764% 04/25/34		04/01/2023	Credit Suisse		(681,802)	(2,130,630)	(343)	1. FM
12667F-FA-8	CWALT 2004-J2 B1 CWALT 2004-J2 B1 5.764% 04/25/34		04/01/2023	Credit Suisse		519,738	1,624,181	343	1.A FM

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12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.500% 05/25/35		04/01/2023	Credit Suisse		(1,655,711)	(2,069,638)	(1,997)	1. FM
12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.500% 05/25/35		04/01/2023	Credit Suisse		1,250,877	1,563,597	1,997	1.A FM
12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.550% 08/25/35		04/01/2023	Credit Suisse		(1,150,338)	(2,300,677)	(2,182)	1. FM
12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.550% 08/25/35		04/01/2023	Credit Suisse		871,700	1,743,400	2,182	1.A FM
12667G-XK-4	CWALT 2005-30CB 1A1 CWALT 2005-30CB 1A1 5.500% 08/25/35		04/01/2023	Credit Suisse		(2,427,671)	(3,853,447)	(3,916)	1. FM
12667G-XK-4	CWALT 2005-30CB 1A1 CWALT 2005-30CB 1A1 5.500% 08/25/35		04/01/2023	Credit Suisse		1,840,287	2,921,091	3,916	1.A FM
12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.380% 05/25/37		04/01/2023	Credit Suisse		117,623	345,951	478	1. FM
12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.380% 05/25/37		04/01/2023	Credit Suisse		8,723,030	25,655,969	35,423	1.A FM
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 6.250% 02/25/36		04/01/2023	Credit Suisse		(1,695,365)	(2,493,184)	(2,689)	1. FM
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 6.250% 02/25/36		04/01/2023	Credit Suisse		1,278,795	1,880,580	2,689	1.A FM
126694-2A-5	CWHL 2006-10 1A13 CWHL 2006-10 1A4 5.650% 05/25/36		04/01/2023	Credit Suisse		(683,845)	(2,205,950)	(2,147)	1. FM
126694-2A-5	CWHL 2006-10 1A13 CWHL 2006-10 1A4 5.650% 05/25/36		04/01/2023	Credit Suisse		521,269	1,681,512	2,147	1.A FM
126694-M7-0	CWHL 2006-0A5 1A2 CWHL 2006-0A5 1A2 5.804% 04/25/46		04/25/2023	Interest Capitalization		2,958	2,958		1.A FM
126694-TQ-1	CWHL 2005-30 A8 CWHL 2005-30 A1 5.800% 01/25/36		04/01/2023	Credit Suisse		(544,029)	(1,099,049)	(1,100)	1. FM
126694-TQ-1	CWHL 2005-30 A8 CWHL 2005-30 A1 5.800% 01/25/36		04/01/2023	Credit Suisse		413,954	836,271	1,100	1.A FM
12670F-AF-7	CWL 2007-9 M1 CWL 2007-9 M1 5.410% 06/25/47		04/01/2023	Credit Suisse		(707,820)	(4,548,239)	(4,818)	1. FM
12670F-AF-7	CWL 2007-9 M1 CWL 2007-9 M1 5.410% 06/25/47		04/01/2023	Credit Suisse		539,627	3,467,482	4,818	1.A FM
12781*-AA-8	CGA CAP CR LSB PT TR (KIEWIT) PT CERTS 23-CTL-1 5.645% 06/30/43		05/18/2023	CGA SECURITIES LLC		62,000,000	62,000,000		1.D Z
14727Q-AC-9	CFMT 2018-RM2 C CFMT 2018-RM2 C 4.000% 10/25/68		06/26/2023	Interest Capitalization		87,282	87,282		1.G FE
14727Q-AC-9	CFMT 2018-RM2 C CFMT 2018-RM2 C 4.000% 10/25/68		05/18/2023	AEL Modco AAM		2,272,060	2,379,703	6,081	1.G FE
149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.650% 06/25/38		04/01/2023	Credit Suisse		1,310	2,619	4	5. FE
149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.650% 06/25/38		04/01/2023	Credit Suisse		(130,922)	(261,843)	(4)	5.A FE
152314-KA-7	CXHE 2004-B M6 CXHE 2004-B M6 7.025% 03/25/34		04/01/2023	Credit Suisse		(445,781)	(1,221,319)	(1,732)	5. FM
152314-KA-7	CXHE 2004-B M6 CXHE 2004-B M6 7.025% 03/25/34		04/01/2023	Credit Suisse		339,760	930,849	1,732	5.A FM
15674#-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.662% 07/16/30		04/24/2023	MMTL Modco AAM		15,169,889	15,169,889	25,828	1.A FE
16165T-AH-6	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000% 02/25/35		04/01/2023	Credit Suisse		(910,958)	(1,239,399)	(207)	1. FM
16165T-AH-6	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000% 02/25/35		04/01/2023	Credit Suisse		424	576		4. FM
16165T-AH-6	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000% 02/25/35		04/01/2023	Credit Suisse		694,037	944,267	206	4.B FM
16411Q-AG-6	CHENIERE ENERGYP Senior Unsecured 4.500% 10/01/29		04/19/2023	Bank of America		11,270,880	12,000,000	30,000	2.C FE
16411Q-AP-6	CHENIERE ENERGYP Senior Unsecured 5.950% 06/30/33		06/06/2023	Morgan Stanley		2,494,350	2,500,000		2.C FE
16678R-ED-5	CCMFC 2005-BA B1 CCMFC 2005-BA B1 5.550% 06/25/36		04/01/2023	Credit Suisse		(401,299)	(581,593)	(630)	1. FM
16678R-ED-5	CCMFC 2005-BA B1 CCMFC 2005-BA B1 5.550% 06/25/36		04/01/2023	Credit Suisse		303,872	440,395	630	1.A FM
169905-AF-3	CHOICE HOTELS Senior Unsecured 3.700% 12/01/29		04/03/2023	Deutsche Bank		5,778,432	6,400,000	81,564	2.C FE
171232-AQ-4	CHUBB CORP Senior Unsecured 6.000% 05/11/37		06/27/2023	Stifel Nicolaus		3,990,542	3,715,000	29,720	1.F FE
17260G-B@-5	CION Ares Diversified Credit F MRPS SER G 7.230% 06/01/28		04/01/2023	Direct		10,000,000	400,000		1.F PL
172967-HB-0	CITIGROUP INC Subordinated 5.500% 09/13/25		05/30/2023	AADE Lincoln Modco AAM		2,985,510	3,000,000	35,292	2.B FE
172967-MT-5	CITIGROUP INC Senior Unsecured 0.776% 10/30/24		06/06/2023	MMTL Modco AAM		19,592,320	20,000,000	15,520	1.G FE
17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 4.098% 11/25/36		04/01/2023	Credit Suisse		(1,254,771)	(1,792,530)	(204)	1. FM
17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 4.098% 11/25/36		04/01/2023	Credit Suisse		953,956	1,362,794	202	1.A FM
17311L-AA-9	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A1A 4.239% 04/25/37		05/18/2023	AEL Modco AAM		2,662,684	3,128,361	6,239	1.A FM
17312V-AW-8	CMLTI 2007-6 2A5 CMLTI 2007-6 2A5 1.500% 05/25/37		04/01/2023	Credit Suisse		(249,201)			1.A Z
17318V-AB-8	CMLTI 2011-9 1A2 CMLTI 2011-9 1A2 4.193% 04/25/37		06/28/2023	Various		972,740	1,085,623	2,774	1.A FM
17326C-BD-5	CGCMT 2017-B1 C CGCMT 2017-B1 C 4.119% 08/15/50		04/26/2023	Citigroup		5,389,402	6,330,000	20,211	1.F
17327C-AR-4	CITIGROUP INC Subordinated 6.174% 05/25/34		05/22/2023	Citigroup		1,500,000	1,500,000		2. FE
17327C-AR-4	CITIGROUP INC Subordinated 6.174% 05/25/34		05/22/2023	Citigroup		3,000,000	3,000,000		2.B FE
193938-AD-9	CASL 2023-A D CASL 2023-A C 6.060% 05/25/55		05/09/2023	BARCLAYS CAPITAL INC.		1,499,270	1,500,000		1.F FE
193938-AE-7	CASL 2023-A D CASL 2023-A D 6.890% 05/25/55		05/09/2023	BARCLAYS CAPITAL INC.		1,499,138	1,500,000		1.G FE
20030N-BE-0	COMCAST CORP Senior Unsecured 4.650% 07/15/42		04/01/2023	AAIA PRT Com SA-AAM-Non Modco		4,094,611	3,215,000	67,689	1.G FE

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20030N-EG-2	COMCAST CORP Senior Unsecured 5.500% 05/15/64		05/01/2023	Wells Fargo		9,953,000	10,000,000		1.G FE
20825C-AQ-7	CONOCOPHILLIPS Senior Unsecured 6.500% 02/01/39		04/17/2023	ALRe Modco - RLI GA - AAM		2,327,820	2,000,000	27,444	1.F FE
20826F-BC-9	CONOCOPHIL CO Senior Unsecured 3.758% 03/15/42		04/03/2023	Tax Free Exchange		8,117,208	6,500,000	12,214	1.F FE
20826F-BE-5	CONOCOPHIL CO Senior Unsecured 5.300% 05/15/53		05/09/2023	TD Securities		11,925,240	12,000,000		1.F FE
209111-EU-3	CON EDISON CO Senior Unsecured 6.750% 04/01/38		04/01/2023	AAIA PRT COM SA TX AAM MODCO		2,366,441	1,850,000	30,178	2.A FE
210371-AF-7	EXELON CORP Senior Unsecured 7.600% 04/01/32		05/30/2023	AADE Lincoln Modco AAM		4,029,109	3,500,000	43,594	2.B FE
21868*-AA-5	Core Income Funding I LLC Core Income Funding I LLC 6.950% 09/16/31		06/20/2023	Various		130,000,000	130,000,000	990,436	1.C FE
21871X-AH-2	COREBRIDGE FIN Senior Unsecured 3.900% 04/05/32		05/31/2023	Tax Free Exchange		4,323,008	5,000,000	30,333	2.A FE
21871X-AK-5	COREBRIDGE FIN Senior Unsecured 4.350% 04/05/42		05/31/2023	Tax Free Exchange		4,311,127	5,000,000	33,833	2.A FE
21871X-AP-4	COREBRIDGE FIN Junior Subordinated 6.875% 12/15/52		05/31/2023	Tax Free Exchange		2,882,680	3,000,000	95,104	2.C FE
224044-CG-0	COX COMMUN INC Senior Unsecured 3.350% 09/15/26		04/25/2023	AADE - AAIA non-Modco - AAM		4,756,755	5,000,000	18,611	2.B FE
22540A-3K-2	CS First Boston Mortgage Secur CS First Boston Mortgage Secur 0.900% 01/30/53		04/01/2023	Credit Suisse		(390,150)	(1,020,000)		1. FM
22540A-3K-2	CS First Boston Mortgage Secur CS First Boston Mortgage Secur 0.900% 01/30/53		04/01/2023	Credit Suisse		297,203	777,000		1.A FM
225458-2F-4	CSFB 2005-8 8A1 CSFB 2005-8 5A3 5.550% 09/25/35		04/01/2023	Credit Suisse		(1,143,203)	(5,317,222)	(5,072)	1. FM
225458-2F-4	CSFB 2005-8 8A1 CSFB 2005-8 5A3 5.550% 09/25/35		04/01/2023	Credit Suisse		871,395	4,052,999	5,072	1.A FM
225470-R2-1	CSMC 2006-3 5A7 CSMC 2006-3 5A7 6.000% 04/25/36		04/01/2023	Credit Suisse		(663,510)	(2,589,308)	(432)	1. FM
225470-R2-1	CSMC 2006-3 5A7 CSMC 2006-3 5A7 6.000% 04/25/36		04/01/2023	Credit Suisse		505,754	1,973,674	432	1.A FM
2254W0-NP-6	CSFB 2005-8 8A1 CSFB 2005-11 4A1 7.000% 12/25/35		04/01/2023	Credit Suisse		283,964	1,419,819	362	1.A FM
22822V-BC-4	CROWN CASTLE INT Senior Unsecured 5.100% 05/01/33		04/24/2023	Bank of America		22,980,220	23,000,000		2.B FE
22945A-AG-4	CSMC 2017-RPL1 B3 CSMC 2017-RPL1 B3 2.961% 07/25/57		04/01/2023	Credit Suisse		(113,315)	(346,000)		6.
22945D-AU-7	CSAIL 2019-C15 C CSAIL 2019-C15 C 4.984% 03/15/52		04/20/2023	Bank of America		1,676,602	1,967,500	6,474	2.B
23311V-AF-4	DCP MIDSTREAM Senior Unsecured 5.600% 04/01/44		05/04/2023	MMTL Modco AAM		2,877,552	3,000,000	15,400	2.C FE
23312J-AK-9	DBJPM 2017-C6 C DBJPM 2017-C6 C 4.174% 06/10/50		04/01/2023	AAIA PRT Com SA Modco AAM		2,531,644	2,500,000	7,826	1.A
23312L-AU-2	DBJPM 2016-C1 B DBJPM 2016-C1 B 4.195% 05/10/49		06/08/2023	Barclays		1,377,520	1,557,000	1,996	1.A
23332U-CM-4	DSLA 2005-AR1 2A1A DSLA 2005-AR1 2A1A 5.646% 02/19/45		06/28/2023	AEL Modco AAM		359,347	371,197	466	1.A FM
24703T-AB-2	DIAMOND 1 FIN/DI Senior Unsecured 4.000% 07/15/24		06/06/2023	MMTL Modco AAM		4,186,014	4,250,000	66,583	2.B FE
25150X-AB-8	DBALT 2007-OA5 A2 DBALT 2007-OA5 A2 5.450% 08/25/47		04/01/2023	Credit Suisse		(2,071,955)	(2,726,257)	(2,908)	1. FM
25150X-AB-8	DBALT 2007-OA5 A2 DBALT 2007-OA5 A2 5.450% 08/25/47		04/01/2023	Credit Suisse		1,577,272	2,075,358	2,908	1.A FM
253393-AG-7	DICK'S SPORTING Senior Unsecured 4.100% 01/15/52		06/16/2023	Wells Fargo		2,713,360	4,000,000	71,067	2.C FE
25389J-AR-7	DIGITAL REALTY Senior Unsecured 3.700% 08/15/27		04/12/2023	FTN Financial		7,479,264	8,000,000	48,511	2.B FE
26209X-AC-5	HONK 2020-2A A2 HONK 2020-2A A2 3.237% 01/20/51		04/01/2023	AAIA PRT COM SA TX AAM MODCO		3,910,000	3,910,000	23,907	2.C FE
26441C-BP-9	DUKE ENERGY COR Junior Subordinated 3.250% 01/15/82		04/25/2023	Bank of America		1,825,425	2,394,000	22,045	2.C FE
26884L-AF-6	EQT CORP Senior Unsecured 3.900% 10/01/27		04/04/2023	Goldman Sachs		2,283,288	2,400,000	1,300	2.C FE
26884L-AN-9	EQT CORP Senior Unsecured 3.625% 05/15/31		04/17/2023	Bank of America		10,424,040	12,000,000	186,083	2.C FE
292505-AE-4	ENCANA CORP Senior Unsecured 6.625% 08/15/37		04/27/2023	Morgan Stanley		3,543,435	3,500,000	48,951	2.C FE
29250R-AT-3	ENBRIDGE ENERGY Senior Unsecured 5.500% 09/15/40		04/01/2023	AAIA PRT Com SA Modco AAM		1,216,499	1,016,000	15,988	2.A FE
29278N-AF-0	ENERGY TRANSFER Senior Unsecured 4.950% 06/15/28		05/09/2023	Various		2,993,691	3,000,000	55,825	2.C FE
29278N-AG-8	ENERGY TRANSFER Senior Unsecured 5.250% 04/15/29		05/09/2023	ALRe Modco - VIAC GA - AAM		1,998,289	2,000,000	7,000	2.C FE
29364W-AY-4	ENTERGY LA LLC Secured 2.400% 10/01/26		04/21/2023	Bank of America		2,788,110	3,000,000	4,800	1.F FE
29365T-AH-7	ENTERGY TEXAS Secured 4.500% 03/30/39		04/01/2023	AAIA PRT Com SA Modco AAM		924,816	770,000	8,470	1.G FE
29444U-BT-2	EQUINIX INC Senior Unsecured 3.400% 02/15/52		04/14/2023	Barclays		6,389,786	9,000,000	52,780	2.B FE
29736R-AS-9	ESTEE LAUDER CO Senior Unsecured 4.375% 05/15/28		05/09/2023	J.P. Morgan Sec		9,989,700	10,000,000		1.E FE
29736R-AT-7	ESTEE LAUDER CO Senior Unsecured 4.650% 05/15/33		05/09/2023	Citigroup		9,989,700	10,000,000		1.E FE
30037D-AB-1	EVERGY METRO Secured 4.950% 04/15/33		04/03/2023	Bank of America		998,730	1,000,000		1. FE
30037D-AB-1	EVERGY METRO Secured 4.950% 04/15/33		04/03/2023	Bank of America		3,994,920	4,000,000		1.F FE
30040W-AU-2	EVERSOURCE ENERG Senior Unsecured 5.125% 05/15/33		05/08/2023	Barclays		12,480,500	12,500,000		2.A FE
30161M-AN-3	CONSTL ENRGY GEN Senior Unsecured 5.600% 06/15/42		04/14/2023	Goldman Sachs		7,900,360	8,000,000	153,067	2.B FE
30303M-8K-1	META PLATFORMS Senior Unsecured 4.650% 08/15/62		06/16/2023	Bank of America		657,188	750,000	12,206	1.E FE

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30303M-8M-7	META PLATFORMS Senior Unsecured 4.800% 05/15/30		05/01/2023	Bank of America		10,775,592	10,800,000		1.E FE
30303M-8Q-8	META PLATFORMS Senior Unsecured 5.600% 05/15/53		05/01/2023	Morgan Stanley		4,986,150	5,000,000		1. FE
30303M-8Q-8	META PLATFORMS Senior Unsecured 5.600% 05/15/53		05/01/2023	Morgan Stanley		14,958,450	15,000,000		1.E FE
30303M-8R-6	META PLATFORMS Senior Unsecured 5.750% 05/15/63		05/01/2023	Morgan Stanley		15,952,320	16,000,000		1.E FE
303250-AE-4	FAIR ISAAC CORP Senior Unsecured 5.250% 05/15/26		05/30/2023	AADE Lincoln Modco AAM		1,975,000	2,000,000	4,375	3.B FE
31659T-DF-9	FMIC 2005-1 M6 FMIC 2005-1 M6 6.320% 03/25/35		04/01/2023	Credit Suisse		(1,012,338)	(1,545,555)	(1,913)	1. FM
31659T-DF-9	FMIC 2005-1 M6 FMIC 2005-1 M6 6.320% 03/25/35		04/01/2023	Credit Suisse		757,014	1,155,746	1,913	1.A FM
31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.590% 01/25/37		04/01/2023	Credit Suisse		377	41,454	60	1. FM
31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.590% 01/25/37		04/01/2023	Credit Suisse		325,689	35,790,039	51,606	1.A FM
317384-AA-3	FASST 2022-S5 A1 FASST 2022-S5 3.000% 05/25/62		04/25/2023	Interest Capitalization		28,845	28,845		1.A FE
32027L-AF-2	FFML 2006-FF14 A6 FFML 2006-FF14 A6 5.460% 10/25/36		04/01/2023	Credit Suisse		(1,260,000)	(2,000,000)	(2,140)	1. FM
32027L-AF-2	FFML 2006-FF14 A6 FFML 2006-FF14 A6 5.460% 10/25/36		04/01/2023	Credit Suisse		960,120	1,524,000	2,140	1.A FM
32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.525% 08/25/36		04/01/2023	Credit Suisse		(2,596,617)	(4,438,662)	(4,817)	1. FM
32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.525% 08/25/36		04/01/2023	Credit Suisse		1,980,276	3,385,087	4,817	1.A FM
32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.525% 08/25/36		06/26/2023	Interest Capitalization		848	848		1.A FM
32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.650% 02/25/37		04/01/2023	Credit Suisse		(474,489)	(2,156,768)	(2,093)	1. FM
32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.650% 02/25/37		04/01/2023	Credit Suisse		360,580	1,639,002	2,093	1.A FM
33830J-AA-3	GUYS 2017-1A A2 GUYS 2017-1A A2 4.600% 07/25/47		06/06/2023	MMTL Modco AAM		2,026,466	2,068,500	10,837	2.C FE
341081-GR-2	FLORIDA POWER & Senior Unsecured 4.450% 05/15/26		05/15/2023	JP MORGAN SECURITIES, LTD.		1,499,295	1,500,000		1. FE
341081-GR-2	FLORIDA POWER & Senior Unsecured 4.450% 05/15/26		05/15/2023	J.P. Morgan Sec		8,995,770	9,000,000		1.E FE
341099-CR-8	FLORIDA PWR CORP Secured 3.850% 11/15/42		04/01/2023	AAIA PRT Com SA-AAM-Non Modco		1,438,045	1,245,000	5,725	1.F FE
35564K-HE-2	STACR 2021-DNA5 M2 STACR 2021-DNA5 M2 6.717% 01/25/34		05/17/2023	AADE - CATALINA		11,418,005	11,480,304	45,359	1.A
35564K-YP-8	STACR 2022-HQA2 M1B STACR 2022-DNA5 M1B 9.567% 06/25/42		04/01/2023	AAIA PRT Ded LMT ACRA Mod AAM		12,356,876	12,340,000	31,055	1.F
35729P-FR-6	FHLT 2004-3 M6 FHLT 2004-3 M6 7.304% 11/25/34		04/01/2023	Interest Capitalization		4	4		1.A Z
36157R-HX-6	GECMS 1998-HE2 B1 GECMS 1998-HE2 B1 6.905% 09/25/28		05/01/2023	Interest Capitalization		57	57		6. *
36168C-AA-3	GCAT 2020-3 A1 GCAT 2020-3 A1 2.981% 09/25/25		04/01/2023	Credit Suisse		(112,750)	(140,938)		1.A Z
3622MW-AC-7	GSR 2007-3F 2A1 GSR 2007-3F 2A1 5.750% 05/25/37		06/06/2023	MMTL Modco AAM		1,121,491	513,372	410	6. FM
362528-AA-9	GSMSC 2008-1R A1 GSMSC 2008-1R A1 3.625% 08/27/37		04/01/2023	Interest Capitalization		81	81		1.A FM
36258Y-BN-7	GSMS 2020-GC45 SWB GSMS 2020-GC45 C 3.537% 02/13/53		05/03/2023	Performance Trust Capital		506,959	665,000	270	2.A
36261P-AY-8	GSMS 2019-GSA1 B GSMS 2019-GSA1 B 3.511% 11/10/52		06/29/2023	BOFA SECURITIES, INC.		1,820,198	2,227,500	435	1.B
36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		04/01/2023	Credit Suisse		876	29,188	7	1. FM
36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		04/01/2023	Credit Suisse		550,113	18,337,099	4,400	1.A FM
36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2 7.100% 08/25/36		04/01/2023	Credit Suisse		(110,771)		(2)	6. FE
36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2 7.100% 08/25/36		04/01/2023	Credit Suisse		129		2	6.A FE
36472T-AA-7	GANNETT CO INC Senior Unsecured 6.000% 12/01/27		06/28/2023	Various		3,659,550	3,803,000	19,649	4.A
367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 5.810% 12/25/35		04/01/2023	Credit Suisse		(13,994,977)	(21,697,638)	(24,918)	1. FM
367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 5.810% 12/25/35		04/01/2023	Credit Suisse		10,671,733	16,545,322	24,918	1.A FM
37045X-CD-6	GEN MOTORS FIN Senior Unsecured 3.500% 11/07/24		06/06/2023	MMTL Modco AAM		4,848,006	5,000,000	14,097	2.B FE
37187A-AJ-3	GENESIS FINANCIAL GNFL_20 GNFL 2020 D 11.520% 01/17/26		06/13/2023	AADE - FABN		12,040,115	12,040,115	100,174	3.B PL
37187A-AK-0	GENESIS FINANCIAL GNFL_20 GNFL 2020 E 12.150% 01/17/26		06/13/2023	AADE - FABN		4,775,950	4,775,950	41,909	4.B PL
37187E-AA-4	GPCC 2022-1 E GPCC 2022-1 A 9.250% 01/15/31		06/21/2023	Various		23,853,364	23,903,796	94,380	1.B PL
37187E-AB-2	GPCC 2022-1 E GPCC 2022-1 B 10.500% 01/15/31		06/21/2023	Various		2,614,274	2,614,274	11,718	1.E PL
37187E-AC-0	GPCC 2022-1 E GPCC 2022-1 C 12.000% 01/15/31		06/21/2023	Various		4,005,574	4,005,574	20,518	2.B PL
37187E-AD-8	GPCC 2022-1 E GPCC 2022-1 D 14.500% 01/15/31		06/21/2023	Various		8,080,267	8,100,000	50,141	3.C PL
37187E-AE-6	GPCC 2022-1 E GPCC 2022-1 E 17.200% 01/15/31		06/21/2023	Various		2,585,000	2,585,000	18,982	4.C PL
373334-KT-7	GEORGIA POWER Senior Unsecured 4.950% 05/17/33		05/01/2023	Morgan Stanley		8,984,340	9,000,000		2.A FE
37959G-AD-9	GLOBAL ATLANTI Senior Unsecured 7.950% 06/15/33		06/12/2023	Wells Fargo		1,956,500	2,000,000		2. FE
37959G-AD-9	GLOBAL ATLANTI Senior Unsecured 7.950% 06/15/33		06/16/2023	Various		5,674,192	5,800,000	2,385	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		04/01/2023	Credit Suisse		(1,494,430)	(1,822,475)	(323)	1. FM
38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		04/01/2023	Credit Suisse		1,094,856	1,335,190	315	1.A FM
38141G-XA-7	GOLDMAN SACHS GP Senior Unsecured 4.411% 04/23/39		04/01/2023	AAIA PRT Com SA Modco AAM		1,265,582	1,058,000	8,426	1.F FE
38148Y-AA-6	GOLDMAN SACHS GP Senior Unsecured 4.017% 10/31/38		04/01/2023	AAIA PRT Com SA Modco AAM		1,082,784	930,000	6,019	2.A FE
38179F-AE-1	GSHOR 2022-1A B1 GSHOR 2022-1A B1 8.579% 10/25/31		04/28/2023	Raymond James		24,500,000	24,500,000	40,816	1.C FE
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 5.718% 10/25/45		04/01/2023	Credit Suisse		(2,239,319)	(9,093,681)	(10,178)	1. FM
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 5.718% 10/25/45		04/01/2023	Credit Suisse		1,703,721	6,918,663	10,178	1.A FM
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 5.718% 10/25/45		05/25/2023	Interest Capitalization		1,630	1,630		1.A FM
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.764% 11/25/45		05/18/2023	AEL Modco AAM		5,196,880	7,321,330	26,103	1.A FM
40429Q-AD-9	HSBC BANK USA NA Subordinated 7.000% 01/15/39		04/01/2023	AAIA PRT Com SA Modco AAM		3,132,237	2,285,000	72,422	1.F FE
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.214% 10/19/35		04/01/2023	Credit Suisse		(996,603)	(1,674,964)	(205)	1. FM
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.214% 10/19/35		04/01/2023	Credit Suisse		756,211	1,270,942	205	1.A FM
437084-LS-3	HEAT 2005-4 M7 HEAT 2005-4 M7 6.830% 10/25/35		04/01/2023	Credit Suisse		(2,213,043)	(3,073,671)	(4,225)	1. FM
437084-LS-3	HEAT 2005-4 M7 HEAT 2005-4 M7 6.830% 10/25/35		04/01/2023	Credit Suisse		1,686,676	2,342,605	4,225	1.A FM
437084-LS-3	HEAT 2005-4 M7 HEAT 2005-4 M7 6.830% 10/25/35		06/26/2023	Interest Capitalization		4,910	4,910		1.A FM
437089-AD-7	INDS 2006-1 A4 INDS 2006-1 A4 6.666% 05/25/36		04/01/2023	Credit Suisse		(1,081,380)	(5,000,600)	(926)	1. FM
437089-AD-7	INDS 2006-1 A4 INDS 2006-1 A4 6.666% 05/25/36		04/01/2023	Credit Suisse		824,259	3,811,600	926	1.A FM
438516-CM-6	HONEYWELL INTL Senior Unsecured 4.500% 01/15/34		05/12/2023	JP MORGAN SECURITIES, LTD.		3,469,235	3,500,000		1. FE
438516-CM-6	HONEYWELL INTL Senior Unsecured 4.500% 01/15/34		05/12/2023	J.P. Morgan Sec		4,956,050	5,000,000		1.F FE
448579-AQ-5	HYATT HOTELS Senior Unsecured 5.750% 01/30/27		06/26/2023	Goldman Sachs		1,499,625	1,500,000		2.C FE
44891A-CF-2	HYUNDAI CAP AMER Senior Unsecured 5.800% 06/26/25		06/21/2023	Citigroup		1,997,720	2,000,000		2.A FE
450636-AA-3	ITR CONCESSION SR SECD NTS 4.197% 07/15/25		05/09/2023	AAIA Modco AAM		18,790,659	19,300,000	256,507	2.B FE
455434-BQ-2	INDIANAPOLIS POWER & LIGHT CO 1ST MTG 4.650% 06/01/43		04/01/2023	AAIA PRT Com SA-AAM-Non Modco		906,234	736,000	2,567	1.G FE
45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		04/01/2023	Credit Suisse		2,022,594	5,948,806	1,247	1.A FM
45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		04/01/2023	Interest Capitalization		7,024	7,024		1.A FM
46591A-BG-9	JPMDB 2018-C8 C JPMDB 2018-C8 C 4.769% 06/15/51		05/12/2023	Various		2,938,149	3,498,000	8,902	2.C
466278-AB-4	JPALT 2007-A2 11A2 JPALT 2007-A2 11A2 5.864% 06/25/37		06/26/2023	Interest Capitalization		20,165	20,165		6. *
46627M-FV-4	JPALT 2006-S1 3A3 JPALT 2006-S1 3A4 6.180% 03/25/36		05/18/2023	AEL Modco AAM		2,874,025	3,405,437	9,938	1.A FM
46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 4.221% 10/25/36		04/01/2023	Credit Suisse		(1,084,958)	(1,749,932)	(179)	1. FM
46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 4.221% 10/25/36		04/01/2023	Credit Suisse		782,471	1,262,050	169	1.A FM
46630L-AJ-3	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 MF2 4.581% 11/25/36		04/01/2023	Credit Suisse		(1,278,300)	(2,345,505)	(299)	1. FM
46630L-AJ-3	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 MF2 4.581% 11/25/36		04/01/2023	Credit Suisse		974,384	1,787,861	299	1.A FM
46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4 5.750% 06/25/37		04/01/2023	Credit Suisse		(1,214,143)	(6,147,561)	(6,087)	1. FM
46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4 5.750% 06/25/37		04/01/2023	Credit Suisse		922,973	4,673,280	6,087	1.A FM
46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4 5.750% 06/25/37		04/01/2023	Interest Capitalization		27	27		1.A FM
46647P-AY-2	JPMORGAN CHASE Senior Unsecured 4.023% 12/05/24		06/06/2023	MMTL Modco AAM		6,443,512	6,500,000	726	1.E FE
46647P-BM-7	JPMORGAN CHASE Senior Unsecured 3.109% 04/22/41		04/01/2023	Various		2,713,143	2,515,000	14,335	1.E FE
46647P-DR-4	JPMORGAN CHASE Senior Unsecured 5.350% 06/01/34		05/24/2023	J.P. Morgan Sec		4,500,000	4,500,000		1. FE
46647P-DR-4	JPMORGAN CHASE Senior Unsecured 5.350% 06/01/34		05/24/2023	J.P. Morgan Sec		2,500,000	2,500,000		1.E FE
46648K-BA-3	JPMDB 2017-C7 C JPMDB 2017-C7 C 4.150% 10/15/50		05/16/2023	Goldman Sachs		1,405,289	1,700,000	3,443	1.C
478160-CL-6	JOHNSON&JOHNSON Senior Unsecured 3.400% 01/15/38		04/01/2023	AAIA PRT Com SA Modco AAM		1,858,303	1,600,000	24,631	1.A FE
48128Y-BC-4	JPMCC 2019-COR4 C JPMCC 2019-COR4 C 4.942% 03/10/52		06/08/2023	Various		4,300,974	5,207,562	15,132	2.A
482480-AG-5	KLA CORP Senior Unsecured 4.100% 03/15/29		05/05/2023	Various		7,218,290	7,300,000	32,458	1.G FE
48250A-AA-1	KKR GROUP FINAN Senior Unsecured 5.125% 06/01/44		04/01/2023	AAIA PRT Com SA-AAM-Non Modco		872,647	715,000	2,748	1.F FE
48255G-AA-3	KKR GROUP FINANC Senior Unsecured 4.850% 05/17/32		04/06/2023	Citigroup		7,796,400	8,000,000	155,200	1.F FE
500769-AE-6	KRAFT HEINZ FOOD Senior Unsecured 5.000% 06/04/42		05/01/2023	AEL Modco AAM		672,077	700,000	14,292	2.B FE
501044-DL-2	KROGER CO Senior Unsecured 4.500% 01/15/29		05/09/2023	ALRe Modco - VIAC GA - AAM		2,497,598	2,500,000	35,625	2.A FE
501044-DM-0	KROGER CO Senior Unsecured 5.400% 01/15/49		04/05/2023	ALRe Modco - GMIB - AAM		498,187	500,000	6,000	2.B FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
50167*-AA-2	LA CHARGERS HQ TR 2022 LA CHARGERS HQ TR (2022) 4.02% 4.020% 06/15/54		04/01/2023	CTL Capital		3,764,400	3,764,400		2.C
50540R-AS-1	LABORATORY CORP Senior Unsecured 4.700% 02/01/45		04/14/2023	Various		3,609,220	4,000,000	39,062	2.B FE
52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		04/01/2023	Credit Suisse		(702,998)	(1,597,722)	(1,630)	1. FM
52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		04/01/2023	Credit Suisse		535,054	1,216,031	1,630	1.A FM
52520Q-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2 5.800% 11/25/36		04/01/2023	Credit Suisse		(606,490)	(1,347,756)	(1,351)	1. FM
52520Q-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2 5.800% 11/25/36		04/01/2023	Credit Suisse		462,269	1,027,265	1,030	1.A FM
52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620% 01/25/37		04/01/2023	Credit Suisse		(186,507)			6. FE
52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620% 01/25/37		04/01/2023	Credit Suisse		3			6.A FE
525221-GC-5	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.054% 01/25/36		04/01/2023	Credit Suisse		(792,748)	(1,043,089)	(146)	1. FM
525221-GC-5	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.054% 01/25/36		04/01/2023	Credit Suisse		601,648	791,642	146	1.A FM
52522Q-AU-6	LMT 2007-10 3A8 LMT 2007-10 3A8 6.500% 12/25/37		04/01/2023	Credit Suisse		(437,331)			1.A Z
525237-AR-4	LXS 2007-10H 2A2 LXS 2007-10H 2A1 5.470% 07/25/37		04/01/2023	Credit Suisse		(2,831,382)	(4,103,452)	(4,371)	1. FM
525237-AR-4	LXS 2007-10H 2A2 LXS 2007-10H 2A1 5.470% 07/25/37		04/01/2023	Credit Suisse		2,143,895	3,107,094	4,371	1.A FM
525237-AS-2	LXS 2007-10H 2A2 LXS 2007-10H 2A2 7.500% 07/25/37		04/01/2023	Credit Suisse		(1,053,821)	(1,325,561)	(275)	1. FM
525237-AS-2	LXS 2007-10H 2A2 LXS 2007-10H 2A2 7.500% 07/25/37		04/01/2023	Credit Suisse		796,077	1,001,355	274	1.A FM
52524P-AK-8	LXS 2007-6 3A4 LXS 2007-6 3A4 4.292% 05/25/37		04/01/2023	Credit Suisse		(3,634,310)	(5,118,746)	(611)	1. FM
52524P-AK-8	LXS 2007-6 3A4 LXS 2007-6 3A4 4.292% 05/25/37		04/01/2023	Credit Suisse		2,761,379	3,889,266	611	1.A FM
52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 7.150% 10/25/37		04/01/2023	Credit Suisse		(1,276,095)	(1,343,257)	(1,930)	1. FM
52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 7.150% 10/25/37		04/01/2023	Credit Suisse		966,430	1,017,295	1,930	1.A FM
52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 5.950% 07/25/47		04/01/2023	Credit Suisse		(1,413,855)	(1,663,358)	(1,935)	1. FM
52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 5.950% 07/25/47		04/01/2023	Credit Suisse		1,063,506	1,251,183	1,935	1.A FM
539830-BT-5	LOCKHEED MARTIN Senior Unsecured 4.300% 06/15/62		04/27/2023	Jefferies & Co (PFI)		9,026,600	10,000,000	160,653	1.G FE
539830-BZ-1	LOCKHEED MARTIN Senior Unsecured 4.450% 05/15/28		05/23/2023	Barclays		998,200	1,000,000		1.G FE
539830-CA-5	LOCKHEED MARTIN Senior Unsecured 4.750% 02/15/34		05/23/2023	Credit Agricole		1,495,110	1,500,000		1.G FE
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.490% 10/25/46		04/01/2023	Credit Suisse		(551,784)	(587,005)	(628)	3. FM
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.490% 10/25/46		04/01/2023	Credit Suisse		416,215	442,782	626	3.A FM
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.490% 10/25/46		04/01/2023	Credit Suisse		1,495	1,590	2	3.C FM
55285H-AA-0	MF1 2022-B1 E MF1 2022-B1 A 7.473% 11/17/37		06/02/2023	Direct		109,282,497	110,670,000		1.A FE
55285H-AE-2	MF1 2022-B1 E MF1 2022-B1 B 8.355% 11/19/37		06/02/2023	Direct		862,851	870,000		1.D FE
55285H-AG-7	MF1 2022-B1 E MF1 2022-B1 C 9.104% 11/19/37		06/02/2023	Direct		14,117,664	14,235,000		1.G FE
55285H-AJ-1	MF1 2022-B1 E MF1 2022-B1 D 9.604% 11/19/37		06/02/2023	Direct		1,906,116	1,940,000		2.B FE
55285H-AL-6	MF1 2022-B1 E MF1 2022-B1 E 10.453% 11/19/37		06/02/2023	Direct		9,569,341	9,970,000		2.C FE
55336V-AA-8	MPLX LP Senior Unsecured 4.000% 02/15/25		06/28/2023	Midland AAM		1,940,807	2,000,000	29,556	2.B FE
55336V-BN-9	MPLX LP Senior Unsecured 4.250% 12/01/27		06/01/2023	Jefferies & Co (PFI)		386,228	400,000	189	2.B FE
55336V-BP-4	MPLX LP Senior Unsecured 5.200% 12/01/47		05/09/2023	Jefferies & Co (PFI)		4,302,100	5,000,000	115,556	2.B FE
55903V-AG-8	WARNERMEDIA HLDG Senior Unsecured 3.755% 03/15/27		04/17/2023	Barclays		9,681,073	10,300,000	36,528	2.C FE
55903V-AZ-6	WARNERMEDIA HLDG Senior Unsecured 3.638% 03/15/25		05/01/2023	Tax Free Exchange		3,907,649	4,000,000	18,594	2.C FE
55903V-BA-0	WARNERMEDIA HLDG Senior Unsecured 3.755% 03/15/27		05/01/2023	Tax Free Exchange		9,685,899	10,300,000	49,420	2.C FE
55903V-BD-4	WARNERMEDIA HLDG Senior Unsecured 5.050% 03/15/42		05/01/2023	Tax Free Exchange		3,000,000	3,000,000	19,358	2.C FE
56585A-AH-5	MARATHON PETRO Senior Unsecured 4.750% 09/15/44		06/15/2023	Morgan Stanley		8,292,700	10,000,000	125,347	2.B FE
571676-AU-9	MARS INC Senior Unsecured 4.650% 04/20/31		04/17/2023	BNP Paribas		8,000,000	8,000,000		1.E FE
571676-AV-7	MARS INC Senior Unsecured 4.750% 04/20/33		04/17/2023	J.P. Morgan Sec		11,981,040	12,000,000		1.E FE
571748-BG-6	MARSH & MCLENNAN Senior Unsecured 4.375% 03/15/29		05/01/2023	AEL Modco AAM		797,035	800,000	4,472	2.A FE
575767-AT-5	MASS MUTUAL LIFE Subordinated 5.672% 12/01/52		04/01/2023	Lincoln Fin Mod - AAM		(7,510,572)	(7,000,000)	(51,836)	1.D FE
57629W-6F-2	MASSMUTUAL GLBL Senior Secured 4.500% 04/10/26		04/04/2023	J.P. Morgan Sec		7,994,480	8,000,000		1.B FE
576434-Y4-0	MALT 2006-1 A2 MALT 2006-1 A2 5.850% 02/25/36		04/01/2023	Credit Suisse		(1,128,538)	(3,319,229)	(3,342)	1. FM
576434-Y4-0	MALT 2006-1 A2 MALT 2006-1 A2 5.850% 02/25/36		04/01/2023	Credit Suisse		855,505	2,516,190	3,342	1.A FM
579780-AT-4	MCCORMICK Senior Unsecured 4.950% 04/15/33		04/03/2023	Bank of America		7,994,880	8,000,000		2.B FE

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58933Y-BA-2	MERCK & CO INC Senior Unsecured 2.350% 06/24/40		04/01/2023	AAIA PRT Com SA Modco AAM		1,284,252	1,265,000	330	1.E FE
58933Y-BK-0	MERCK & CO INC Senior Unsecured 4.500% 05/17/33		05/08/2023	J.P. Morgan Sec		9,991,200	10,000,000		1.E FE
58933Y-BN-4	MERCK & CO INC Senior Unsecured 5.150% 05/17/63		05/08/2023	BNP Paribas		19,663,693	19,750,000		1.E FE
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 5.735% 01/25/37		04/01/2023	Credit Suisse		(484,562)	(717,870)	(812)	1. FM
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 5.735% 01/25/37		04/01/2023	Credit Suisse		369,292	547,100	812	1.A FM
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 5.735% 01/25/37		06/26/2023	Interest Capitalization		5,281	5,281		1.A FM
590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.650% 05/25/37		04/01/2023	Credit Suisse		753	9,711	14	1. FM
590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.650% 05/25/37		04/01/2023	Credit Suisse		596,721	7,699,631	11,236	1.A FM
59023N-AP-3	MLMI 2006-AF2 AF1 MLMI 2006-AF2 AF1 6.250% 10/25/36		04/01/2023	Interest Capitalization		(15)	(15)		1.A Z
59023Y-AH-7	MANA 2007-F1 2A7 MANA 2007-F1 2A7 6.000% 03/25/37		04/01/2023	Credit Suisse		(1,343,197)	(4,298,231)	(716)	1. FM
59023Y-AH-7	MANA 2007-F1 2A7 MANA 2007-F1 2A7 6.000% 03/25/37		04/01/2023	Credit Suisse		1,023,538	3,275,322	716	1.A FM
59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.630% 05/25/37		04/01/2023	Credit Suisse		34,450	58,390	85	3. FM
59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.630% 05/25/37		04/01/2023	Credit Suisse		2,984,641	5,058,714	7,353	3.A FM
59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.650% 06/25/37		04/01/2023	Credit Suisse		93,615	133,736	195	1. FM
59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.650% 06/25/37		04/01/2023	Credit Suisse		3,727,606	5,325,152	7,772	1.A FM
599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		05/17/2023	AADE - CATALINA		28,658,984	28,652,346	289,707	2.C FE
61690U-4T-4	MORGAN STANLEY B Senior Unsecured 4.754% 04/21/26		04/19/2023	Morgan Stanley		22,500,000	22,500,000		1.D FE
61692C-BX-5	MSC 2021-L6 XA MSC 2021-L6 C 3.463% 06/15/54		06/26/2023	Goldman Sachs		1,829,953	2,600,000	6,980	1.A
617446-8J-1	MORGAN STANLEY Senior Unsecured 2.720% 07/22/25		04/20/2023	Morgan Stanley		43,410,600	45,000,000	312,800	1.E FE
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 6.035% 07/25/35		04/01/2023	Credit Suisse		(714,021)	(1,133,367)	(1,358)	1. FM
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 6.035% 07/25/35		04/01/2023	Credit Suisse		544,441	864,192	1,358	1.A FM
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 6.035% 07/25/35		05/25/2023	Interest Capitalization		7,463	7,463		1.A FM
61747Y-FD-2	MORGAN STANLEY Senior Unsecured 5.164% 04/20/29		04/19/2023	Morgan Stanley		9,000,000	9,000,000		1.D FE
61747Y-FE-0	MORGAN STANLEY Senior Unsecured 5.250% 04/21/34		04/19/2023	Morgan Stanley		20,000,000	20,000,000		1.E FE
61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		04/01/2023	Credit Suisse		3,150	13,124	3	1. FM
61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		04/01/2023	Credit Suisse		516,645	2,152,686	496	1.A FM
61752R-AH-5	MSM 2007-3XS 2A3S MSM 2007-3XS 2A2S 6.204% 01/25/47		05/18/2023	AEL Modco AAM		928,277	2,304,995	6,753	1.A FM
61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 5.280% 01/25/37		04/01/2023	Credit Suisse		(630,006)	(1,555,569)	(1,598)	1. FM
61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 5.280% 01/25/37		04/01/2023	Credit Suisse		478,886	1,182,434	1,598	1.A FM
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.150% 07/25/37		04/01/2023	Various		(15,995,191)	(24,373,624)	(35,379)	5. FM
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.150% 07/25/37		04/01/2023	Credit Suisse		12,241,060	18,653,044	35,379	5.B FM
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.150% 07/25/37		05/25/2023	Various		(467,602)	(467,602)		5. FM
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.150% 07/25/37		05/25/2023	Interest Capitalization		470,258	470,258		5.B FM
61758V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.630% 05/26/36		06/28/2023	Various		2,189,729	3,277,637	1,021	1.A FM
61759F-AJ-0	MSRR 2010-R4 2B MSRR 2010-R4 2B 8.889% 07/26/36		05/18/2023	AEL Modco AAM		3,694	4,555	21	1. FM
61759F-AJ-0	MSRR 2010-R4 2B MSRR 2010-R4 2B 8.889% 07/26/36		05/18/2023	AEL Modco AAM		1,028,456	1,268,064	5,873	1.A FM
61759H-BA-4	MSRR 2010-R5 4B MSRR 2010-R5 4B 2.717% 06/26/36		05/18/2023	AEL Modco AAM		7,065	8,126	14	1. FM
61759H-BA-4	MSRR 2010-R5 4B MSRR 2010-R5 4B 2.717% 06/26/36		05/18/2023	AEL Modco AAM		1,207,558	1,388,922	2,375	1.A FM
61762L-BJ-1	MSRR 2013-R6 2B2 MSRR 2013-R6 5B2 4.440% 04/26/53		06/26/2023	Interest Capitalization		140,208	140,208		1.A FM
61766E-BK-0	MSBAM 2016-C29 C MSBAM 2016-C29 C 4.721% 05/15/49		06/08/2023	Citigroup		6,175,610	6,932,434	3,051	1.A
61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.710% 06/25/47		04/01/2023	Credit Suisse		(2,271,122)	(3,154,336)	(3,523)	1. FM
61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.710% 06/25/47		04/01/2023	Credit Suisse		1,717,681	2,385,667	3,523	1.A FM
62923J-AJ-1	NLT 2021-INV1 AIOS NLT 2021-INV1 AIOS 0.500% 05/25/56		04/01/2023	Credit Suisse		(183,724)		(3)	6. *
63111X-AG-6	NASDAQ INC Senior Unsecured 5.650% 06/28/25		06/22/2023	Goldman Sachs		5,995,200	6,000,000		2.B FE
63111X-AK-7	NASDAQ INC Senior Unsecured 5.950% 08/15/53		06/22/2023	Goldman Sachs		2,485,775	2,500,000		2. FE
636180-BN-0	NATIONAL FUEL GA Senior Unsecured 3.950% 09/15/27		05/03/2023	Barclays		5,346,338	5,625,000	30,859	2.C FE
637432-PB-5	NATL RURAL UTIL Subordinated 7.125% 09/15/53		05/17/2023	Royal Bank of Canada		11,000,000	11,000,000		2.A FE
637639-AJ-4	NATIONAL SECS CL Senior Unsecured 5.150% 05/30/25		05/22/2023	Citigroup		5,597,872	5,600,000		1.B FE

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637639-AK-1	NATIONAL SECS CL Senior Unsecured 5.000% 05/30/28		05/22/2023	Citigroup		3,490,515	3,500,000		1. FE
637639-AK-1	NATIONAL SECS CL Senior Unsecured 5.000% 05/30/28		05/22/2023	Citigroup		7,479,675	7,500,000		1.B FE
638585-BF-5	BANK OF AMER CRP Subordinated 6.800% 03/15/28		05/30/2023	AADE Lincoln NonModco AAM		2,111,148	2,000,000	28,333	2.A FE
64116#-AG-8	NETRALITY PROPERTIES LP SR SECD FRN 7.548% 04/06/26		05/24/2023	MMTL Modco AAM		12,801,309	13,000,000	130,830	2.C PL
65473P-AP-0	NISOURCE INC Senior Unsecured 5.400% 06/30/33		05/30/2023	Mitsubishi		3,486,945	3,500,000		2. FE
65473P-AP-0	NISOURCE INC Senior Unsecured 5.400% 06/30/33		05/30/2023	Mitsubishi		996,270	1,000,000		2.B FE
65473Q-AX-1	NISOURCE INC Senior Unsecured 5.950% 06/15/41		04/01/2023	AAIA PRT Com SA Modco AAM		955,593	710,000	1,526	2.B FE
65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B 5.684% 10/25/36		04/25/2023	Interest Capitalization		72	72		6. *
65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.490% 12/25/36		04/01/2023	Credit Suisse		(1,252,432)	(1,647,937)	(1,757)	1. FM
65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.490% 12/25/36		04/01/2023	Credit Suisse		944,971	1,243,383	1,757	1.A FM
665772-CX-5	NORTHERN ST PR-M Secured 5.100% 05/15/53		05/01/2023	MIZUHO		19,850,800	20,000,000		1.E FE
666807-CH-3	NORTHROP GRUMMAN Senior Unsecured 4.700% 03/15/33		05/08/2023	Wells Fargo		4,975,550	5,000,000	60,056	2.A FE
670346-AH-8	NUCOR CORP Senior Unsecured 6.400% 12/01/37		05/08/2023	Jefferies & Co (PFI)		3,541,130	3,100,000	87,627	1.G FE
67103H-AF-4	O'REILLY AUTOMOT Senior Unsecured 3.600% 09/01/27		05/09/2023	ALRe Modco - VIAC GA - AAM		3,878,352	4,000,000	27,200	2.A FE
67116*-AA-8	Orcc Ii Financing Ii Llc ORCC LOAN FINANCING II 7.798% 04/04/33		04/04/2023	Natixis UK		65,000,000	65,000,000		1.C FE
674599-CX-1	OCCIDENTAL PETE Senior Unsecured 4.300% 08/15/39		04/01/2023	AAIA PRT Com SA Modco AAM		9,874,078	10,190,000	161,879	2.C FE
678858-BX-8	OKLAHOMA GAS & E Senior Unsecured 5.400% 01/15/33		04/18/2023	Stifel Nicolaus		8,293,520	8,000,000	126,000	1.G FE
68233J-CP-7	ONCOR ELECTRIC D Senior Secured 4.950% 09/15/52		05/08/2023	US Bancorp Investment		9,521,200	10,000,000	77,000	1.F FE
68389X-AH-8	ORACLE CORP Senior Unsecured 6.125% 07/08/39		04/01/2023	AAIA PRT Com SA Modco AAM		851,248	600,000	17,354	2.B FE
68389X-BW-4	ORACLE CORP Senior Unsecured 3.600% 04/01/40		04/01/2023	Various		3,138,089	2,810,000	24,447	2.B FE
690470-AA-0	ENCANA CORP Senior Unsecured 5.650% 05/15/25		05/16/2023	Goldman Sachs		16,099,034	16,100,000		2.C FE
690470-AB-8	ENCANA CORP Senior Unsecured 5.650% 05/15/28		05/16/2023	Goldman Sachs		2,999,190	3,000,000		2.C FE
690470-AC-6	ENCANA CORP Senior Unsecured 6.250% 07/15/33		05/16/2023	Goldman Sachs		11,775,574	11,800,000		2.C FE
69120H-AC-6	OR 2023-11A B OR 2023-11A B 8.690% 05/15/35		04/26/2023	SMBC Nikko Securities America		7,000,000	7,000,000		1.C FE
69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.525% 10/25/37		04/01/2023	Credit Suisse		(398,261)	(3,982,609)	(4,324)	1. FM
69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.525% 10/25/37		04/01/2023	Credit Suisse		303,863	3,038,631	4,324	1.A FM
69354W-AD-8	PNMSR 2018-GT2 A PNMSR 2018-GT2 A 7.800% 08/25/25		05/01/2023	AEL Modco AAM		2,475,801	2,500,000	3,196	2.B FE
69362G-AA-9	PRET 2021-NPL6 A1 PRET 2021-NPL6 A1 2.487% 07/25/51		04/01/2023	Credit Suisse		(209,582)	(252,509)		1.A Z
694308-JH-1	PACIFIC GAS&ELEC Secured 3.300% 08/01/40		04/01/2023	AAIA PRT Com SA Modco AAM		984,566	1,000,000	13,475	2.C FE
694308-KM-8	PACIFIC GAS&ELEC Secured 6.400% 06/15/33		06/01/2023	J.P. Morgan Sec		3,296,997	3,300,000		2.C FE
709599-BU-7	PENSKE TRUCK LE Senior Unsecured 5.750% 05/24/26		05/22/2023	Bank of America		6,592,278	6,600,000		2.B FE
709599-BV-5	PENSKE TRUCK LE Senior Unsecured 6.200% 06/15/30		05/22/2023	Bank of America		1,495,935	1,500,000		2.B FE
717081-EZ-2	PFIZER INC Senior Unsecured 2.550% 05/28/40		04/01/2023	AAIA PRT Com SA Modco AAM		713,071	690,000	1,466	1.E FE
718172-AC-3	PHILIP MORRIS IN Senior Unsecured 6.375% 05/16/38		04/01/2023	AAIA PRT Com SA Modco AAM		685,337	500,000	3,719	1.F FE
718547-AF-9	PHILLIPS 66 CO Senior Unsecured 3.550% 10/01/26		05/02/2023	Tax Free Exchange		1,999,272	2,000,000	6,114	2.A FE
718547-AH-5	PHILLIPS 66 CO Senior Unsecured 3.750% 03/01/28		05/02/2023	Tax Free Exchange		3,992,265	4,000,000	25,417	2.A FE
718547-AP-7	PHILLIPS 66 CO Senior Unsecured 4.900% 10/01/46		05/02/2023	Tax Free Exchange		5,466,168	5,500,000	23,207	2.A FE
718547-AR-3	PHILLIPS 66 CO Senior Unsecured 5.300% 06/30/33		06/01/2023	Morgan Stanley		896,706	900,000	8,745	2.A FE
718547-AT-9	PHILLIPS 66 CO Senior Unsecured 4.950% 12/01/27		04/04/2023	Goldman Sachs		8,099,520	8,000,000	7,700	2.A FE
741389-AA-8	PRET 2021-NPL1 A1 PRET 2021-NPL1 A1 2.240% 09/27/60		04/01/2023	Credit Suisse		(240,703)	(297,164)		6. *
743263-AP-0	PROGRESS ENERGY Senior Unsecured 6.000% 12/01/39		04/01/2023	AAIA PRT Com SA Modco AAM		1,518,782	1,130,000	5,085	2.B FE
743315-BB-8	PROGRESSIVE CORP Senior Unsecured 4.950% 06/15/33		05/22/2023	Goldman Sachs		5,996,460	6,000,000		1.F FE
74340X-BN-0	PROLOGIS LP Senior Unsecured 2.125% 04/15/27		04/17/2023	Barclays		7,351,000	8,000,000	1,417	1.G FE
74340X-CE-9	PROLOGIS LP Senior Unsecured 4.750% 06/15/33		04/13/2023	Wells Fargo		15,982,880	16,000,000	35,889	1.G FE
74340X-CF-6	PROLOGIS LP Senior Unsecured 5.250% 06/15/53		06/26/2023	CITIGROUP		2,920,440	3,000,000	5,687	1.G FE
745332-CL-8	PUGET SOUND ENER Secured 5.448% 06/01/53		05/15/2023	Scotia Capital		7,499,775	7,500,000		1.F FE
74762E-AH-5	QUANTA SERVICES Senior Unsecured 2.350% 01/15/32		06/02/2023	Royal Bank of Canada		792,420	1,000,000	9,204	2.C FE
74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.670% 03/25/37		04/01/2023	Credit Suisse		(1,659,527)	(2,593,012)	(2,521)	1. FM

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74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.670% 03/25/37		04/01/2023	Credit Suisse		1,258,254	1,966,022	2,521	1.A FM
74935W-AB-0	RCKT 2023-CES1 M2 RCKT 2023-CES1 A2 6.692% 06/25/43		06/20/2023	MERRILL LYNCH INTERNATIONAL		1,399,915	1,400,000	6,766	1.C Z
74935W-AF-1	RCKT 2023-CES1 M2 RCKT 2023-CES1 M1 6.902% 06/25/43		06/20/2023	MERRILL LYNCH INTERNATIONAL		1,179,988	1,180,000	5,882	1.F Z
74935W-AG-9	RCKT 2023-CES1 M2 RCKT 2023-CES1 M2 7.981% 06/25/43		06/20/2023	MERRILL LYNCH INTERNATIONAL		1,049,971	1,050,000	6,052	2.B Z
75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.550% 04/25/37		04/01/2023	Credit Suisse		(1,590,943)	(2,566,037)	(2,431)	1. FM
75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.550% 04/25/37		04/01/2023	Credit Suisse		1,204,276	1,942,380	2,431	1.A FM
75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.450% 07/25/36		04/01/2023	Credit Suisse		(4,863,330)	(6,849,760)	(7,315)	1. FM
75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.450% 07/25/36		04/01/2023	Credit Suisse		3,706,938	5,221,040	7,315	1.A FM
75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.450% 07/25/36		06/26/2023	Interest Capitalization		39,918	39,918		1.A FM
75524M-BL-3	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3 5.000% 09/26/36		04/01/2023	Credit Suisse		(1,044,977)	(1,771,148)	(244)	1. FM
75524M-BL-3	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3 5.000% 09/26/36		04/01/2023	Credit Suisse		785,646	1,331,603	244	1.A FM
756109-BS-2	REALTY INCOME Senior Unsecured 4.700% 12/15/28		04/05/2023	Wells Fargo		3,957,960	4,000,000		1.G FE
756109-BT-0	REALTY INCOME Senior Unsecured 4.900% 07/15/33		04/05/2023	Wells Fargo		7,841,600	8,000,000		1.G FE
759351-AR-0	REINSURANCE GRP Senior Unsecured 6.000% 09/15/33		06/05/2023	J.P. Morgan Sec		1,494,585	1,500,000		2.A FE
760985-2P-5	RAMP 2004-SL1 SB RAMP 2004-SL1 SB 0.000% 03/25/34		04/01/2023	Credit Suisse		(2,479)	(61,977)		1.A Z
76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2 5.975% 09/25/45		04/01/2023	Credit Suisse		(2,800,916)	(5,024,065)	(5,952)	1. FM
76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2 5.975% 09/25/45		04/01/2023	Credit Suisse		2,135,138	3,829,843	5,952	1.A FM
76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2 5.975% 09/25/45		04/01/2023	Interest Capitalization		34	34		1.A FM
78412D-B@-7	SEMCO ENERGY INC SEMCO ENERGY INC 2.45% 4/21/20 2.450% 04/21/30		04/01/2023	Tax Free Exchange		5,440,000	5,440,000	58,495	1.E Z
78433L-AG-1	SCE REC FUND Senior Secured 4.697% 06/15/40		04/19/2023	Royal Bank of Canada		14,998,652	15,000,000		1.A FE
78433L-AH-9	SCE REC FUND Senior Secured 5.112% 12/15/47		04/19/2023	Royal Bank of Canada		9,998,938	10,000,000		1.A FE
78473N-AA-1	STARM 2007-1 2A1 STARM 2007-1 1A1 4.167% 02/25/37		04/01/2023	Interest Capitalization					1.A FM
785592-AS-5	SABINE PASS LIQU Senior Secured 5.000% 03/15/27		04/14/2023	Various		31,264,287	31,200,000	127,444	2.B FE
785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M 6.704% 06/25/36		06/26/2023	Interest Capitalization		354	354		6. *
82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27		05/05/2023	Siebert Williams Shank & Co		52,000,000	52,000,000		4.B Z
830867-AA-5	DELTA/SKYMILES Senior Secured 4.500% 10/20/25		06/06/2023	MMTL Modco AAM		18,321,332	18,666,000	107,330	2.B FE
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.650% 02/25/38		04/01/2023	Credit Suisse		(504,033)	(685,760)	(912)	1. FM
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.650% 02/25/38		04/01/2023	Credit Suisse		382,983	521,065	912	1.A FM
842400-FQ-1	SOUTHERN CAL ED Secured 4.500% 09/01/40		04/01/2023	AAIA PRT Com SA Modco AAM		673,596	590,000	8,629	1.G FE
842400-HX-4	SOUTHERN CAL ED Secured 5.875% 12/01/53		05/17/2023	J.P. Morgan Sec		1,496,790	1,500,000		1. FE
842400-HX-4	SOUTHERN CAL ED Secured 5.875% 12/01/53		05/17/2023	J.P. Morgan Sec		2,993,580	3,000,000		1.G FE
845437-BL-5	SOUTHWESTN EL PR Senior Unsecured 6.200% 03/15/40		04/01/2023	AAIA PRT Com SA Modco AAM		1,619,125	1,220,000	21,641	2.A FE
846150-AA-8	Space Florida GTD SR SECD NTS 6.050% 04/01/53		05/17/2023	Direct		80,000,000	80,000,000		2.B Z
84929X-AA-7	SPOWER FINANCE 3 LLC Sr Secd nts 6.370% 06/30/48		05/24/2023	Direct		37,000,000	37,000,000		2.C FE
857477-CB-7	STATE STREET CRP Senior Unsecured 5.104% 05/18/26		05/15/2023	Bank of America		10,500,000	10,500,000		1.E FE
857477-CC-5	STATE STREET CRP Senior Unsecured 5.159% 05/18/34		05/15/2023	Bank of America		3,500,000	3,500,000		1. FE
857477-CC-5	STATE STREET CRP Senior Unsecured 5.159% 05/18/34		05/15/2023	Bank of America		18,500,000	18,500,000		1.E FE
858119-BM-1	STEEL DYNAMICS Senior Unsecured 3.250% 01/15/31		04/26/2023	Jefferies & Co (PFI)		12,804,336	14,400,000	133,900	2.B FE
862121-A#-7	STORE CAPITAL SR NTS SER C 4.730% 04/28/26		06/28/2023	Various		6,977,672	7,000,000	26,935	2.C FE
86212X-AG-5	STR 2021-1A A4 STR 2023-1A A2 6.920% 05/20/53		05/22/2023	Sumitomo Mitsui Banking Corpor		40,994,423	41,000,000		1.E FE
86359B-RR-4	SASC 2004-9XS M3 SASC 2004-9XS M3 5.750% 05/25/34		04/01/2023	Credit Suisse		(388,766)	(670,286)	(107)	1. FM
86359B-RR-4	SASC 2004-9XS M3 SASC 2004-9XS M3 5.750% 05/25/34		04/01/2023	Credit Suisse		296,323	510,901	107	1.A FM
86359D-CU-9	SASC 2005-NC2 M8 SASC 2005-NC2 M8 6.950% 05/25/35		04/01/2023	Credit Suisse		(407,277)	(1,115,828)	(1,564)	1. FM
86359D-CU-9	SASC 2005-NC2 M8 SASC 2005-NC2 M8 6.950% 05/25/35		04/01/2023	Credit Suisse		310,345	850,261	1,564	1.A FM
86359D-UQ-8	LXS 2005-5N 3A2 LXS 2005-5N 2A2 5.580% 11/25/35		04/01/2023	Credit Suisse		(746,889)	(3,905,303)	(4,284)	1. FM
86359D-UQ-8	LXS 2005-5N 3A2 LXS 2005-5N 2A2 5.580% 11/25/35		04/01/2023	Credit Suisse		569,323	2,976,853	4,284	1.A FM
86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 5.770% 02/25/36		04/01/2023	Credit Suisse		(737,193)	(1,340,351)	(1,521)	1. FM
86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 5.770% 02/25/36		04/01/2023	Credit Suisse		559,868	1,017,941	1,521	1.A FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
86359L-TA-7	SAMI 2006-AR1 3A2A SAMI 2006-AR1 1A1 5.590% 02/25/36		05/25/2023	Interest Capitalization		25,471	25,471		1.A Z
86359L-TA-7	SAMI 2006-AR1 3A2A SAMI 2006-AR1 1A1 5.590% 02/25/36		05/25/2023	Interest Capitalization		14,205	14,205		1.B Z
86361H-AH-7	SAMI 2006-AR7 A5 SAMI 2006-AR7 A5 5.610% 08/25/36		04/01/2023	Credit Suisse		(465,173)	(775,289)		1.A Z
86361W-AA-9	SAMI 2006-AR8 A1A SAMI 2006-AR8 A1A 5.550% 10/25/36		05/18/2023	AEL Modco AAM		18,184	20,886	72	1. FM
86361W-AA-9	SAMI 2006-AR8 A1A SAMI 2006-AR8 A1A 5.550% 10/25/36		05/18/2023	AEL Modco AAM		1,397,297	1,604,888	5,558	1.A FM
86789M-AL-1	STALT 2005-1F 2A1 STALT 2005-1F 2A1 5.750% 12/25/35		05/08/2023	MMTL Modco AAM		8,350	10,063	21	1. FM
86789M-AL-1	STALT 2005-1F 2A1 STALT 2005-1F 2A1 5.750% 12/25/35		05/08/2023	MMTL Modco AAM		527,582	635,791	1,302	1.A FM
87264A-AX-3	T-MOBILE USA INC Senior Unsecured 4.375% 04/15/40		04/01/2023	AAIA PRT Com SA Modco AAM		638,115	561,000	4,977	2.B FE
87264A-DB-8	T-MOBILE USA INC Senior Unsecured 5.750% 01/15/54		05/08/2023	Goldman Sachs		4,979,750	5,000,000		2.B FE
87342R-AE-4	BELL 2021-1A A23 BELL 2018-1A A2II 4.940% 11/25/48		04/03/2023	AADE - AAIA non-Modco - AAM		12,262,518	12,447,500	64,907	2.B FE
88156U-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.392% 08/25/37		04/01/2023	Credit Suisse		(749,486)	(10,706,943)	(129)	1. FM
88156U-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.392% 08/25/37		04/01/2023	Credit Suisse		564,565	8,065,211	128	1.A FM
882508-CB-8	TEXAS INSTRUMENT Senior Unsecured 4.900% 03/14/33		05/11/2023	US Bancorp Investment		2,593,775	2,500,000	21,778	1.E FE
882926-AA-6	TEXAS INSTRUMENT Senior Unsecured 5.050% 05/18/63		05/11/2023	Morgan Stanley		7,933,360	8,000,000		1.E FE
89159@-AA-8	Total Terminals International TERM LOAN B 7.288% 07/30/26		05/24/2023	AADE - CATALINA		19,971,440	20,000,000	234,143	2.B
89171V-AE-7	TPMT 2015-5 M2 TPMT 2015-5 B1 4.008% 05/25/55		05/05/2023	AEL Modco AAM		11,173,937	11,514,259	5,087	1.A
89177L-AM-5	TPMT 2019-3 A1 TPMT 2019-3 A1 3.750% 02/25/59		04/01/2023	Credit Suisse		(115,953)	(130,284)	(1)	1.A
907818-EQ-7	UNION PACIFIC RAILROAD CO Senior Unsecured 3.600% 09/15/37		06/29/2023	Various		8,331,875	9,500,000	48,000	1.G FE
90932L-AJ-6	UNTD AIR 23-1 A Secured 5.800% 01/15/36		06/12/2023	Citigroup		5,500,000	5,500,000		1.G FE
913017-BS-7	RTX CORP Senior Unsecured 5.700% 04/15/40		04/01/2023	AAIA PRT Com SA Modco AAM		902,161	655,000	7,571	2.A FE
91679R-AA-7	UPSPT 2020-ST3 A UPSPT 2020-ST3 A 3.350% 04/20/28		06/06/2023	MMTL Modco AAM		1,293,322	1,308,913	1,949	2.B FE
91680B-AA-9	UPSPT 2020-ST2 A UPSPT 2020-ST2 A 3.500% 03/20/28		05/05/2023	MMTL Modco AAM		1,474,056	1,488,417	2,171	2.B FE
91835E-AB-5	VOLT 2021-NPL6 A2 VOLT 2021-NPL6 A2 4.826% 04/25/51		04/01/2023	Various		(470,580)	(713,000)		6. *
91913Y-BD-1	VALERO ENERGY Senior Unsecured 3.650% 12/01/51		04/13/2023	Bank of America		10,244,039	14,000,000	193,044	2.B FE
92343V-FT-6	VERIZON COMM INC Senior Unsecured 2.650% 11/20/40		04/01/2023	AAIA PRT COM SA TX AAM MODCO		7,493,739	7,500,000	20,979	2.A FE
92556V-AE-6	VPJOHN INC Senior Unsecured 3.850% 06/22/40		04/01/2023	AAIA PRT Com SA Modco AAM		2,429,899	2,300,000	1,476	2.C FE
927804-FG-4	VIRGINIA EL&PWR Senior Unsecured 8.875% 11/15/38		04/01/2023	AAIA PRT Com SA Modco AAM		2,239,893	1,305,000	13,834	2.A FE
928563-AC-9	VMWARE INC Senior Unsecured 3.900% 08/21/27		04/21/2023	Goldman Sachs		16,778,030	17,500,000	118,733	2.C FE
92872V-AB-9	VOLT 2021-NPL8 A2 VOLT 2021-NPL8 A2 4.949% 04/25/51		04/01/2023	Credit Suisse		(190,080)	(297,000)		6. *
92873F-AB-3	VOLT 2021-NPL5 A2 VOLT 2021-NPL5 A2 4.826% 03/27/51		04/01/2023	Various		(1,028,280)	(1,558,000)		6. *
92939U-AK-2	WISCONSIN ENERGY Senior Unsecured 4.750% 01/09/26		04/04/2023	Barclays		20,056,600	20,000,000	224,306	2.A FE
92976G-AJ-0	WACHOVIA BANK NA Subordinated 6.600% 01/15/38		04/01/2023	AAIA PRT Com SA Modco AAM		8,090,093	5,890,000	176,013	2.A FE
931142-FA-6	WALMART INC Senior Unsecured 4.000% 04/15/26		04/12/2023	MIZUHO		1,399,384	1,400,000		1. FE
931142-FA-6	WALMART INC Senior Unsecured 4.000% 04/15/26		04/12/2023	MIZUHO		10,395,424	10,400,000		1.C FE
931142-FC-2	WALMART INC Senior Unsecured 4.000% 04/15/30		04/12/2023	MIZUHO		7,984,560	8,000,000		1.C FE
931142-FE-8	WALMART INC Senior Unsecured 4.500% 04/15/53		04/12/2023	Citigroup		14,958,450	15,000,000		1.C FE
93363P-AH-3	WAMU 2006-AR14 2A1 WAMU 2006-AR14 2A1 3.347% 11/25/36		05/09/2023	ALRe Modco - VIAC GA - AAM		1,083,870	1,175,801	875	1.A FM
93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.440% 05/25/37		04/01/2023	Credit Suisse		(602,826)	(753,533)	(800)	1. FM
93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.440% 05/25/37		04/01/2023	Credit Suisse		457,719	572,149	800	1.A FM
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.393% 02/18/31		06/30/2023	Keybanc Capital Markets		4,688,892	4,732,865		1.C PL
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.393% 02/18/31		05/11/2023	MMTL Modco AAM		11,473,527	11,495,368	54,281	1.C PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.243% 02/18/31		06/30/2023	Keybanc Capital Markets		1,301,493	1,301,493		1.F PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.243% 02/18/31		05/11/2023	MMTL Modco AAM		3,133,085	3,160,901	16,701	1.F PL
94108F-AC-4	WAT 2021-A C WAT 2021-A C 9.943% 02/18/31		06/30/2023	Keybanc Capital Markets		2,514,307	2,514,307		2.C PL
94108F-AC-4	WAT 2021-A C WAT 2021-A C 9.943% 02/18/31		05/11/2023	MMTL Modco AAM		5,948,937	6,106,485	39,122	2.C PL
949746-RF-0	WELLS FARGO CO Subordinated 5.606% 01/15/44		04/01/2023	AAIA PRT Com SA-AAM-Non Modco		977,826	735,000	18,656	2.B FE
94985Q-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.189% 03/25/38		04/01/2023	Credit Suisse		(120,875)	(146,515)		6. FE
94989T-BF-0	WFCM 2015-LC22 C WFCM 2015-LC22 C 4.544% 09/15/58		04/26/2023	BARCLAYS CAPITAL SEC LIMITED		5,465,075	6,003,000	21,170	1.B

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95000U-2Q-5	WELLS FARGO CO Senior Unsecured 3.068% 04/30/41		04/01/2023	AAIA PRT Com SA Modco AAM		3,136,451	3,016,000	14,908	2.A FE
95000U-3B-7	WELLS FARGO CO Senior Unsecured 4.897% 07/25/33		04/27/2023	Morgan Stanley		12,625,860	13,000,000	169,763	2.A FE
95000U-3D-3	WELLS FARGO CO Senior Unsecured 5.389% 04/24/34		04/17/2023	Wells Fargo		12,500,000	12,500,000		1. FE
95000Y-BD-6	WFCM 2017-C40 C WFCM 2017-C40 C 4.305% 10/15/50		05/18/2023	Barclays		1,449,051	1,700,000	4,269	1.A FM
95001J-BC-0	WFCM 2018-C44 C WFCM 2018-C44 C 4.823% 05/15/51		06/08/2023	Citigroup		1,341,362	1,565,911	2,308	1.G
95001M-AL-4	WFCM 2017-C38 C WFCM 2017-C38 C 3.903% 07/15/50		04/01/2023	AAIA PRT Com SA Modco AAM		3,996,432	4,000,000	11,709	1.E
95002M-BC-2	WFCM 2019-C52 C WFCM 2019-C52 C 3.561% 08/15/52		05/16/2023	Various		2,802,256	3,666,500	5,012	1.G
958254-AJ-3	WESTERN GAS PART Senior Unsecured 5.300% 03/01/48		04/12/2023	Various		9,841,790	11,500,000	70,814	2.C FE
96949L-AD-7	WILLIAMS COS INC Senior Unsecured 3.750% 06/15/27		05/24/2023	Barclays		475,855	500,000	8,385	2.B FE
976657-AH-9	WISCONSIN ENERGY Junior Subordinated 7.433% 05/15/67		05/30/2023	AADE Lincoln Modco AAM		798,762	984,000	3,048	2.B FE
BCC03P-FU-9	PBHET 2000-2 X2 PBHET 2000-2 X2 0.000% 08/25/31		04/01/2023	Credit Suisse		(70)			2.B FE
BCC2DW-TD-2	RFMS2 2003-HS3 SBI RFMS2 2003-HS3 SBI 0.000% 09/25/33		04/01/2023	Credit Suisse		(185)	(1,757)		6. *
BCC2E6-B3-9	RFMS2 2004-HS1 SBI RFMS2 2004-HS1 SBI 0.000% 03/25/34		04/01/2023	Various		(91)	(1,659)		1.A Z
G77418-AB-6	SVF II FINCO CAYMAN LP SVF II FINCO (CAYMAN) LP INC T 5.000% 12/22/25		04/01/2023	Tax Free Exchange		540,124,142	540,124,142	7,426,707	1.F Z
01626P-AH-9	ALIMEN COUCHE Senior Unsecured 3.550% 07/26/27	A	06/26/2023	Various		1,307,351	1,400,000	19,724	2.B FE
06368D-H7-2	BANK OF MONTREAL Subordinated 3.088% 01/10/37	A	04/17/2023	HSBC		6,393,440	8,000,000	67,936	2.A FE
06368L-AP-1	BANK OF MONTREAL Senior Unsecured 4.250% 09/14/24	A	05/17/2023	Credit Agricole		1,727,460	1,750,000	13,429	1.F FE
06368L-NT-9	BANK OF MONTREAL Senior Unsecured 5.300% 06/05/26	A	05/30/2023	BMO Capital Markets		1,998,580	2,000,000		1.F FE
06417X-AE-1	BANK NOVA SCOTIA Senior Unsecured 2.450% 02/02/32	A	06/02/2023	TD Securities		1,231,245	1,500,000	12,658	1.F FE
13645R-BG-8	CANADIAN PACIFIC Senior Unsecured 3.000% 12/02/41	A	05/01/2023	Citigroup		24,058,110	29,000,000	364,917	2.B FE
13648T-AD-9	CANADIAN PACIFIC Senior Unsecured 4.300% 05/15/43	A	04/20/2023	Taxable Exchange		4,333,061	5,000,000		2.B FE
15135U-AF-6	CENOVUS ENERGY Senior Unsecured 6.750% 11/15/39	A	06/21/2023	AEL Modco AAM		2,104,749	2,000,000	13,500	2.C FE
29250N-AH-8	ENBRIDGE INC Senior Unsecured 3.500% 06/10/24	A	06/06/2023	MMTL Modco AAM		4,890,614	5,000,000	85,556	2.A FE
78016F-ZY-3	ROYAL BK CANADA Senior Unsecured 4.950% 04/25/25	A	04/24/2023	Royal Bank of Canada		13,990,900	14,000,000		1.E FE
78016H-ZQ-6	ROYAL BK CANADA Senior Unsecured 5.000% 05/02/33	A	04/24/2023	Royal Bank of Canada		8,981,010	9,000,000		1.E FE
89114T-ZQ-8	TORONTO DOM BANK Senior Unsecured 2.450% 01/12/32	A	06/21/2023	JANE STREET EXECUTION SERVICES		615,953	750,000	8,218	1.E FE
891160-MJ-9	TORONTO DOM BANK Subordinated 3.625% 09/15/31	A	06/23/2023	HSBC		323,404	350,000	3,595	1.F FE
050093-02-6	Banesco Panama SA BANESCO TL 07/15/24 8.498% 07/15/24	D	05/10/2023	MMTL Modco AAM		7,742,178	7,692,179	50,841	2.B FE
BAN110-VD-9	GLOBAL BANK CORP Global Bank Corp 8.564% 12/20/27	D	04/01/2023	SSL FWH AAM				209	2.A FE
00BMXP-0Q-1	LOARRE INVEST Senior Secured 6.500% 05/15/29	B	06/14/2023	Tax Free Exchange		35,212,405	37,887,399	205,223	3.C FE
	STNPK 1A C STNPK 1A C 6.658% 11/15/31	B	06/22/2023	Bank of America		1,540,539	1,643,241	13,302	2.C FE
	CORDA 12A D CORDA 12A D 6.488% 01/23/32	B	06/22/2023	Bank of America		1,272,673	1,369,938	15,370	2.B FE
	BECLO 9A C BECLO 9A C 5.926% 12/15/32	B	06/21/2023	Barclays		3,197,035	3,374,180	6,665	1.F FE
000000-00-0	BRGPT 2A C BRGPT 2A C 5.219% 04/15/35	B	06/21/2023	Citigroup		6,157,946	6,568,475	67,065	1.G FE
000000-00-0	ALBAC 5A C ALBAC 5A C 7.719% 04/15/36	B	04/14/2023	Bank of America		5,192,337	5,192,337		1.F FE
000000-00-0	PLMER 2023-1A B1 PLMER 2023-1A B1 6.469% 07/15/36	B	05/05/2023	BNP Paribas		3,575,161	3,575,161		1.C FE
000000-00-0	PLMER 2023-1A B1 PLMER 2023-1A C 6.869% 07/15/36	B	05/05/2023	BNP Paribas		5,280,238	5,280,238		1.F FE
000000-00-0	BECLO 14A C BECLO 14A C 7.119% 07/15/36	B	04/28/2023	Natixis UK		11,039,965	11,039,965		1.F FE
000000-00-0	TWRBG 2023-2A B TWRBG 2023-2A B 7.129% 03/20/65	B	05/25/2023	Santander US Capital Markets L		2,009,398	2,009,398		1.B FE
000000-00-0	TWRBG 2023-2A B TWRBG 2023-2A C 8.129% 03/20/65	B	05/25/2023	Santander US Capital Markets L		2,102,139	2,102,139		1.F FE
00119A-AG-0	AGL 2023-24A C AGL 2023-24A C 8.579% 07/25/36	D	04/01/2023	Nomura Sec International		5,500,000	5,500,000		1.F FE
00131L-AK-1	AIA GROUP Subordinated 3.200% 09/16/40	D	04/01/2023	AAIA PRT Com SA Modco AAM		5,085,805	5,000,000	45,333	1.F FE
00774M-AC-9	AERCAP IRELAND Senior Unsecured 3.500% 01/15/25	D	05/30/2023	AAIA Modco AAM		4,771,640	5,000,000	65,625	2.B FE
00774M-AW-5	AERCAP IRELAND Senior Unsecured 3.000% 10/29/28	D	05/30/2023	Various		735,106	850,000	2,267	2.B FE
02364W-AW-5	AMERICA MOVIL SA Senior Unsecured 6.125% 03/30/40	D	04/01/2023	AAIA PRT Com SA Modco AAM		2,012,689	1,440,000	21,560	2.A FE
03329A-AJ-4	ANCHC 2014-5RA D ANCHC 2014-5RA D 7.760% 01/15/30	D	04/26/2023	AEL Modco AAM		4,688,610	5,000,000	9,702	2.C FE
034863-BD-1	ANGLO AMERICAN Senior Unsecured 5.500% 05/02/33	D	04/27/2023	Goldman Sachs		26,858,520	27,000,000		2.A FE
03665L-AA-1	ANTR 2018-3A C ANTR 2018-3A A1 6.723% 01/20/31	D	05/03/2023	WELLS FARGO SECURITIES		16,340,139	16,521,879	46,127	1.A FE
04017F-AG-4	ARES 2018-48A C ARES 2018-48A C 7.388% 07/20/30	D	05/17/2023	AADE - CATALINA		1,910,490	2,000,000	10,576	1.F FE
046353-AT-5	ASTRAZENECA PLC Senior Unsecured 4.000% 01/17/29	D	05/05/2023	ALRe Modco - VIAC GA - AAM		2,991,371	3,000,000	36,000	1.G FE
04966H-AJ-5	ATRM 13A D ATRM 13A D 7.973% 11/21/30	D	04/26/2023	AEL Modco AAM		916,606	1,000,000	443	2.C FE
05072M-AJ-2	AUDAX 2020-4A C AUDAX 2020-4A BR 8.771% 04/20/35	D	04/01/2023	Bank of America		16,700,000	16,700,000		1.C FE
05253J-AX-9	AUST & NZ BK NY Senior Unsecured 5.375% 07/03/25	D	06/26/2023	Bank of America		15,000,000	15,000,000		1.D FE
06738E-CF-0	BARCLAYS PLC Senior Unsecured 5.829% 05/09/27	D	05/02/2023	Barclays		18,500,000	18,500,000		2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06738E-CG-8	BARCLAYS PLC Senior Unsecured 6.224% 05/09/34	D.	05/02/2023	Barclays		3,500,000	3,500,000		2. FE
06738E-CG-8	BARCLAYS PLC Senior Unsecured 6.224% 05/09/34	D.	05/02/2023	Barclays		27,000,000	27,000,000		2.A FE
06738E-CH-6	BARCLAYS PLC Subordinated 7.119% 06/27/34	D.	06/20/2023	BARCLAYS CAPITAL INC.		2,500,000	2,500,000		2.A FE
06849U-AD-7	BARRICK PD AU FI Senior Unsecured 5.950% 10/15/39	D.	04/01/2023	AAIA PRT Com SA Modco AAM		697,269	505,000	6,093	1.G FE
10949Y-AB-4	BWCF 2021-1RA LOAN BWCF 2021-1RA LO 7.660% 04/15/28	D.	06/13/2023	Various		14,780,306	14,780,306	172,977	1.A FE
10951@-AA-4	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 9.523% 12/31/32	D.	06/28/2023	AEL Modco AAM		14,250,000	14,250,000	260,110	2.C PL
12661P-AF-6	CSL FINANCE PLC Senior Unsecured 4.950% 04/27/62	D.	04/17/2023	STAR Modco AAM		2,467,018	2,600,000	60,775	1.G FE
13875L-AS-7	CANYC 2014-1A BR CANYC 2014-1A BR 7.073% 01/30/31	D.	05/17/2023	AADE - CATALINA		1,888,464	2,000,000	6,310	1.F FE
13877J-AE-1	CANYC 2022-1A C CANYC 2022-1A C 7.182% 04/15/35	D.	04/14/2023	BNP Paribas		1,894,200	2,000,000	399	1.F FE
15673E-AA-1	CERB 2020-1A D CERB 2020-1A A 7.115% 10/15/31	D.	05/03/2023	WELLS FARGO SECURITIES		51,900,253	52,147,956	185,394	1.A FE
15674H-AA-3	CERB 2020-2A B CERB 2020-2A A 7.160% 10/15/32	D.	05/17/2023	AADE - CATALINA		30,011,418	30,250,000	180,499	1.A FE
202712-BL-8	COM BK AUSTRALIA SUB 3.743% 09/12/39	D.	04/01/2023	AAIA PRT Com SA Modco AAM		850,028	790,000	8,707	2.A FE
22845J-AG-6	CRNPT 2021-11A D CRNPT 2021-11A D 8.860% 01/17/34	D.	04/01/2023	Various				478	2.C FE
22845X-AJ-9	CRNPT 2018-4A C CRNPT 2018-4A C 7.150% 04/20/31	D.	06/16/2023	ALRe Modco - GMIB - AAM		947,578	1,000,000	11,322	1.E FE
26139P-AB-9	DP WORLD CRESCEN Senior Unsecured 4.848% 09/26/28	D.	06/16/2023	ALRe Modco - GMIB - AAM		2,603,515	2,600,000	28,011	2.B FE
26243E-AC-5	DRSLF 2017-53A C DRSLF 2017-53A C 6.960% 01/15/31	D.	05/17/2023	AADE - CATALINA		2,153,837	2,250,000	13,051	1.E FE
28504D-AC-7	ELEC DE FRANCE Senior Unsecured 6.250% 05/23/33	D.	05/17/2023	WELLS FARGO SECURITIES		2,697,219	2,700,000		2.A FE
28504D-AD-5	ELEC DE FRANCE Senior Unsecured 6.900% 05/23/53	D.	05/17/2023	Bank of America		1,787,814	1,800,000		2.A FE
28622P-AG-8	AWPT 2017-6A C AWPT 2017-6A C 7.960% 07/15/29	D.	05/17/2023	AADE - CATALINA		1,958,840	2,000,000	13,267	1.E FE
29278D-AA-3	ENEL CHILE SA Senior Unsecured 4.875% 06/12/28	D.	05/05/2023	ALRe Modco - VIAC GA - AAM		5,424,650	5,500,000	106,505	2.B FE
29446M-AG-7	EQUINOR ASA Senior Unsecured 3.625% 04/06/40	D.	04/01/2023	AAIA PRT Com SA Modco AAM		2,697,369	2,390,000	19,734	1.D FE
34956N-AG-7	FCBSL 2019-1A C FCBSL 2019-1A C 8.232% 07/23/32	D.	06/15/2023	ALRe Modco - VIAC GA - AAM		2,464,265	2,500,000	29,727	1.F FE
34962D-AG-1	FCBSL 2019-2A C FCBSL 2019-2A C 8.788% 10/20/32	D.	06/28/2023	Midland AAM		974,257	1,000,000	16,197	1.F FE
381362-AU-6	GTCOP 2012-1A CR GTCOP 2012-1A BR2A 7.802% 06/15/34	D.	05/17/2023	AADE - CATALINA		4,109,641	4,118,447	51,289	1.A FE
38174Y-AC-9	GOCAP 2015-24A BR GOCAP 2015-24A BR 7.326% 11/05/29	D.	04/13/2023	WELLS FARGO SECURITIES		1,935,000	2,000,000	26,468	1.C FE
38177G-AE-1	GCTLF 2020-1A C GCTLF 2020-1A C 8.923% 10/20/29	D.	04/03/2023	BROWNSTONE INVESTMENT GROUP LL		3,000,000	3,000,000	52,861	1.C FE
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D.	05/24/2023	MMTL Modco AAM		10,753,937	11,014,371	97,064	3.C FE
404280-CS-6	HSBC HOLDINGS Senior Unsecured 0.976% 05/24/25	D.	06/02/2023	HSBC		950,570	1,000,000	325	1.G FE
44330G-AG-8	HLM 4A-2014 CR HLM 4A-2014 BR 7.123% 01/28/30	D.	04/26/2023	AEL Modco AAM		962,304	1,000,000	15,892	1.F FE
44933W-AG-4	ICG 2015-2RA C ICG 2015-2RA C 8.760% 01/16/33	D.	04/26/2023	AEL Modco AAM		959,605	1,000,000	2,190	2.C FE
48251F-AL-5	KKR 17 C1R KKR 17 C1R 7.215% 04/15/34	D.	06/22/2023	Morgan Stanley		954,100	1,000,000	14,020	1.F FE
48254Q-AD-6	KKR 33A C KKR 33A C 7.250% 07/20/34	D.	04/11/2023	Bank of America		4,275,000	4,500,000	70,630	1.F FE
48661N-AJ-7	RAD 2019-6A D RAD 2019-6A D 9.588% 01/20/33	D.	06/28/2023	Midland AAM		3,706,547	3,800,000	67,374	2.C FE
48661Y-AA-2	RAD 2019-4A B1 RAD 2019-4A B1 7.355% 04/25/32	D.	05/30/2023	AADE Lincoln Modco AAM		1,974,718	2,000,000	14,302	1.C FE
55276V-AG-7	MDGH GMTN RSC Senior Unsecured 4.500% 11/07/28	D.	05/09/2023	ALRe Modco - VIAC GA - AAM		10,072,971	10,000,000	2,500	1.C FE
55284A-AA-6	MF1 2021-FL7 E MF1 2021-FL7 A 6.296% 10/16/36	D.	05/17/2023	AADE - CATALINA		5,833,866	6,000,000	1,031	1.A FE
55608J-AP-3	MACQUARIE GROUP Senior Unsecured 5.033% 01/15/30	D.	04/05/2023	ALRe Modco - VIAC GA - AAM		4,514,741	4,500,000	50,330	1.F FE
55608J-BN-7	MACQUARIE GROUP Senior Unsecured 5.887% 06/15/34	D.	06/05/2023	Wells Fargo		1,000,000	1,000,000		1.F FE
55817G-AG-6	MDPK 2023-63A C MDPK 2023-63A C 8.568% 04/21/35	D.	04/01/2023	Nomura Sec International		5,000,000	5,000,000		1.F FE
55818Y-BW-0	MDPK 2015-17A AR2 MDPK 2015-17A CR2 7.161% 07/21/30	D.	04/11/2023	Morgan Stanley		5,426,960	5,600,000	83,568	1.E FE
55820C-AJ-4	MDPK 2018-29A C MDPK 2018-29A C 7.462% 10/18/30	D.	05/17/2023	AADE - CATALINA		1,462,361	1,500,000	9,016	1.F FE
56844Y-AE-7	SPEAK 2018-5A C SPEAK 2018-5A C 7.055% 04/25/31	D.	06/28/2023	Midland AAM		9,467,731	9,800,000	122,916	1.F FE
64130T-BE-4	NEUB 2015-20A CRR NEUB 2015-20A CRR 7.165% 07/15/34	D.	06/22/2023	Morgan Stanley		1,025,382	1,065,000	14,828	1.F FE
66860P-AE-4	WOODS 2018-17A C WOODS 2018-17A C 7.123% 04/22/31	D.	05/25/2023	AEL Modco AAM		3,721,644	4,000,000	24,534	1.E FE
67098W-AS-0	OAKC 2020-7A CR OAKC 2020-7A CR 7.106% 02/24/37	D.	04/14/2023	BNP Paribas		1,432,050	1,500,000	24,783	1.F FE
67110U-AQ-2	OHALF 2016-1A CR OHALF 2016-1A CR 7.223% 01/20/33	D.	06/22/2023	Morgan Stanley		1,755,157	1,810,000	24,255	1.F FE
675930-AJ-0	OCT59 2022-1A C OCT59 2022-1A D 8.790% 05/15/35	D.	06/21/2023	Citigroup		5,165,600	5,500,000	57,721	2.C FE
71647N-AY-5	PETROBRAS GLOB Senior Unsecured 5.999% 01/27/28	D.	06/16/2023	ALRe Modco - GMIB - AAM		999,125	1,000,000	23,163	3.C FE
716973-AA-0	PFIZER INVSTMNT Senior Unsecured 4.650% 05/19/25	D.	05/16/2023	Bank of America		1,998,860	2,000,000		1. FE
716973-AA-0	PFIZER INVSTMNT Senior Unsecured 4.650% 05/19/25	D.	05/16/2023	Bank of America		12,492,875	12,500,000		1.E FE
716973-AE-2	PFIZER INVSTMNT Senior Unsecured 4.750% 05/19/33	D.	05/16/2023	Bank of America		4,992,500	5,000,000		1. FE
716973-AE-2	PFIZER INVSTMNT Senior Unsecured 4.750% 05/19/33	D.	05/16/2023	Bank of America		6,889,650	6,900,000		1.E FE
716973-AF-9	PFIZER INVSTMNT Senior Unsecured 5.110% 05/19/43	D.	05/16/2023	Bank of America		9,800,000	10,000,000		1.E FE
716973-AG-7	PFIZER INVSTMNT Senior Unsecured 5.300% 05/19/53	D.	05/16/2023	Citigroup		2,496,275	2,500,000		1. FE
716973-AG-7	PFIZER INVSTMNT Senior Unsecured 5.300% 05/19/53	D.	05/16/2023	Various		7,988,080	8,000,000		1.E FE
716973-AH-5	PFIZER INVSTMNT Senior Unsecured 5.340% 05/19/63	D.	05/16/2023	Citigroup		3,922,280	4,000,000		1. FE
716973-AH-5	PFIZER INVSTMNT Senior Unsecured 5.340% 05/19/63	D.	05/16/2023	Citigroup		19,121,115	19,500,000		1.E FE

SCHEDULE D - PART 3

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

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74042W-AA-2	PRETSL XVIII PREFERRED TERM XVIII 5.924% 09/23/35	D	06/06/2023	MMTL Modco AAM		220,298	225,081	2,460	1.C FE
75575A-AA-2	RCMT 2023-FL12 A RCMT 2023-FL12 A 7.422% 05/25/38	C	06/12/2023	J.P. Morgan Sec		18,905,000	19,000,000		1.A FE
75888R-AG-4	REG15 2018-4A B REG15 2018-4A B 7.605% 10/25/31	D	06/15/2023	ALRe Modco - VIAC GA - AAM		9,752,680	10,000,000	107,739	1.F FE
75968N-AE-1	RENAISSANCERE Senior Unsecured 5.750% 06/05/33	D	05/31/2023	Morgan Stanley		7,478,025	7,500,000		1.G FE
76117E-AA-7	RMSF 2008-7A A1 RMSF 2008-7A A1 5.650% 06/25/37	D	04/01/2023	Credit Suisse		(2,078,510)	(5,896,483)	(4,151)	1. FM
76117E-AA-7	RMSF 2008-7A A1 RMSF 2008-7A A1 5.650% 06/25/37	D	04/01/2023	Credit Suisse		1,584,796	4,495,875	4,151	1.A FM
77341E-AE-5	ROCKT 2020-1A C ROCKT 2020-1A C 7.623% 01/20/32	D	04/20/2023	BMO Capital Markets		7,623,500	7,900,000	52,323	1.F FE
78448T-AH-5	SMBC AVIATION CA Senior Unsecured 5.450% 05/03/28	D	04/26/2023	Goldman Sachs		17,969,580	18,000,000		2.A FE
78485K-AA-3	STWD 2022-FL3 E STWD 2022-FL3 A 6.417% 11/15/38	D	05/17/2023	AADE - CATALINA		9,807,218	10,000,000	3,457	1.A FE
80382Q-BB-7	SAILN 2004-BNCA B SAILN 2004-BNCA B 6.750% 09/27/34	D	04/01/2023	Credit Suisse		(107,659)	(287,090)		6. FE
806854-AL-9	SCHLUMBERGER INV Senior Unsecured 4.850% 05/15/33	D	05/08/2023	Deutsche Bank		19,982,800	20,000,000		1.F FE
82655A-AC-7	SIGMA ALIMENTOS Senior Unsecured 4.125% 05/02/26	D	05/05/2023	ALRe Modco - VIAC GA - AAM		2,899,157	3,000,000	1,031	2.C FE
82808E-AJ-0	SPCLO 2023-2A D1 SPCLO 2023-2A C 8.771% 04/20/35	D	04/14/2023	Barclays		4,500,000	4,500,000		1.F FE
82808E-AL-5	SPCLO 2023-2A D1 SPCLO 2023-2A D1 10.631% 04/20/35	D	04/14/2023	Barclays		10,986,115	11,041,322		2.A FE
82968F-AA-2	SIRIUS INTL Senior Unsecured 4.600% 11/01/26	D	06/01/2023	UBS		1,690,000	2,000,000	8,689	2.C FE
83610C-AU-5	SNDPT 2016-2A DR SNDPT 2016-2A DR 9.438% 10/20/28	D	05/18/2023	AEL Modco AAM		3,976,760	4,000,000	28,312	1.F FE
902613-BB-3	UBS GROUP Senior Unsecured 4.550% 04/17/26	D	06/12/2023	Tax Free Exchange		17,366,386	17,178,000	117,240	1.G FE
98420E-AD-7	XLIT LTD Subordinated 5.500% 03/31/45	D	05/18/2023	AEL Modco AAM		1,965,636	2,000,000	14,667	1.G FE
BCC30P-KZ-9	PENTA 2021-9A D PENTA 2021-9A D 6.361% 07/25/36	B	06/22/2023	Bank of America		1,577,512	1,752,791	19,202	2.B FE
BCC30Y-M6-2	BECLO 3A DR BECLO 3A DR 6.219% 07/19/35	B	06/22/2023	Bank of America		2,464,862	2,738,736	33,118	2.C FE
BCC33X-0Z-1	DRYD 2018-66A DR DRYD 2018-66A DR 6.525% 01/18/32	B	06/22/2023	Bank of America		4,874,949	5,477,471	68,503	2.C FE
E5000*-AB-0	ESPAI BARCA FT Sr Nts 6.610% 06/30/43	B	04/01/2023	Direct		27,282,450	27,282,450		2.A FE
E5000*-AC-8	ESPAI BARCA FT Sr Nts 7.220% 06/30/47	B	04/01/2023	Direct		27,282,450	27,282,450		2.A FE
G0445Q-AA-6	FWU LIFE INSURANCE LUX SA ANIMA 1 7.771% 12/24/24	D	05/05/2023	MMTL Modco AAM		12,085,498	12,085,498	114,384	2.B PL
G30298-AA-0	Eastlands Arena Limited SR SECD NTS 4.000% 10/20/48	B	04/01/2023	Inner Circle Sports LLC		9,143,050	9,143,050		2.A PL
G3768B-AK-0	GAZPROM PJSC Senior Unsecured 2.950% 01/27/29	D	06/22/2023	Tax Free Exchange		912,343	2,870,000		6. *
G93128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.725% 02/28/28	D	05/30/2023	Interest Capitalization		1,874,536	1,874,536		1.F PL
L3009#-AA-6	ERGEA GROUP SARL GTD SECD SR NTS 7.160% 05/12/30	B	04/20/2023	ROYAL BANK OF SCOTLAND		22,410,079	22,410,079		2.B PL
L3009#-AB-4	ERGEA GROUP SARL GTD SECD SR NTS 7.320% 05/12/33	B	04/20/2023	ROYAL BANK OF SCOTLAND		22,410,079	22,410,079		2.B PL
L3009#-AC-2	ERGEA GROUP SARL GTD SECD SR NTS 7.440% 05/12/35	B	04/20/2023	ROYAL BANK OF SCOTLAND		22,410,079	22,410,079		2.B PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,439,579,385	4,527,188,283	21,731,465	XXX
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.250% 03/31/41		04/18/2023	Interest Capitalization		6,162,441	6,162,441		1.G PL
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.261% 03/31/41		04/19/2023	Interest Capitalization		3,525,762	3,525,762		2.C PL
00238*-AA-2	AP Sunrise LLC AP Sunrise LLC Vonovia Senior 6.000% 05/31/48		05/31/2023	PRIVATE		321,852,444	318,665,786		2.B Z
257812-AA-5	DFLF2 2021-2 E Donlen Fleet Leasing DFLF II 8.172% 03/31/36		04/14/2023	Direct		666,510	666,510		1.B FE
257812-AB-3	DFLF2 2021-2 E Donlen Fleet Leasing DFLF II 9.572% 03/31/36		04/14/2023	Direct		224,170	224,170		1.E FE
28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.674% 12/15/41		06/28/2023	Capital Call Revolver		22,419,628	22,419,628		1.G PL
28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.674% 12/15/41		06/22/2023	MMTL Modco AAM		3,473,605	3,473,605	15,550	1.G PL
28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.424% 12/15/41		06/28/2023	Capital Call Revolver		11,209,814	11,209,814		2.C PL
28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.424% 12/15/41		06/22/2023	MMTL Modco AAM		1,892,009	1,892,009	9,298	2.C PL
71680@-BJ-4	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		05/12/2023	MMTL Modco AAM		2,755,127	2,904,720	12,636	1.C PL
71680@-DE-3	Petros PACE Finance LLC Petros CPACE Flow - Class A Su 6.282% 01/31/57		05/16/2023	Direct		16,346,400	15,680,000		1.C FE
71680@-DF-0	Petros PACE Finance LLC Petros CPACE Flow - Class B Su 7.418% 01/31/57		05/16/2023	Direct		333,600	320,000		2.B FE
92890C-AD-5	VDL Fleet LLC Lease Plan USA Inc 7.817% 12/31/38		06/01/2023	Various		1,468,228	1,468,228		1.G FE
96328G-AA-5	WFLF 2023-1A D Wheels Fleet Lease 1 - Class A 5.954% 11/18/38		05/18/2023	Various		241,287,291	241,287,291		1.A FE
96328G-AB-3	WFLF 2023-1A D Wheels Fleet Lease 1 - Class B 6.054% 11/18/38		05/18/2023	Various		8,066,352	8,066,352		1.C FE
96328G-AC-1	WFLF 2023-1A D Wheels Fleet Lease 1 - Class C 6.154% 11/18/38		05/18/2023	Various		11,706,749	11,706,749		1.F FE
96328G-AD-9	WFLF 2023-1A D Wheels Fleet Lease 1 - Class D 7.654% 11/18/38		05/18/2023	Various		4,046,740	4,046,740		2.A FE
96328G-AE-7	WFLF 2023-1A D Wheels Fleet Lease 1 - Class E 8.654% 11/18/38		05/18/2023	Various		1,369,278	1,369,278		2.B FE
96328G-AP-2	WFLF 2023-1A D WFLF 2022-A D 7.718% 02/10/25		06/28/2023	Capital Call Revolver		2,170,521	2,170,521		2.A FE
96328G-AQ-0	WFLF 2023-1A D WFLF 2022-A E 8.718% 02/10/25		06/28/2023	Capital Call Revolver		723,507	723,507		2.B FE
97988T-AC-2	WDMNT 2023-11A D WDMNT 2023-11A A2 8.168% 04/23/35		04/28/2023	WELLS FARGO SECURITIES		8,000,000	8,000,000		1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
97988T-AE-8	WDMNT 2023-11A D WDMNT 2023-11A B 8.718% 04/23/35		04/28/2023	WELLS FARGO SECURITIES		27,000,000	27,000,000		1.C FE
97988T-AG-3	WDMNT 2023-11A D WDMNT 2023-11A C 9.618% 04/23/35		04/28/2023	WELLS FARGO SECURITIES		16,000,000	16,000,000		1.E FE
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 6.959% 11/01/34		05/17/2023	MMTL Modco AAM		23,270,426	23,270,426	71,974	1.G PL
55283L-AA-3	MAPSL 2019-1A B MAPSL 2019-1A A 4.458% 03/15/44	D.	05/04/2023	MMTL Modco AAM		902,415	979,744	2,305	2.C
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						736,873,017	733,233,281	111,763	XXX
BANDML-05-0	ALPHA SOURCE INC OTHER 12.038% 11/17/23		04/01/2023	Interest Capitalization		283,878	283,878		6. *
BANDZF-E7-0	Grp Operating Llc GRP OPERATING TK 10.000% 12/31/23		06/30/2023	Interest Capitalization		9,136	9,136		6. *
08078U-AE-3	BELRON FINANCE US LLC BELRON TL B 1L USD 6.165% 10/30/26		05/03/2023	Tax Free Exchange		2,414,053	2,418,750	828	3.B FE
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.452% 03/30/28		04/01/2023	MMTL Modco AAM		624,490	70,000	(2,490)	2.C FE
43289D-AH-6	HILTON WORLDWIDE HLT TL B2 1L USD 1.462% 06/21/26		06/13/2023	AADE Modco AAM		499,520	500,000	284	2.C FE
96208U-AT-8	WEX INC WEX TL B 1L USD 7.467% 04/01/28		06/13/2023	AADE - AAIA Modco - AAM		1,174,942	1,176,000	3,577	3.C FE
BL3392-82-8	MILEAGE PLUS HLD TERM B 11.403% 06/20/27		05/24/2023	AADE - CATALINA		24,278,792	23,373,086	538,731	2.C FE
BL3559-99-6	SPECTRUM BRANDS SPB TL B 1L USD 2.506% 03/03/28		06/13/2023	AADE - AAIA non-Modco - AAM		489,848	490,000	1,364	3.A FE
BL3625-15-1	DT MIDSTREAM DTMINC TL B 1L USD 6.644% 06/10/28		06/13/2023	AADE - AAIA Modco - AAM		255,255	254,689	709	2.C FE
BL3627-87-6	UNIVAR USA INC UNVR TL B6 1L USD 6.818% 06/03/28		05/24/2023	AADE - CATALINA		1,961,941	1,959,854	11,986	2.C FE
BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD 3.480% 07/01/28		06/13/2023	AADE - AAIA Modco - AAM		829,773	828,530	2,305	3.A FE
BL3638-38-6	QUIKRETE HOLDING QUIKHO TL B1 1L USD 7.687% 03/18/29		06/13/2023	AADE - AAIA Modco - AAM		1,977,634	1,980,000	6,278	3.C FE
BL3646-39-7	PRA HEALTH SCIEN ICLR TL B 1L USD 7.253% 07/01/28		06/13/2023	AADE - AAIA Modco - AAM		245,844	245,384	3,788	3.A FE
BL3683-98-6	STANDARD INDS IN BMCAUS TL B 1L USD 1.275% 09/22/28		06/13/2023	AADE - FABN		729,060	730,474	3,286	2.C FE
BL3689-59-5	CENTURI GROUP I SVX TL B 1L USD 7.237% 08/27/28		06/13/2023	AADE - FABN		1,180,800	1,185,739	3,532	4.A FE
BL3705-69-8	CLEAN HARBORS IN CLH TL B 1L USD 6.729% 10/08/28		06/13/2023	AADE - FABN		283,926	283,493	789	3.A FE
BL3447-31-7	SKYMILES IP LTD DAL TL B 1L USD 2.635% 10/20/27	D.	05/30/2023	Various		15,623,773	15,030,000	153,698	2.B FE
BL3573-84-9	ICON LUX SARL ICLR TL B 1L USD 7.253% 07/01/28	D.	06/13/2023	AADE - AAIA Modco - AAM		986,728	984,881	15,204	3.A FE
BL3673-15-1	STARS GROUP HOLD TSGICN TL B 1L USD 4.209% 07/21/26	D.	05/24/2023	AADE - CATALINA		1,136,741	1,139,670	7,791	2.C FE
BL3742-09-7	ALI GROUP SRL ALIGRP TL B 1L USD 6.751% 07/22/29	C.	06/13/2023	AADE - FABN		583,061	582,726	1,647	3.A FE
G2921#-AA-9	ECUADOR DIVERSIFIED PMT RTS US Banco Del Pacifico Sa Banco De 18.648% 12/20/24	D.	05/24/2023	MMTL Modco AAM		1,286,250	1,312,500	14,802	4.A FE
	PAF REV-2 2 Pepper Australian Auto A	B.	06/30/2023	Tax Free Exchange		7,382,587	7,219,447		1.F FE
	AF REV-2 2 Pepper Australian Auto BBB	B.	06/30/2023	Tax Free Exchange		10,345,157	10,116,550		2.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						74,583,190	72,174,787	768,109	XXX
2509999997. Total - Bonds - Part 3						5,970,557,221	6,079,785,190	24,887,197	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						5,970,557,221	6,079,785,190	24,887,197	XXX
26441C-BG-9	DUKE ENERGY COR Junior Subordinated 4.875% 09/16/23		05/04/2023	MMTL Modco AAM	1,500,000.000	1,448,878	0.00	9,750	2.C FE
48126H-AC-4	JPMORGAN CHASE Junior Subordinated 6.100% 10/01/23		05/18/2023	AEL Modco AAM	2,000,000.000	1,952,060	0.00	15,250	2.B FE
857477-AQ-6	STATE STREET CRP Junior Subordinated 9.111% 09/15/23		04/28/2023	ALICNY - Payout Annuities	333,000.000	332,344	0.00	3,679	2.A FE
949746-RG-8	WELLS FARGO CO Junior Subordinated 5.900% 06/15/23		05/18/2023	AEL Modco AAM	2,000,000.000	1,959,450	0.00	50,150	2.B FE
404280-AS-8	HSBC HOLDINGS Junior Subordinated 6.375% 09/17/23		06/06/2023	MMTL Modco AAM	600,000.000	580,663	0.00	8,394	2.C FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,273,395	XXX	87,223	XXX
04651L-30-5	AT&T Mobility II LLC Series B Preferred 6.800% 09/15/23		06/15/2023	PRIVATE	710,000,000.000	710,355,000	0.00		2.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						710,355,000	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						716,628,395	XXX	87,223	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						716,628,395	XXX	87,223	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		04/01/2023	Trade adjustment	(60,000.000)	(6,000,000)			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						(6,000,000)	XXX		XXX
05383*-10-6	Athene Re USA IV INC Common Stock		06/30/2023	Capital Contribution		10,325			
86359*-10-6	Structured Annuity Reinsurance Company Comm Stock		06/30/2023	Capital Contribution		8,279			
000000-00-0	Athene Annuity & Life Assurance Company of New York Common Stock		06/30/2023	Capital Contribution		50,463			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						69,068	XXX		XXX
5989999997. Total - Common Stocks - Part 3						(5,930,932)	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						(5,930,932)	XXX		XXX
5999999999. Total - Preferred and Common Stocks						710,697,463	XXX	87,223	XXX
6009999999 - Totals						6,681,254,683	XXX	24,974,420	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CWHL 2003-R1 1M CWHL 2003-R1 1M 5.750%																				
12669U-BF-6	02/25/43		06/01/2023	Paydown			4,110													02/25/2043	1.D Z
36203Y-DX-9	GN 737298 GN 362918 7.500% 09/15/23		06/01/2023	Paydown		739	739	863	752		(13)		(13)		739				23	09/15/2023	1.A
36204A-GX-7	GN 737298 GN 363914 7.500% 06/15/24		06/01/2023	Paydown		321	321	295	318		3		3		321				10	06/15/2024	1.A
	GNR 2019-50 Z GNR 2010-H02 DI 2.037%																				
38375B-AE-2	02/20/60		06/01/2023	Paydown				38,347	23,113		(23,113)		(23,113)						3,748	02/20/2060	1.A
	GNR 2019-50 Z GNR 2010-H24 FI 1.558%																				
38375B-GQ-9	10/20/60		06/01/2023	Paydown				25,407	17,669		(17,669)		(17,669)						4,001	10/20/2060	1.A
	GNR 2019-50 Z GNR 2011-H05 AI 1.558%																				
38375B-KB-7	12/20/60		06/01/2023	Paydown				156,482	82,936		(82,936)		(82,936)						19,189	12/20/2060	1.A
	GNR 2019-50 Z GNR 2011-H08 CI 1.043%																				
38375B-KT-8	02/20/61		06/01/2023	Paydown				14,553	11,008		(11,008)		(11,008)						1,833	02/20/2061	1.A
	GNR 2019-50 Z GNR 2011-H08 DI 1.670%																				
38375B-KW-1	02/20/61		06/01/2023	Paydown				30,274	17,072		(17,072)		(17,072)						2,946	02/20/2061	1.A
	GNR 2019-50 Z GNR 2011-H11 BI 1.333%																				
38375B-LP-5	04/20/61		06/01/2023	Paydown				57,403	29,428		(29,428)		(29,428)						7,666	04/20/2061	1.A
	GNR 2019-50 Z GNR 2012-H08 SI 1.198%																				
38375B-QQ-8	04/20/62		06/01/2023	Paydown				26,053	19,410		(19,410)		(19,410)						2,669	04/20/2062	1.A
	GNR 2019-50 Z GNR 2012-H12 FI 1.036%																				
38375B-SB-9	05/20/62		06/01/2023	Paydown				34,204	28,358		(28,358)		(28,358)						5,247	05/20/2062	1.A
	GNR 2019-50 Z GNR 2012-H14 KI 0.937%																				
38375B-TS-1	07/20/62		06/01/2023	Paydown				12,087	8,041		(8,041)		(8,041)						1,301	07/20/2062	1.A
	GNR 2019-50 Z GNR 2013-H11 FI 1.877%																				
38375B-Y3-0	04/20/63		06/01/2023	Paydown				17,320	4,997		(4,997)		(4,997)						2,971	04/20/2063	1.A
	GNR 2019-50 Z GNR 2012-H27 SI 1.794%																				
38375B-ZF-2	10/20/62		06/01/2023	Paydown				105,694	51,673		(51,673)		(51,673)						14,031	10/20/2062	1.A
	GNR 2019-50 Z GNR 2012-H29 SI 1.703%																				
38375B-ZT-2	10/20/62		06/01/2023	Paydown				61,343	39,086		(39,086)		(39,086)						6,068	10/20/2062	1.A
	GNR 2019-50 Z GNR 2013-H25 SI 1.585%																				
38375U-BG-4	10/20/63		06/01/2023	Paydown				21,540	15,063		(15,063)		(15,063)						1,548	10/20/2063	1.A
	GNR 2019-50 Z GNR 2014-H03 SI 1.615%																				
38375U-EE-6	01/20/64		06/01/2023	Paydown				26,902	17,586		(17,586)		(17,586)						2,239	01/20/2064	1.A
	GNR 2019-50 Z GNR 2014-H10 BI 1.350%																				
38375U-FN-5	04/20/64		06/01/2023	Paydown				19,959	14,149		(14,149)		(14,149)						1,098	04/20/2064	1.A
	GNR 2019-50 Z GNR 2014-H10 GI 1.689%																				
38375U-FR-6	04/20/64		06/01/2023	Paydown				13,357	9,114		(9,114)		(9,114)						1,089	04/20/2064	1.A
	GNR 2019-50 Z GNR 2014-H19 GI 1.668%																				
38375U-PY-0	09/20/64		06/01/2023	Paydown				90,799	63,432		(63,432)		(63,432)						5,930	09/20/2064	1.A
	GNR 2019-50 Z GNR 2014-H20 AI 1.461%																				
38375U-QG-8	10/20/64		06/01/2023	Paydown				132,419	112,459		(112,459)		(112,459)						13,777	10/20/2064	1.A
	GNR 2019-50 Z GNR 2014-H20 LI 1.615%																				
38375U-QS-2	10/20/64		04/01/2023	Paydown				2,422	2,095		(2,095)		(2,095)						48	10/20/2064	1.A
	GNR 2019-50 Z GNR 2015-H03 BI 1.581%																				
38375U-TN-0	01/20/65		06/01/2023	Paydown				42,407	34,621		(34,621)		(34,621)						3,702	01/20/2065	1.A
	GNR 2019-50 Z GNR 2015-H08 DI 1.460%																				
38375U-VC-1	03/20/65		06/01/2023	Paydown				23,789	17,738		(17,738)		(17,738)						1,872	03/20/2065	1.A
	GNR 2019-50 Z GNR 2015-H09 BI 1.630%																				
38375U-VZ-0	03/20/65		06/01/2023	Paydown				10,970	7,127		(7,127)		(7,127)						895	03/20/2065	1.A
	GNR 2019-50 Z GNR 2016-H11 CI 1.699%																				
38375U-WN-6	05/20/66		06/01/2023	Paydown				56,580	35,142		(35,142)		(35,142)						3,281	05/20/2066	1.A
	GNR 2019-50 Z GNR 2017-H09 GI 1.591%																				
38375U-ZG-8	03/20/67		06/01/2023	Paydown				65,117	49,836		(49,836)		(49,836)						6,505	03/20/2067	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376E-TN-5	GNR 2019-50 Z GNR 2009-H01 FI 1.777% 11/20/59		06/01/2023	Paydown				135,901	64,230		(64,230)		(64,230)						17,207	11/20/2059	1.A
..38376R-2Y-1	GNR 2019-50 Z GNR 2017-H12 BI 1.818% 05/20/67		06/01/2023	Paydown				93,765	68,400		(68,400)		(68,400)						7,053	05/20/2067	1.A
..38376R-5B-8	GNR 2019-50 Z GNR 2017-H14 VI 1.670% 06/20/67		06/01/2023	Paydown				60,602	43,139		(43,139)		(43,139)						4,327	06/20/2067	1.A
..38376R-DN-3	GNR 2019-50 Z GNR 2015-H16 TI 0.068% 07/20/65		06/01/2023	Paydown				129,419	68,134		(68,134)		(68,134)						714	07/20/2065	1.A
..38376R-DS-2	GNR 2019-50 Z GNR 2015-H16 LI 1.970% 07/20/65		06/01/2023	Paydown				92,156	52,725		(52,725)		(52,725)						6,821	07/20/2065	1.A
..38376R-FS-0	GNR 2019-50 Z GNR 2015-H19 LI 0.096% 08/20/65		06/01/2023	Paydown				70,587	46,207		(46,207)		(46,207)						1,238	08/20/2065	1.A
..38376R-FT-8	GNR 2019-50 Z GNR 2015-H19 MI 0.089% 08/20/65		06/01/2023	Paydown				96,837	56,991		(56,991)		(56,991)						1,102	08/20/2065	1.A
..38376R-GS-9	GNR 2019-50 Z GNR 2015-H22 BI 1.775% 09/20/65		06/01/2023	Paydown				3,045	2,344		(2,344)		(2,344)						318	09/20/2065	1.A
..38376R-HT-6	GNR 2019-50 Z GNR 2015-H24 BI 1.522% 08/20/65		06/01/2023	Paydown				64,789	20,412		(20,412)		(20,412)						5,687	08/20/2065	1.A
..38376R-JQ-0	GNR 2019-50 Z GNR 2015-H26 AI 1.816% 10/20/65		06/01/2023	Paydown				46,985	27,978		(27,978)		(27,978)						2,961	10/20/2065	1.A
..38376R-KL-9	GNR 2019-50 Z GNR 2015-H28 CI 1.184% 10/20/65		06/01/2023	Paydown				15,801	6,619		(6,619)		(6,619)						1,366	10/20/2065	1.A
..38376R-M5-2	GNR 2019-50 Z GNR 2016-H26 BI 1.323% 10/20/66		06/01/2023	Paydown				143,219	81,466		(81,466)		(81,466)						12,882	10/20/2066	1.A
..38376R-N5-1	GNR 2019-50 Z GNR 2016-H26 MI 1.743% 12/20/66		06/01/2023	Paydown				50,280	40,051		(40,051)		(40,051)						3,610	12/20/2066	1.A
..38376R-NN-2	GNR 2019-50 Z GNR 2016-H03 BI 1.659% 01/20/66		06/01/2023	Paydown				64,825	49,445		(49,445)		(49,445)						5,353	01/20/2066	1.A
..38376R-NQ-5	GNR 2019-50 Z GNR 2016-H03 CI 1.133% 11/20/65		06/01/2023	Paydown				4,280	2,958		(2,958)		(2,958)						125	11/20/2065	1.A
..38376R-NX-0	GNR 2019-50 Z GNR 2016-H01 IO 1.516% 12/20/65		06/01/2023	Paydown				64,057	31,207		(31,207)		(31,207)						8,877	12/20/2065	1.A
..38376R-NY-8	GNR 2019-50 Z GNR 2016-H01 BI 1.356% 11/20/65		06/01/2023	Paydown				51,678	33,361		(33,361)		(33,361)						3,698	11/20/2065	1.A
..38376R-QH-2	GNR 2019-50 Z GNR 2016-H04 AI 1.591% 02/20/66		06/01/2023	Paydown				12,726	7,316		(7,316)		(7,316)						720	02/20/2066	1.A
..38376R-RC-2	GNR 2019-50 Z GNR 2016-H07 CI 1.565% 03/20/66		06/01/2023	Paydown				122,631	71,929		(71,929)		(71,929)						7,517	03/20/2066	1.A
..38376R-RP-3	GNR 2019-50 Z GNR 2016-H07 LI 1.484% 01/20/66		06/01/2023	Paydown				56,368	35,225		(35,225)		(35,225)						2,900	01/20/2066	1.A
..38376R-SA-5	GNR 2019-50 Z GNR 2016-H06 MI 0.972% 02/20/66		06/01/2023	Paydown				86,246	59,966		(59,966)		(59,966)						6,791	02/20/2066	1.A
..38376R-SC-1	GNR 2019-50 Z GNR 2016-H06 GI 1.255% 03/20/66		06/01/2023	Paydown				97,591	39,989		(39,989)		(39,989)						10,041	03/20/2066	1.A
..38376R-SY-3	GNR 2019-50 Z GNR 2016-H09 TI 1.605% 04/20/66		06/01/2023	Paydown				48,686	39,234		(39,234)		(39,234)						4,065	04/20/2066	1.A
..38376R-T5-5	GNR 2019-50 Z GNR 2017-H04 KI 1.485% 01/20/67		06/01/2023	Paydown				21,694	14,889		(14,889)		(14,889)						1,795	01/20/2067	1.A
..38376R-TF-3	GNR 2019-50 Z GNR 2016-H09 AI 1.468% 03/20/66		06/01/2023	Paydown				61,037	43,315		(43,315)		(43,315)						4,469	03/20/2066	1.A
..38376R-UM-6	GNR 2019-50 Z GNR 2016-H10 CI 1.618% 05/20/66		06/01/2023	Paydown				183,531	139,927		(139,927)		(139,927)						16,035	05/20/2066	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-VB-9	GNR 2019-50 Z GNR 2016-H13 AI 1.447% 03/20/66		06/01/2023	Paydown				228,498	159,406		(159,406)		(159,406)						27,686	03/20/2066	1.A
..38376R-WU-6	GNR 2019-50 Z GNR 2016-H16 IO 2.786% 06/20/66		06/01/2023	Paydown				177,025	97,020		(97,020)		(97,020)						9,357	06/20/2066	1.A
..38376R-WW-2	GNR 2019-50 Z GNR 2016-H15 IO 1.607% 07/20/66		06/01/2023	Paydown				215,874	136,779		(136,779)		(136,779)						17,383	07/20/2066	1.A
..38377E-X2-5	GNR 2019-50 Z GNR 2010-H07 BI 1.907% 04/20/60		06/01/2023	Paydown				133,306	74,209		(74,209)		(74,209)						20,009	04/20/2060	1.A
..38378B-AW-9	GNR 2019-50 Z GNR 2011-161 C 3.431% 04/16/45		06/01/2023	Paydown		143,297	143,297	148,417	146,076		(2,779)		(2,779)		143,297				2,448	04/16/2045	1.A
..38378B-DK-2	GNR 2019-50 Z GNR 2012-19 Z 3.500% 08/16/52		06/01/2023	Paydown		4,291	4,291	4,470	4,499		(208)		(208)		4,291				63	08/16/2052	1.A
..38378B-EQ-8	GNR 2019-50 Z GNR 2012-28 Z 3.250% 01/16/52		06/01/2023	Paydown		3,778	3,778	3,853	3,895		(117)		(117)		3,778				51	01/16/2052	1.A
..38378B-YH-6	GNR 2019-50 Z GNR 2012-86 Z 3.066% 12/16/53		06/01/2023	Paydown		8,442	8,442	8,599	8,689		(246)		(246)		8,442				108	12/16/2053	1.A
..38378B-YW-3	GNR 2019-50 Z GNR 2012-85 B 2.744% 09/16/52		06/01/2023	Paydown		32,880	32,880	33,031	32,961		(81)		(81)		32,880				416	09/16/2052	1.A
..38378K-SU-4	GNR 2019-50 Z GNR 2013-74 AG 2.525% 12/16/53		06/01/2023	Paydown		1,888	1,888	1,875	1,877		11		11		1,888				20	12/16/2053	1.A
..38378N-6Q-1	GNR 2019-50 Z GNR 2014-93 ZC 3.432% 11/16/55		06/01/2023	Paydown		66,619	66,619	68,403	69,125		(2,507)		(2,507)		66,619				953	11/16/2055	1.A
..38378U-8F-7	GNR 2019-50 Z GNR 2015-H04 BI 1.621% 02/20/65		06/01/2023	Paydown				25,419	16,352		(16,352)		(16,352)						1,619	02/20/2065	1.A
..38379K-3R-7	GNR 2019-50 Z GNR 2015-169 C 3.000% 07/16/57		06/01/2023	Paydown		17,692	17,692	17,744	17,729		(37)		(37)		17,692				221	07/16/2057	1.A
..38379K-G3-6	GNR 2019-50 Z GNR 2015-140 B 3.000% 06/16/57		06/01/2023	Paydown		4,952	4,952	4,971	4,965		(14)		(14)		4,952				62	06/16/2057	1.A
..38379R-AH-6	GNR 2019-50 Z GNR 2015-183 C 2.800% 09/16/57		06/01/2023	Paydown		5,901	5,901	5,816	5,837		64		64		5,901				69	09/16/2057	1.A
..38379R-HB-2	GNR 2019-50 Z GNR 2016-36 IO 0.679% 08/16/57		06/01/2023	Paydown				79,799	48,012		(48,012)		(48,012)						3,031	08/16/2057	1.A
..38379R-WA-7	GNR 2019-50 Z GNR 2017-76 B 2.600% 12/16/56		06/01/2023	Paydown		16,468	16,468	15,897	16,011		457		457		16,468				178	12/16/2056	1.A
..38379U-FV-3	GNR 2019-50 Z GNR 2016-24 IO 0.602% 09/16/57		06/01/2023	Paydown				46,325	27,091		(27,091)		(27,091)						2,155	09/16/2057	1.A
..38379U-NE-2	GNR 2019-50 Z GNR 2016-45 B 3.000% 02/16/58		06/01/2023	Paydown		17,270	17,270	15,990	2,163		1,282		1,282		17,270				178	02/16/2058	1.A
..38380L-C9-2	GNR 2019-50 Z GNR 2019-H15 IL 1.730% 08/20/69		06/01/2023	Paydown				26,490	23,112		(23,112)		(23,112)						2,089	08/20/2069	1.A
..38380L-VM-2	GNR 2019-50 Z GNR 2019-H10 CI 0.000% 06/20/69		06/01/2023	Paydown				11,588	12,161		(12,161)		(12,161)							06/20/2069	1.A
..912810-TS-7	TSY INFL IX N/B US TREASURY N/B 3.875% 05/15/43		05/23/2023	BOFA SECURITIES, INC.		57,988,823	60,000,000	58,136,839							58,136,839		(148,016)	(148,016)	101,087	05/15/2043	1.A
..91282C-HC-8	TSY INFL IX N/B US TREASURY N/B 3.375% 05/15/33		05/23/2023	Citigroup		14,602,734	15,000,000	14,573,790							14,573,790		28,944	28,944	12,381	05/15/2033	1.A FE
..925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		05/15/2023	Call 100.0000		99,000	99,000	99,000	99,000						99,000				2,701	11/15/2027	1.A
0109999999. Subtotal - Bonds - U.S. Governments						73,015,095	75,427,648	77,048,341	2,866,649		(2,456,937)		(2,456,937)		73,134,167		(119,072)	(119,072)	455,624	XXX	XXX
..80413T-AK-5	SAUDI INT BOND Senior Unsecured 4.375% 04/16/29	D	05/22/2023	ALRE - MSPL Trust AAM - AFS		2,992,034	3,000,000	3,030,450			(323)		(323)		3,030,127		(38,094)	(38,094)	13,125	04/16/2029	1.E FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..N0727E-AA-4	Aruba government ARUBA GOVERNMENT 10.639% 06/12/27	D	06/12/2023	Redemption 100.0000		2,999,700	2,999,700	3,239,676			(239,976)		(239,976)		2,999,700				154,093	06/12/2027	2.B PL
0309999999. Subtotal - Bonds - All Other Governments						5,991,734	5,999,700	6,270,126			(240,299)		(240,299)		6,029,827		(38,094)	(38,094)	167,218	XXX	XXX
..40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		06/01/2023	Redemption 100.0000		293,794	293,794	293,794	293,794						293,794				4,900	04/01/2034	1.C
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						293,794	293,794	293,794	293,794						293,794				4,900	XXX	XXX
..295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018 4.520% 04/01/38		04/01/2023	Redemption 100.0000		377,000	377,000	377,000	377,000						377,000				8,520	04/01/2038	1.D
..31298G-PM-6	FG G05315 FG C47628 6.000% 02/01/31		06/01/2023	Paydown		27	27	30	30		(3)		(3)		27				1	02/01/2031	1.A
..31358S-4Z-1	FANNIE MAE FNMA_01-T1 FNGT 2001-T1 A2 4.810% 10/25/40		06/01/2023	Paydown		20,299	20,299	20,387	20,299						20,299				402	10/25/2040	1.A
..31358U-VY-9	FNR 2012-10 UF FNR G93-17 FH 6.170% 04/25/23		04/25/2023	Paydown		8	8	8	8						8					04/25/2023	1.A
..31359E-XG-1	FNR 2012-10 UF FNR 1993-189 FB 3.190% 10/25/23		06/25/2023	Paydown		750	750	746	746		4		4		750				11	10/25/2023	1.A
..31371H-F2-9	FN CB0044 FN 252285 7.000% 12/01/28		06/01/2023	Paydown		667	667	779	712		(45)		(45)		667				20	12/01/2028	1.A
..31375W-D8-1	FN CB0044 FN 346727 9.000% 12/01/24		06/01/2023	Paydown		1,049	1,049	1,265	1,093		(44)		(44)		1,049				16	12/01/2024	1.A
..31376Z-UY-7	FN CB0044 FN 3.550% 04/01/27		06/01/2023	Paydown		116	116	117	116						116				2	04/01/2027	1.A
..31379H-QZ-6	FN CB0044 FN 419972 6.500% 04/01/28		06/01/2023	Paydown		150	150	172	161		(11)		(11)		150				4	04/01/2028	1.A
..31394D-JW-1	FANNIEMAE WHOLE LOAN FNMA_05-W FNW 2005-W2 A8 5.410% 05/25/35		06/01/2023	Paydown		34,065	34,065	33,405	33,719		346		346		34,065				783	05/25/2035	1.A
..47232X-AA-6	JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A 6.730% 06/10/55		06/10/2023	Redemption 100.0000		31,026	31,026	31,396	31,336		(310)		(310)		31,026				871	06/10/2055	1.G FE
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32		06/10/2023	Redemption 100.0000		245,263	245,263	245,263	245,263						245,263				5,360	12/10/2032	1.B
..487312-AC-4	KEENAN FT DETRIC Unsecured 5.896% 05/15/33		05/15/2023	Redemption 100.0000		451,903	451,903	451,903	451,903						451,903				13,322	05/15/2033	1.C FE
..91426*-AA-3	UNIVERSITY FACULTY OFFICE BLDG SECD NTS 6.270% 11/10/33		06/10/2023	Redemption 100.0000		201,578	201,578	201,578	201,578						201,578				5,270	11/10/2033	2.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,363,901	1,363,901	1,364,049	1,363,964		(63)		(63)		1,363,901				34,582	XXX	XXX
. 000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A 8.871% 10/15/25		06/12/2023	Various		4,752,374	4,752,374	4,752,374	1,738,205						4,752,374				958,178	10/15/2025	1.D Z
..00038P-AA-8	AASET 2021-1A A AASET 2021-1A A 2.950% 11/16/41		06/16/2023	Paydown		32,841	32,841	32,504	32,552		289		289		32,841				404	11/16/2041	1.G FE
..00085K-AS-2	ABPCI 2019-7A A1R ABPCI 2019-7A A1R 6.722% 10/20/31		05/02/2023	ACRA RE II Surplus AAM		4,942,200	5,000,000	4,768,500	4,797,556		36,046		36,046		4,833,602		108,598	108,598	156,683	10/20/2031	1.A FE
..00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 6.030% 12/26/29		06/24/2023	Paydown		(17,677)	(17,677)	(11,137)			(6,541)		(6,541)		(17,677)					12/26/2029	1.A FM
..00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 6.030% 12/26/29		06/24/2023	Paydown		(24,006)	(24,006)	(15,124)			(8,882)		(8,882)		(24,006)				380	12/26/2029	1.A Z
..00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 6.030% 12/26/29		06/26/2023	Paydown		92,392	92,392	58,207			34,185		34,185		92,392				1,531	12/26/2029	1.A Z
..00109B-AA-3	AFN 2019-1A A1 AFN 2019-1A A1 3.780% 05/20/49		06/20/2023	Paydown		30,988	30,988	30,505	30,509		478		478		30,988				449	05/20/2049	1.A FE
..00109B-AB-1	AFN 2019-1A A1 AFN 2019-1A A2 4.460% 05/20/49		06/20/2023	Paydown		5,050	5,050	5,047	5,048		2		2		5,050				94	05/20/2049	1.F FE
..00111L-AC-3	AFGE 2023-1 B AFGE 2023-1 B 7.510% 09/16/30		05/15/2023	Paydown		58	58	58							58				1	09/16/2030	1.F FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00111L-AD-1	AFGE 2023-1 B AFGE 2023-1 C 9.400% 09/16/30		05/15/2023	Paydown		58	58	58							58				1	09/16/2030	2.B FE
..00192J-AE-6	APS 2016-1 3A APS 2016-1 4A 4.149% 05/30/50		06/25/2023	Paydown		6,444	6,444	5,429	3,598		2,846		2,846		6,444				237	05/30/2050	3.A FM
..00192J-AE-6	APS 2016-1 3A APS 2016-1 4A 4.149% 05/30/50		04/25/2023	Paydown			(12,979)	(10,935)	(7,248)		7,248		7,248						270	05/30/2050	3.B FM
..00212F-BL-3	ASG 2009-2 M25 ASG 2009-2 M25 2.945% 05/24/36		06/01/2023	Paydown		486,662	418,373	309,768	382,869		103,793		103,793		486,662				7,104	05/24/2036	1.A FM
..00212J-BN-1	ASG 2009-3 M35 ASG 2009-3 M35 3.479% 03/26/37		06/01/2023	Paydown		365,320	381,311	327,394	326,576		38,822	78	38,744		365,320				5,955	03/26/2037	1.A FM
..00213G-BL-0	ASG RESECURITIZATION TRUST ASG ASG 2012-1 M36 3.950% 04/28/36		06/01/2023	Paydown		60,132	60,141	60,586	61,093		(961)		(961)		60,132				1,050	04/28/2036	4.B FM
..00214W-AA-9	APS 2016-3 2A APS 2016-3 1A 7.095% 11/27/66		06/27/2023	Paydown		133,435	133,435	170,665	171,798		(38,363)		(38,363)		133,435				2,074	11/27/2066	1.F FE
..00214W-AC-5	APS 2016-3 2A APS 2016-3 2A 7.095% 11/27/46		06/27/2023	Paydown		145,214	145,214	186,875	188,748		(43,534)		(43,534)		145,214				1,800	11/27/2046	2.A FE
..00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43		06/20/2023	Redemption 100.0000		11,989	11,989	12,109	12,086		(97)		(97)		11,989				222	08/20/2043	1.E
..00230@-AA-8	AT&T INC P/T CERTS 4.003% 05/15/46		06/15/2023	Redemption 100.0000		50,515	50,515	51,020	50,993		(478)		(478)		50,515				852	05/15/2046	2.B
..00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3 6.740% 03/25/33		04/01/2023	Paydown		(4,032)	(4,032)	(2,459)			(1,572)		(1,572)		(4,032)				9	03/25/2033	1.A Z
..00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3 6.740% 03/25/33		04/01/2023	Paydown		2,687	2,687	1,639			1,048		1,048		2,687				21	03/25/2033	1.A Z
..00255U-AA-3	AASET 2020-1A A AASET 2020-1A A 3.351% 01/16/40		04/15/2023	Paydown		9,210	9,210	9,208	9,207		3		3		9,210				77	01/16/2040	2.A FE
..00392#-AA-0	Abteen 2019 1 ABTEEN 2019-1 A 3.930% 08/15/39		06/15/2023	Paydown		48,395	48,395	48,395	48,395						48,395				793	08/15/2039	1.B PL
..00432C-DK-4	ACCSS 2007-A B ACCSS 2007-A B 5.946% 02/25/37		05/25/2023	Paydown		589,804	589,804	566,923	568,480		21,324		21,324		589,804				13,509	02/25/2037	2.B FE
..00436M-AA-3	AALLC 2018-1 C AALLC 2018-1 A 3.870% 12/02/33		06/02/2023	Paydown		181,470	181,470	175,064			6,407		6,407		181,470				1,779	12/02/2033	1.F FE
..00436M-AB-1	AALLC 2018-1 C AALLC 2018-1 B 4.510% 12/02/33		06/02/2023	Paydown		51,850	51,850	49,955			1,895		1,895		51,850				592	12/02/2033	2.B FE
..00436M-AC-9	AALLC 2018-1 C AALLC 2018-1 C 6.650% 12/02/33		06/02/2023	Paydown		51,850	51,850	50,161			1,689		1,689		51,850				586	12/02/2033	3.C FE
..004375-DG-3	ACCREDITED MORTGAGE LOAN TRUST ACCR 2005-2 M4 6.050% 07/25/35		04/25/2023	Paydown		126,587	126,587	102,538	126,343		244		244		126,587				1,959	07/25/2035	1.A FM
..004375-EL-1	ACCR 2005-4 M2 ACCR 2005-4 M2 5.590% 12/25/35		06/26/2023	Paydown		1,157,121	1,157,121	765,508	1,024,400		132,721		132,721		1,157,121				16,727	12/25/2035	1.A FM
..004375-EX-5	ACCR 2006-1 M1 ACCR 2006-1 M1 5.480% 04/25/36		05/25/2023	Paydown		777,908	777,908	505,640	674,374		103,534		103,534		777,908				3,197	04/25/2036	1.A FM
..004375-EX-5	ACCR 2006-1 M1 ACCR 2006-1 M1 5.480% 04/25/36		06/26/2023	Paydown		226,123	226,123	146,980	196,028		30,095		30,095		226,123				1,207	04/25/2036	1.A FM
..00441T-AF-0	ACE 2006-HE3 M1 ACE 2006-HE3 M1 5.639% 06/25/36		04/01/2023	Paydown			(2,732)													06/25/2036	6. *
..004421-CH-4	ACE 2003-HS1 M3 ACE 2003-HS1 M3 8.900% 06/25/33		06/26/2023	Paydown		84,268	84,268	73,432	81,626		2,642		2,642		84,268				1,085	06/25/2033	1.A FM
..004421-TS-2	ACE 2005-SD3 M3 ACE 2005-SD3 M3 7.704% 08/25/45		06/26/2023	Paydown			(372,864)	(58)			58		58						906	08/25/2045	1.A Z
..00442B-AD-3	ACE 2006-HE4 A2D ACE 2006-HE4 A2C 5.470% 10/25/36		06/26/2023	Paydown		34,799	34,799	19,770	15,023		19,777		19,777		34,799				173	10/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.650% 10/25/36		06/26/2023	Paydown		120,322	120,322	58,737	24,106		69,085		69,085		120,322				454	10/25/2036	1.A FM
..00442E-AJ-4	ACE 2006-NC3 M2 ACE 2006-NC3 M1 5.510% 12/25/36		04/01/2023	Paydown			(2,210)													12/25/2036	6. FE
..00442L-AF-6	ACE 2007-HE4 M6 ACE 2007-HE4 M1 5.909% 05/25/37		06/26/2023	Paydown			30	6			(6)		(6)							05/25/2037	6. *
..00442V-AE-7	ACE SECURITIES CORP ACE_06-ASP ACE 2006-ASP3 A2D 5.630% 06/25/36		06/26/2023	Paydown		85,220	85,220	72,874	80,538		4,682		4,682		85,220				992	06/25/2036	1.A FM
..00443K-AD-2	ACE 2006-ASP6 A2B ACE 2006-ASP6 A2B 5.390% 12/25/36		06/26/2023	Paydown		46,478	46,478	18,778	16,818		29,661		29,661		46,478				216	12/25/2036	1.A FM
..00443L-AA-6	ACE 2007-HE1 M7 ACE 2007-HE1 A1 5.450% 01/25/37		06/26/2023	Paydown		21,501	21,501	12,287	12,287		9,214		9,214		21,501				179	01/25/2037	1.A FM
..00443L-AB-4	ACE 2007-HE1 M7 ACE 2007-HE1 A2A 5.330% 01/25/37		06/26/2023	Paydown		73,181	73,181	44,998	44,998		28,183		28,183		73,181				509	01/25/2037	1.A FM
..00443L-AC-2	ACE 2007-HE1 M7 ACE 2007-HE1 A2B 5.390% 01/25/37		06/26/2023	Paydown		63,278	63,278	38,815	38,815		24,464		24,464		63,278				440	01/25/2037	1.A FM
..00443L-AD-0	ACE 2007-HE1 M7 ACE 2007-HE1 A2C 5.490% 01/25/37		06/26/2023	Paydown		68,456	68,456	41,958	41,958		26,498		26,498		68,456				476	01/25/2037	1.A FM
..00443L-AE-8	ACE 2007-HE1 M7 ACE 2007-HE1 A2D 5.650% 01/25/37		06/26/2023	Paydown		417	417	291	263		154		154		417				3	01/25/2037	1.A FM
..006346-AS-9	ADMSO 2018-1 A ADMSO 2018-1 A 4.810% 11/15/48		06/15/2023	Paydown		207,732	207,732	206,683	206,773		959		959		207,732				4,163	11/15/2048	1.F FE
..007036-FB-7	ARMT 2004-5 CB1 ARMT 2004-5 CB1 4.089% 04/25/35		06/24/2023	Paydown		(1,520)	(1,520)	(1,064)			(456)		(456)		(1,520)				1	04/25/2035	1.A FM
..007036-FB-7	ARMT 2004-5 CB1 ARMT 2004-5 CB1 4.089% 04/25/35		06/01/2023	Paydown		3,397	4,625	3,237			160		160		3,397				38	04/25/2035	1.A FM
..007036-FR-2	ARMT 2005-1 CB9 ARMT 2005-1 2A22 4.439% 05/25/35		06/01/2023	Paydown		215	215	202	213		1		1		215				4	05/25/2035	1.A FM
..007036-HV-1	ARMT 2005-3 2A1 ARMT 2005-3 2A1 3.911% 07/25/35		06/01/2023	Paydown		1,854	1,854	1,817	1,856		(2)		(2)		1,854				10	07/25/2035	1.A FM
..007036-HV-1	ARMT 2005-3 2A1 ARMT 2005-3 2A1 3.911% 07/25/35		05/01/2023	Paydown		6,777	6,777	6,701	6,815		(38)		(38)		6,777				31	07/25/2035	1.D FM
..007036-HV-1	ARMT 2005-3 2A1 ARMT 2005-3 2A1 3.911% 07/25/35		06/01/2023	Paydown		1,070	1,070	1,058	1,076		(6)		(6)		1,070				10	07/25/2035	1.E FM
..007036-KC-9	ARMT 2005-4 2A1 ARMT 2005-4 2A1 4.634% 08/25/35		06/01/2023	Paydown		10,872	10,872	9,161	10,470		402		402		10,872				119	08/25/2035	1.A FM
..007036-MQ-6	ARMT 2005-7 P ARMT 2005-7 1A1 4.375% 10/25/35		06/01/2023	Paydown		9,467	9,467	7,929	6,616		2,850		2,850		9,467				157	10/25/2035	1.A FM
..007036-PD-2	ARMT 2005-6A P ARMT 2005-6A 1A31 5.650% 11/25/35		06/25/2023	Paydown		7,599	7,599	7,282	7,373		226		226		7,599				132	11/25/2035	1.A FM
..007037-AB-0	ARMT 2007-1 CB3 ARMT 2007-1 2A1 4.708% 03/25/37		06/01/2023	Paydown		8,120	8,120	7,875	7,875		245		245		8,120				156	03/25/2037	4.B FM
..00703R-AA-8	ARMT 2007-3 CB5 ARMT 2007-3 1A1 4.529% 11/25/37		06/01/2023	Paydown		8,860	8,860	8,960	9,493		(633)		(633)		8,860				192	11/25/2037	4.A FM
..00764M-CF-2	AABST 2004-3 M1 AABST 2004-3 M1 6.050% 09/25/34		06/26/2023	Paydown		141,776	141,776	139,272	139,587		2,189		2,189		141,776				2,489	09/25/2034	1.A FM
..00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		06/24/2023	Paydown		(2,415)	(2,415)	(2,004)			(410)		(410)		(2,415)				7	09/25/2065	1.A Z
..00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		06/25/2023	Paydown		9,220	9,220	7,652			1,567		1,567		9,220				42	09/25/2065	1.A FE
..01852T-AA-1	ALBT 2007-0A1 A1 ALBT 2007-0A1 A1 5.630% 07/25/37		06/24/2023	Paydown		(882)	(882)	(608)			(273)		(273)		(882)				13	07/25/2037	1.A Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..01852T-AA-1	ALBT 2007-OA1 A1 ALBT 2007-OA1 A1 5.630% 07/25/37		06/26/2023	Paydown Redemption 100.0000		8,789	8,789	6,064			2,725		2,725		8,789				89	07/25/2037	1.A Z
..021345-AA-1	ALTA WIND HLDGS Secured 7.000% 06/30/35		06/30/2023			83,432	83,432	90,859	89,116		(5,684)		(5,684)		83,432				2,741	06/30/2035	2.C FE
..021460-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-16CB A4 6.000% 06/25/36		06/01/2023	Paydown		16,429	21,741	17,210	13,222		3,207		3,207		16,429				543	06/25/2036	1.A FM
..021468-AA-1	CWALT 2006-14CB A1 CWALT 2006-14CB A1 6.000% 06/25/36		05/01/2023	Paydown		19,857	20,336	14,334	12,282		7,576		7,576		19,857				508	06/25/2036	1.A FM
..021468-AA-1	CWALT 2006-14CB A1 CWALT 2006-14CB A1 6.000% 06/25/36		05/23/2023	ALRE - TDF Trust AAM		1,834,456	3,123,094	2,201,273	1,886,141		(43,721)		(43,721)		1,842,420		(7,963)	(7,963)	89,808	06/25/2036	1.A FM
..021468-AG-8	CWALT 2006-14CB A1 CWALT 2006-14CB A7 6.000% 06/25/36		06/01/2023	Paydown		15,128	15,522	9,116			6,012		6,012		15,128				258	06/25/2036	1.A FM
..02146Q-AA-1	CWALT 2006-OA10 2A2 CWALT 2006-OA10 1A1 4.936% 08/25/46		05/01/2023	Paydown		18,133	17,431	16,919	17,381		752		752		18,133				248	08/25/2046	2.C FM
..02146Q-AA-1	CWALT 2006-OA10 2A2 CWALT 2006-OA10 1A1 4.936% 08/25/46		06/01/2023	Paydown		8,040	8,787	8,529	8,762		(722)		(722)		8,040				162	08/25/2046	3.A FM
..02146Q-AA-1	CWALT 2006-OA10 2A2 CWALT 2006-OA10 1A1 4.936% 08/25/46		06/01/2023	Paydown		26,173	26,218	24,877	27,542		(1,369)		(1,369)		26,173				412	08/25/2046	4.A FM
..02146T-AJ-6	CWALT 2006-24CB B1 CWALT 2006-24CB A9 6.000% 08/25/36		06/01/2023	Paydown		7,856	8,273	6,037	5,181		2,675		2,675		7,856				242	08/25/2036	1.A FM
..02146T-AN-7	CWALT 2006-24CB B1 CWALT 2006-24CB A13 5.500% 08/25/36		06/25/2023	Paydown		2,094	2,205	882			1,212		1,212		2,094				45	08/25/2036	1.A FM
..02147B-AH-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-7T2 A8 6.000% 04/25/37		06/01/2023	Paydown		17,642	17,812	9,092	9,092		8,550		8,550		17,642				438	04/25/2037	1.A FM
..02147F-AV-8	CWALT 2006-18CB A6 CWALT 2006-18CB A11 5.650% 07/25/36		06/25/2023	Paydown		3,107	3,221	1,127			1,980		1,980		3,107				64	07/25/2036	1.A FM
..02147J-AD-0	CWALT 2006-46 A4 CWALT 2006-46 A4 6.000% 02/25/47		05/01/2023	Paydown			197	104			(104)		(104)						2	02/25/2047	1.A FM
..02147J-AD-0	CWALT 2006-46 A4 CWALT 2006-46 A4 6.000% 02/25/47		05/23/2023	ALRE - TDF Trust AAM		1,494,378	2,881,739	1,517,114			(13,394)		(13,394)		1,503,720		(9,342)	(9,342)	36,645	02/25/2047	1.A FM
..02147M-AQ-4	CWALT 2006-20CB M CWALT 2006-20CB A15 5.860% 07/25/36		06/25/2023	Paydown		3,891	8,060	2,700			1,191		1,191		3,891				168	07/25/2036	1.A FM
..02147Q-AH-5	CWALT 2006-19CB A9 CWALT 2006-19CB A8 6.000% 08/25/36		06/01/2023	Paydown		20,422	20,766	15,906	13,662		6,760		6,760		20,422				514	08/25/2036	1.A FM
..02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9 5.850% 08/25/36		06/24/2023	Paydown		(3,699)	(3,701)	(1,443)			(2,256)		(2,256)		(3,699)					08/25/2036	1.A FM
..02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9 5.850% 08/25/36		06/24/2023	Paydown		(522)	(544)	(212)			(310)		(310)		(522)				8	08/25/2036	1.A Z
..02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9 5.850% 08/25/36		06/25/2023	Paydown		18,290	18,552	7,235			11,055		11,055		18,290				307	08/25/2036	1.A FM
..02147Q-AQ-5	CWALT 2006-19CB A9 CWALT 2006-19CB A15 6.000% 08/25/36		06/01/2023	Paydown		9,125	9,279	7,081	6,075		3,051		3,051		9,125				230	08/25/2036	1.A FM
..02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23 5.550% 08/25/36		06/24/2023	Paydown		(3,696)	(3,698)	(1,442)			(2,254)		(2,254)		(3,696)					08/25/2036	1.A FM
..02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23 5.550% 08/25/36		06/24/2023	Paydown		(522)	(543)	(212)			(310)		(310)		(522)				7	08/25/2036	1.A Z
..02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23 5.550% 08/25/36		06/25/2023	Paydown		18,273	18,534	7,228			11,045		11,045		18,273				290	08/25/2036	1.A FM
..02147R-AG-5	CWALT 2006-23CB 1A9 CWALT 2006-23CB 1A7 6.000% 08/25/36		06/01/2023	Paydown		23,992	23,867	23,346	23,981		12		12		23,992				597	08/25/2036	3.B FM
..02147R-AJ-9	CWALT 2006-23CB 1A9 CWALT 2006-23CB 1A9 6.000% 08/25/36		06/01/2023	Paydown		26,878	26,737	23,376	24,723		2,154		2,154		26,878				669	08/25/2036	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02147U-AA-1	CWALT 2006-37R A1 CWALT 2006-37R A1 5.750% 04/25/36		06/25/2023	Paydown		40,165	55,137	23,684			16,481		16,481		40,165				794	04/25/2036	1.A FM
..02147V-AD-3	CWALT 2006-25CB A6 CWALT 2006-25CB A4 6.000% 10/25/36		06/01/2023	Paydown		8,356	8,421	6,142	5,206		3,150		3,150		8,356				188	10/25/2036	1.A FM
..02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6 8.878% 10/25/36		06/24/2023	Paydown		(320)	(320)	(281)			(38)		(38)		(320)					10/25/2036	1.B FM
..02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6 8.878% 10/25/36		06/24/2023	Paydown		(65)	(65)	(57)			(8)		(8)		(65)				2	10/25/2036	1.A Z
..02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6 8.878% 10/25/36		06/25/2023	Paydown		2,145	2,160	1,900			244		244		2,145				66	10/25/2036	1.B FM
..02147W-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-26CB A5 6.000% 09/25/36		06/01/2023	Paydown		30,704	19,936	13,354	11,082		19,622		19,622		30,704				1,599	09/25/2036	1.A FM
..02147X-AM-9	CWALT 2006-32CB A12 CWALT 2006-32CB A12 6.000% 11/25/36		06/01/2023	Paydown		3,209	3,238	1,959			1,250		1,250		3,209				57	11/25/2036	1.A FM
..02148D-AA-8	CWALT 2007-HY3 3A2 CWALT 2007-HY3 1A1 8.457% 03/25/47		06/01/2023	Paydown		6,655	6,673	5,125	5,457		1,198		1,198		6,655				43	03/25/2047	1.A FM
..02148F-AF-2	CWALT 2007-4CB 1A7 CWALT 2007-4CB 1A6 5.750% 04/25/37		06/01/2023	Paydown		16,031	17,405	15,317	15,022		1,009		1,009		16,031				452	04/25/2037	1.A FM
..02148F-AG-0	CWALT 2007-4CB 1A7 CWALT 2007-4CB 1A7 5.750% 04/25/37		06/01/2023	Paydown		35,456	38,495	35,637	35,025		430		430		35,456				1,001	04/25/2037	2.C FM
..02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1 5.600% 01/25/37		06/24/2023	Paydown			(34)	(3)			3		3							01/25/2037	1.A FM
..02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1 5.600% 01/25/37		06/24/2023	Paydown			(11)	(1)			1		1							01/25/2037	1.A Z
..02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1 5.600% 01/25/37		06/25/2023	Paydown			(24)	(2)			2		2							01/25/2037	1.A FM
..02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A 4.139% 03/25/47		06/24/2023	Paydown		(18,335)	(18,374)	(15,434)			(2,901)		(2,901)		(18,335)				190	03/25/2047	1.A FM
..02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A 4.139% 03/25/47		06/24/2023	Paydown		(15,968)	(15,969)	(13,414)			(2,554)		(2,554)		(15,968)				165	03/25/2047	1.A Z
..02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A 4.139% 03/25/47		06/01/2023	Paydown		48,687	46,823	39,331			9,356		9,356		48,687				911	03/25/2047	1.A FM
..02148L-AB-8	CWALT 2007-HY2 2A CWALT 2007-HY2 2A 3.940% 03/25/47		06/01/2023	Paydown		44,693	45,658	39,151	41,855		2,838		2,838		44,693				724	03/25/2047	1.A FM
..02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1 5.800% 01/25/37		06/24/2023	Paydown		(69,886)	(58,593)	(21,387)			(48,499)		(48,499)		(69,886)				917	01/25/2037	1.A FM
..02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1 5.800% 01/25/37		06/24/2023	Paydown		(10,404)	(10,539)	(3,847)			(6,557)		(6,557)		(10,404)				644	01/25/2037	1.A Z
..02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1 5.800% 01/25/37		06/25/2023	Paydown		87,800	79,984	29,194			58,606		58,606		87,800				2,219	01/25/2037	1.A FM
..02149F-AP-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-43CB 1A14 5.750% 02/25/37		06/01/2023	Paydown		56,600	54,129	38,108	32,178		24,422		24,422		56,600				1,198	02/25/2037	1.A FM
..02149H-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-2CB 1A4 6.170% 03/25/37		06/01/2023	Paydown		30,230	36,805	26,446	22,436		7,795		7,795		30,230				817	03/25/2037	1.A FM
..02149H-BR-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-2CB 1A15 5.750% 03/25/37		06/01/2023	Paydown		6,373	7,759	5,575	4,701		1,672		1,672		6,373				172	03/25/2037	1.A FM
..02149L-AA-9	CWALT 2007-OA2 2A3 CWALT 2007-OA2 1A1 4.816% 03/25/47		06/01/2023	Paydown		25,884	27,084	17,259	21,982		3,902		3,902		25,884				333	03/25/2047	1.A FM
..02149M-CH-0	CWALT 2007-J1 3A1 CWALT 2007-J1 3A1 5.917% 11/25/36		06/01/2023	Paydown		435	14,900	10,691	13,529		(13,094)		(13,094)		435				291	11/25/2036	5.B FM
..02149M-CL-1	CWALT 2007-J1 3A1 CWALT 2007-J1 3A4 4.062% 11/25/36		06/01/2023	Paydown		1,858	(1,055)	(1,445)			3,303		3,303		1,858				159	11/25/2036	6. FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02149V-AJ-8	CWALT 2007-3T1 M CWALT 2007-3T1 1A9 6.000% 04/25/37		06/01/2023	Paydown			2,755	1,796	1,553		(1,553)		(1,553)						93	04/25/2037	1.A FM
..02150E-AA-1	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A1 6.000% 04/25/37		06/01/2023	Paydown			14,268	22,689	13,500		768		768		14,268				316	04/25/2037	1.A FM
..02150E-AA-1	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A1 6.000% 04/25/37		04/01/2023	Paydown			11,211	15,958	9,495		1,716		1,716		11,211				80	04/25/2037	1.A FM
..02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19 5.600% 04/25/37		06/24/2023	Paydown			(1,929)	(2,142)	(793)		(1,137)		(1,137)		(1,929)					04/25/2037	1.A FM
..02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19 5.600% 04/25/37		06/24/2023	Paydown			(1,802)	(1,327)	(491)		(1,311)		(1,311)		(1,802)				24	04/25/2037	1.A Z
..02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19 5.600% 04/25/37		06/25/2023	Paydown			21,711	32,333	11,963		9,748		9,748		21,711				553	04/25/2037	1.A FM
..02150E-BG-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A31 5.500% 04/25/37		06/01/2023	Paydown			9,339	17,400	14,202	10,875		(1,536)		(1,536)		9,339				478	04/25/2037	2.B FM
..02150E-BG-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A31 5.500% 04/25/37		05/01/2023	Paydown			15,512	20,295	16,565	12,684		2,828		2,828		15,512				394	04/25/2037	2.C FM
..02150E-CB-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A4 5.480% 04/25/37		06/25/2023	Paydown					9			(9)		(9)						2	04/25/2037	6. FE
..02150E-CC-5	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A5 5.670% 04/25/37		06/25/2023	Paydown				85	24			(24)		(24)						1	04/25/2037	1.A F
..02150V-AD-7	CWALT 2007-HY7C A1 CWALT 2007-HY7C A4 5.610% 08/25/37		06/26/2023	Paydown			85,493	79,447	71,763	76,787		8,706		8,706		85,493				1,244	08/25/2037	1.A FM
..02151A-BK-5	CWALT 2007-19 1A12 CWALT 2007-19 1A34 6.000% 08/25/37		06/01/2023	Paydown				6,232	3,804	3,804		(3,804)		(3,804)						179	08/25/2037	1.A FM
..02151C-AC-0	CWALT 2007-15CB B2 CWALT 2007-15CB A3 5.750% 07/25/37		06/01/2023	Paydown			4,772	8,066	6,178	5,382		(609)		(609)		4,772				231	07/25/2037	1.A FM
..02151C-AE-6	CWALT 2007-15CB B2 CWALT 2007-15CB A5 5.750% 07/25/37		06/01/2023	Paydown			27,537	46,545	35,646	31,227		(3,690)		(3,690)		27,537				1,333	07/25/2037	1.A FM
..02151H-AC-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-17CB 1A3 5.750% 08/25/37		06/01/2023	Paydown			43,655	50,004	30,460	30,839		12,861	44	12,817		43,655				1,037	08/25/2037	1.A FM
..02151R-AA-1	CWALT 2007-OH2 A1A CWALT 2007-OH2 A1A 5.530% 08/25/47		06/26/2023	Paydown			572,729	572,729	474,608	523,074		49,655		49,655		572,729				8,478	08/25/2047	1.A FM
..02152A-AY-5	CWALT 2007-16CB 1A5 CWALT 2007-16CB 5A1 6.250% 08/25/37		05/01/2023	Paydown				82	48	48		(48)		(48)						3	08/25/2037	1.A FM
..02152A-AZ-2	CWALT 2007-16CB 1A5 CWALT 2007-16CB 5A2 6.250% 08/25/37		05/01/2023	Paydown				22	18	13		(13)		(13)						1	08/25/2037	1.A FM
..02152A-BS-7	CWALT 2007-16CB 1A5 CWALT 2007-16CB 4A7 6.000% 08/25/37		06/01/2023	Paydown			25,581	25,883	22,564	21,304		4,277		4,277		25,581				685	08/25/2037	1.A FM
..02152A-BS-7	CWALT 2007-16CB 1A5 CWALT 2007-16CB 4A7 6.000% 08/25/37		06/01/2023	Paydown			2,846	2,880	2,750	2,633		213		213		2,846				76	08/25/2037	4.B FM
..02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.620% 08/25/37		06/24/2023	Paydown				(75)	(23)			23		23							08/25/2037	1.A FM
..02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.620% 08/25/37		06/24/2023	Paydown			(5)	(5)	(2)			(4)		(4)		(5)					08/25/2037	1.A Z
..02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.620% 08/25/37		05/25/2023	Paydown			28,788	29,131	9,031			19,758		19,758		28,788				358	08/25/2037	1.A FM
..02361D-BA-7	AMEREN ILLINOIS Secured 4.950% 06/01/33		05/30/2023	Deutsche Bank			500,000	500,000	498,480							498,480		1,520	1,520	138	06/01/2033	1.F FE
..02361D-BA-7	AMEREN ILLINOIS Secured 4.950% 06/01/33		06/01/2023	BNP Paribas			1,502,590	1,500,000	1,495,440			4		4		1,495,444		7,146	7,146	1,169	06/01/2033	1.F FE
..02379#-AA-3	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1B 3.930% 06/15/24		06/15/2023	Redemption 100.0000			675,000	675,000	649,084			25,916		25,916		675,000				13,264	06/15/2024	2.A PL
..02379*-AA-7	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1A 3.530% 06/15/26		06/15/2023	Redemption 100.0000			375,000	375,000	375,000	375,000						375,000				6,619	06/15/2026	1.E PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02660T-AN-3	AMERICAN HOME MORTGAGE INVESTM AHM 2004-1 3A 7.080% 04/25/44		06/01/2023	Paydown		9,990	9,990	9,490	9,793		197		197		9,990				151	04/25/2044	1.A FM
..02660T-BU-6	AHM 2004-3 3A AHM 2004-3 6A5 6.090% 10/25/34		06/01/2023	Paydown		50,059	50,059	49,433	48,886		1,172		1,172		50,059				923	10/25/2034	1.A FM
..02660Y-AC-6	AHM 2006-2 4M1 AHM 2006-2 4M1 5.804% 02/25/36		04/01/2023	Paydown			(964)													02/25/2036	6. *
..03040#-AJ-1	AMERICAN WATER SER H SR NTS 6.550% 05/15/23		05/15/2023	Maturity		792,778	792,778	792,778	792,778						792,778				25,963	05/15/2023	2.A
..03072S-LV-5	AMSI 2003-11 M1 AMSI 2003-11 M1 6.185% 12/25/33		06/26/2023	Paydown		61,087	61,087	59,108	59,103		1,984		1,984		61,087				1,027	12/25/2033	1.A FM
..031162-DN-7	AMGEN INC Senior Unsecured 5.507% 03/02/26		05/18/2023	Various		10,010,620	10,000,000	10,000,000							10,000,000		10,620	10,620	106,775	03/02/2026	2.A FE
..03464T-AC-3	AOMT 2022-3 A3 AOMT 2022-3 A3 4.152% 01/25/67		06/01/2023	Paydown		1,907	1,907	1,621			286		286		1,907				22	01/25/2067	1.G FE
..038779-AB-0	ARBYS 2020-1A A2 ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2023	Paydown		2,500	2,500	2,500	2,500						2,500				40	07/30/2050	2.C FE
..040104-BG-5	ARGENT SECURITIES INC. ARSI_03 ARSI 2003-W3 M2 7.850% 09/25/33		06/26/2023	Paydown		147,823	147,823	142,055	145,344		2,480		2,480		147,823				2,392	09/25/2033	1.A FM
..04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 6.125% 12/25/34		06/26/2023	Paydown		26,602	26,602	23,736	25,042		1,560		1,560		26,602				412	12/25/2034	1.A FM
..04542B-JY-9	ASSET BACKED FUNDING CERTIFICA ABFC 2004-OPT5 A1 5.850% 06/25/34		06/26/2023	Paydown		55,478	55,478	51,105	53,460		2,018		2,018		55,478				973	06/25/2034	1.A FM
..04546K-AA-6	AASET 2018-2A C AASET 2018-2A A 4.454% 11/18/38		06/16/2023	Paydown		42,002	42,002	42,001	42,003		(1)		(1)		42,002				887	11/18/2038	3.B FE
..04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30		06/20/2023	Redemption 100.0000		73,713	73,713	73,713	73,713						73,713				1,872	06/20/2030	1.D
..05529D-AA-0	BCAPB 2007-AB1 A1 BCAPB 2007-AB1 A1 5.300% 03/25/37		06/26/2023	Paydown		156,412	156,412	75,537	61,530		94,882		94,882		156,412				731	03/25/2037	1.A FM
..05530V-AA-7	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1A 5.570% 04/25/37		06/26/2023	Paydown		31,684	31,684	28,647	29,722		1,962		1,962		31,684				502	04/25/2037	1.A FM
..05530V-AB-5	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1B 5.430% 04/25/37		06/26/2023	Paydown		35,057	35,057	31,603	31,473		3,584		3,584		35,057				1,036	04/25/2037	1.A FM
..05531R-AT-4	BCAP 2009-RR4 3A2 BCAP 2009-RR4 8A2 4.336% 09/26/35		05/01/2023	Paydown		29,751	30,543	29,319	30,376		(625)		(625)		29,751				470	09/26/2035	2.B FM
..05531W-AC-0	BCAP LLC TRUST BCAP_09-RR1 BCAP 2009-RR1 1A3 5.750% 07/26/37		05/01/2023	Paydown			10	7	7		(6)		(6)							07/26/2037	3.C FM
..05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP 2009-RR3 3A2 6.000% 07/26/37		06/01/2023	Paydown		2,849	26,662	21,523	27,529		(24,680)		(24,680)		2,849				667	07/26/2037	5.C FM
..05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		04/01/2023	Credit Suisse		11,974,906	25,210,328	11,974,906							11,974,906				4,552	07/26/2037	1.A Z
..05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		05/01/2023	Paydown			(1)													07/26/2037	1.A Z
..05532K-AB-7	BCAP 2009-RR13 19A2 BCAP 2009-RR13 15A2 6.000% 07/26/37		06/01/2023	Paydown		1,988	1,988	1,801	1,804		184		184		1,988				49	07/26/2037	1.A FM
..05532K-AS-0	BCAP 2009-RR13 19A2 BCAP 2009-RR13 19A2 3.993% 12/26/35		06/01/2023	Paydown		8,448	8,448	7,585			863		863		8,448				75	12/26/2035	1.A FM
..05532K-AS-0	BCAP 2009-RR13 19A2 BCAP 2009-RR13 19A2 3.993% 12/26/35		04/01/2023	Paydown		11,694	11,694	10,499			1,195		1,195		11,694				39	12/26/2035	1.A FM
..05532L-AG-4	BCAP LLC TRUST BCAP_09-RR14 BCAP 2009-RR14 3A3 4.260% 08/26/35		06/01/2023	Paydown		179,554	171,669	141,732	155,929		23,625		23,625		179,554				2,808	08/26/2035	1.A FM
..05532M-AE-7	BCAP LLC TRUST BCAP_09-RR15 BCAP 2009-RR15 3A2 4.141% 02/26/36		06/01/2023	Paydown		43,880	43,238	36,530	33,939		9,941		9,941		43,880				644	02/26/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05532T-BR-2	BCAP 2010-RR1 5A6 BCAP 2010-RR1 5A6 3.528% 12/26/36		06/01/2023	Paydown		22,051	24,159	20,299			1,752		1,752		22,051				140	12/26/2036	1.A FM
..05532T-DE-9	BCAP 2010-RR1 5A6 BCAP 2010-RR1 8A6 4.982% 05/20/35		06/01/2023	Paydown		14,295	15,090	11,902	12,982		1,312		1,312		14,295				221	05/20/2035	1.A FM
..05532V-AV-9	BCAP 2010-RR2 4A6 BCAP 2010-RR2 3A5 5.500% 02/26/36		06/01/2023	Paydown		1,809	1,809	1,596	1,596		214		214		1,809				41	02/26/2036	3.C FM
..05532V-BB-2	BCAP 2010-RR2 4A6 BCAP 2010-RR2 4A6 5.750% 08/26/37		06/25/2023	Paydown		8,456	8,456	6,800			1,655		1,655		8,456				88	08/26/2037	6. FM
..05532V-BB-2	BCAP 2010-RR2 4A6 BCAP 2010-RR2 4A6 5.750% 08/26/37		05/25/2023	Paydown		53,978	53,978	43,412			10,566		10,566		53,978				298	08/26/2037	6. FM
..05533H-AL-1	BCAP 2010-RR10 5A2 BCAP 2010-RR10 1A11 5.416% 09/27/36		06/01/2023	Paydown		39,700	51,488	48,471	49,089		(9,389)		(9,389)		39,700				1,007	09/27/2036	1.A FM
..05533H-AT-4	BCAP 2010-RR10 5A2 BCAP 2010-RR10 2A7 4.854% 12/27/34		06/01/2023	Paydown		26,417	26,417	23,280	24,468		1,949		1,949		26,417				455	12/27/2034	1.A FM
..05533J-BZ-5	BCAP LLC TRUST BCAP_10-RR11 BCAP 2010-RR11 9A2 3.341% 11/27/36		06/01/2023	Paydown		156,469	139,451	128,295	145,488		10,982		10,982		156,469				2,503	11/27/2036	3.C FM
..05533R-AD-7	BCAP 2011-RR1 1A4 BCAP 2011-RR1 1A4 3.645% 09/28/36		06/01/2023	Paydown		31,131	31,131	26,838	29,750		1,382		1,382		31,131				625	09/28/2036	1.A FM
..05533T-AM-3	BCAP LLC TRUST BCAP_11-RR2 BCAP 2011-RR2 2A7 4.491% 11/26/36		06/01/2023	Paydown		210,304	205,562	143,886	163,142		47,163		47,163		210,304				4,207	11/26/2036	1.A FM
..05533W-BF-0	BCAP LLC TRUST BCAP_11-RR3 BCAP 2011-RR3 5A4 3.137% 11/27/37		06/01/2023	Paydown		78,964	78,964	60,394	60,394		18,570		18,570		78,964				1,114	11/27/2037	1.A FM
..05533X-AC-6	BCAP LLC TRUST BCAP_11-RR4 BCAP 2011-RR4 8A1 5.250% 02/26/36		06/01/2023	Paydown		25,809	25,809	20,795	14,178		11,631		11,631		25,809				695	02/26/2036	4.B FM
..05534D-AR-6	BCAP 2012-RR1 2A4 BCAP 2012-RR1 3A4 6.344% 10/26/35		06/01/2023	Paydown			(2,552)	(2,281)	(2,034)		2,034		2,034						58	10/26/2035	3.C FM
..05534D-AR-6	BCAP 2012-RR1 2A4 BCAP 2012-RR1 3A4 6.344% 10/26/35		05/01/2023	Paydown		2,217	2,217	1,981	1,767		450		450		2,217				46	10/26/2035	4.A FM
..05534D-AR-6	BCAP 2012-RR1 2A4 BCAP 2012-RR1 3A4 6.344% 10/26/35		06/01/2023	Paydown		2,956	(447)	(399)	(370)		3,326		3,326		2,956				139	10/26/2035	4.B FM
..05535D-BF-0	BCF 1997-R2 1B3 BCF 1997-R2 2B1 3.454% 12/25/35		04/01/2023	Paydown		29	29	1			27		27		29					12/25/2035	6. *
..05535V-BB-9	BCAP 2011-RR6 11A8 BCAP 2011-RR6 11A8 4.520% 07/26/35		06/01/2023	Paydown		81,256	81,268	75,470	76,128		5,127		5,127		81,256				1,428	07/26/2035	2.B FM
..05539B-C8-8	BCAP 2012-RR3 1A5 BCAP 2012-RR3 4A7 3.809% 11/26/34		06/01/2023	Paydown		25,261	25,261	23,209	24,696		566		566		25,261				400	11/26/2034	1.A FM
..05539B-DE-1	BCAP 2012-RR3 1A5 BCAP 2012-RR3 7A7 4.306% 04/26/35		06/01/2023	Paydown		84,361	84,361	76,663	82,028		2,332		2,332		84,361				1,544	04/26/2035	1.A FM
..05539B-EH-3	BCAP 2012-RR3 1A5 BCAP 2012-RR3 10A9 3.338% 11/26/36		06/01/2023	Paydown		90,479	74,461	70,602	70,602		19,877		19,877		90,479				1,336	11/26/2036	1.A FM
..05539D-BS-8	BCAP 2012-RR5 6A2 BCAP 2012-RR5 7A7 9.777% 10/26/36		04/01/2023	Paydown			1,408	1,267	1,410		(1,410)		(1,410)						26	10/26/2036	3.C FM
..05539D-BS-8	BCAP 2012-RR5 6A2 BCAP 2012-RR5 7A7 9.777% 10/26/36		06/01/2023	Paydown			3,252	2,925	3,255		(3,255)		(3,255)						103	10/26/2036	4.A FM
..05539D-BZ-2	BCAP 2012-RR5 6A2 BCAP 2012-RR5 8A7 5.546% 07/26/36		06/20/2023	Paydown		65,864	65,864	57,307	62,582		3,282		3,282		65,864				1,438	07/26/2036	1.A FM
..05540F-AQ-5	BCAP 2012-RR2 2A7 BCAP 2012-RR2 2A7 3.900% 12/26/36		06/01/2023	Paydown		143,221	147,630	130,108			13,114		13,114		143,221				1,089	12/26/2036	1.A FM
..05540X-AK-9	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 2A8 3.320% 04/26/37		06/01/2023	Paydown		118,392	122,422	95,706	119,661		(1,269)		(1,269)		118,392				1,528	04/26/2037	1.A FM
..05540X-AU-7	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 3A8 3.776% 07/26/37		06/01/2023	Paydown		252,613	242,964	175,447	219,188		33,425		33,425		252,613				4,232	07/26/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..05541H-AP-2	BCAP 2012-RR10 2A2 BCAP 2012-RR10 6A6 4.006% 11/21/35		06/01/2023	Paydown		37,671	39,353	30,002	38,121		(450)		(450)		37,671				618	11/21/2035	1.A FM
..05541H-BF-3	BCAP 2012-RR10 2A2 BCAP 2012-RR10 9A2 4.668% 10/26/35		06/01/2023	Paydown		152,365	152,365	141,890	151,256		1,109		1,109		152,365				2,629	10/26/2035	1.A FM
..05541Y-BJ-8	BCAP LLC TRUST BCAP_12-RR11 BCAP 2012-RR11 11A2 5.395% 09/26/36		06/01/2023	Paydown		195,409	201,487	184,566	192,499		2,910		2,910		195,409				3,095	09/26/2036	1.A FM
..05542J-AF-9	BCAP LLC TRUST BCAP_13-RR3 BCAP 2013-RR3 3A2 3.681% 05/26/36		06/01/2023	Paydown		1,796,477	1,796,477	1,446,960	1,446,960		349,517		349,517		1,796,477				31,851	05/26/2036	5.B FM
..05543A-AF-7	BCAP LLC TRUST BCAP_14-RR1 BCAP 2014-RR1 2A2 3.973% 01/26/36		06/01/2023	Paydown		49,717	49,717	49,034	49,831		(114)		(114)		49,717				856	01/26/2036	1.A FM
..05543D-AF-1	BCAP 2014-RR2 2A2 BCAP 2014-RR2 2A2 5.500% 02/26/36		06/01/2023	Paydown		30,959	31,661	25,796	25,530		5,429		5,429		30,959				769	02/26/2036	2.C FM
..05543D-BQ-6	BCAP 2014-RR2 2A2 BCAP 2014-RR2 9A2 1.099% 07/26/36		06/01/2023	Paydown		200,359	200,359	51,215	51,394		149,012	47	148,965		200,359				787	07/26/2036	1.A FM
..05567Y-AA-7	BNSF 05-4 TRUST Secured 4.967% 04/01/23		04/01/2023	Redemption 100.0000		50,801	50,801	50,801	50,801						50,801				1,262	04/01/2023	1.B FE
..05569G-AF-3	BNCMT 2007-1 M1 BNCMT 2007-1 M1 5.444% 03/25/37		04/29/2023	Paydown			2,917													03/25/2037	6. *
..05577@-AN-0	BTMU CAPITAL CORP EQUIP NTS 2009-A 4.830% 10/15/24		04/15/2023	Redemption 100.0000		179,167	179,167	179,167	179,167						179,167				4,327	10/15/2024	1.D
..05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.000% 01/28/27		06/09/2023	Paydown		888,447	888,447	888,447	888,447						888,447				31,030	01/28/2027	1.B FE
..05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.000% 01/28/27		04/26/2023	Redemption 100.0000		111,055	111,055	111,055	111,055						111,055				4,635	01/28/2027	1.B FE
..05601*-AA-0	BOBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45		06/15/2023	Redemption 100.0000		186,638	186,638	186,638	186,638						186,638				2,824	12/31/2045	1.G
..058933-AG-7	BAFC 2006-D 6A1 BAFC 2006-D 3A1 4.394% 05/20/36		06/01/2023	Paydown		9,732	9,781	9,367	9,465		267		267		9,732				153	05/20/2036	1.A FM
..059469-AB-2	BOAA 2006-7 A6 BOAA 2006-7 A2 5.707% 10/25/36		06/01/2023	Paydown		3,659	3,659	1,565	1,198		2,461		2,461		3,659				25	10/25/2036	1.A FM
..05946X-JJ-3	BAFC 2004-B 6B5 BAFC 2004-B 4A1 3.915% 11/20/34		06/01/2023	Paydown		99,335	99,335	96,479	100,217		(882)		(882)		99,335				1,327	11/20/2034	1.A FM
..05946X-Q9-7	BAFC 2005-7 1A2 BAFC 2005-7 1A1 5.530% 11/25/35		06/25/2023	Paydown			6,136	3,322	6,310		(6,310)		(6,310)						80	11/25/2035	3.A FM
..05946X-QS-5	BAFC 2005-A 5B1 BAFC 2005-A 2A1 4.188% 03/20/35		06/01/2023	Paydown		33,733	33,824	32,340	33,278		455		455		33,733				636	03/20/2035	2.C FM
..05946X-XW-8	BAFC 2005-E DB4 BAFC 2005-E 8A1 5.644% 06/20/35		06/01/2023	Paydown		16,429	19,299	11,217	15,990		440		440		16,429				244	06/20/2035	1.A FM
..05946X-YT-4	BAFC 2005-F 6A1 BAFC 2005-F 1X 0.000% 09/20/35		06/01/2023	Paydown				84			(84)		(84)						9	09/20/2035	1.A Z
..05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500% 12/25/35		06/24/2023	Paydown		(7,851)	(7,851)	(6,438)			(1,413)		(1,413)		(7,851)				5	12/25/2035	1.A FM
..05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500% 12/25/35		06/01/2023	Paydown		14,512	16,352	13,409			1,104		1,104		14,512				171	12/25/2035	1.A FM
..05948X-TD-3	BANC OF AMERICA MORTGAGE SECUR BOAMS 2003-H 1A1 2.621% 09/25/33		06/01/2023	Paydown		366	366	360	367		(1)		(1)		366				4	09/25/2033	1.A FM
..05949A-ZE-3	BANK OF AMERICA MORTGAGE SECUR BOAMS 2004-L 2A1 4.149% 01/25/35		06/01/2023	Paydown		24,114	24,114	23,462	23,606		507		507		24,114				399	01/25/2035	1.A FM
..05949C-BZ-8	BOAMS 2005-F B1 BOAMS 2005-F 2A1 5.239% 07/25/35		06/01/2023	Paydown		28,242	28,754	26,688	27,753		488		488		28,242				504	07/25/2035	1.A FM
..05949C-FW-1	BOAMS 2005-H 4A1 BOAMS 2005-H 2A1 4.003% 09/25/35		06/01/2023	Paydown		48,308	48,445	44,614	44,673		3,635		3,635		48,308				805	09/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05949C-GA-8	BOAMS 2005-H 4A1 BOAMS 2005-H 2A5 4.003% 09/25/35		06/01/2023	Paydown		2,856	2,864	2,660	2,698		157		157		2,856				48	09/25/2035	1.A FM
..05949C-GD-2	BOAMS 2005-H 4A1 BOAMS 2005-H 4A1 4.330% 09/25/35		06/01/2023	Paydown		207	207	205	205		1		1		207				4	09/25/2035	1.A FM
..05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005-J 2A1 3.900% 11/25/35		06/01/2023	Paydown		5,460	5,501	5,105	5,256		205		205		5,460				90	11/25/2035	1.A FM
..05949C-RS-7	BOAMS 2006-A B6 BOAMS 2006-A 2A1 3.894% 02/25/36		06/01/2023	Paydown		8,519	8,588	7,794	7,860		659		659		8,519				131	02/25/2036	1.A FM
..05950M-AH-3	BAFC 2006-G 3A2 BAFC 2006-G 3A2 7.791% 07/20/36		06/01/2023	Paydown		214,397	214,397	191,819	203,244		11,153		11,153		214,397				3,563	07/20/2036	1.A FM
..05950P-AD-5	BAFC 2006-H 2A3 BAFC 2006-H 2A1 4.147% 09/20/46		06/01/2023	Paydown		1,798	1,927	1,650	1,853		(56)		(56)		1,798				31	09/20/2046	1.A FM
..05950P-AF-0	BAFC 2006-H 2A3 BAFC 2006-H 2A3 4.147% 09/20/46		06/01/2023	Paydown		15,555	16,671	15,807	16,455		(900)		(900)		15,555				264	09/20/2046	2.B FM
..05951F-BC-7	BAFC 2007-1 TA5 BAFC 2007-1 1A2 6.000% 01/25/37		06/01/2023	Paydown		3,495	5,633	4,687	4,669		(1,174)		(1,174)		3,495				125	01/25/2037	1.A FM
..05951F-BD-5	BAFC 2007-1 TA5 BAFC 2007-1 1A3 6.000% 01/25/37		06/01/2023	Paydown		4,559	7,348	6,114	6,090		(1,532)		(1,532)		4,559				164	01/25/2037	1.A FM
..05951G-AC-6	BAFC 2007-2 TA2 BAFC 2007-2 TA2 5.280% 03/25/37		06/26/2023	Paydown		60,020	55,562	39,781	43,246		16,773		16,773		60,020				1,134	03/25/2037	1.A FM
..05951G-AQ-5	BAFC 2007-2 TA2 BAFC 2007-2 1A2 6.000% 03/25/37		06/01/2023	Paydown			6,061	5,777	5,724		(5,724)		(5,724)						372	03/25/2037	5.A FM
..05952D-AB-4	BAFC 2007-A M1 BAFC 2007-A 2A1 5.466% 02/20/47		06/20/2023	Paydown		11,615	11,615	10,328	10,564		1,051		1,051		11,615				169	02/20/2047	1.A FM
..05952F-AG-8	BOAMS 2007-2 A7 BOAMS 2007-2 A7 5.500% 05/25/37		06/01/2023	Paydown		36,229	51,376	41,051	41,328		(4,601)	498	(5,099)		36,229				1,180	05/25/2037	1.A FM
..05952F-AL-7	BOAMS 2007-2 A7 BOAMS 2007-2 A11 6.150% 05/25/37		06/01/2023	Paydown		16,394	23,248	17,628	18,296		(1,902)		(1,902)		16,394				597	05/25/2037	1.A FM
..05954C-AA-6	BOAMS 2007-3 1A1 BOAMS 2007-3 1A1 6.000% 09/25/37		05/01/2023	Paydown		2,327	6,014	5,467	5,495		(3,168)		(3,168)		2,327				161	09/25/2037	2.B FM
..05954C-AA-6	BOAMS 2007-3 1A1 BOAMS 2007-3 1A1 6.000% 09/25/37		06/01/2023	Paydown		1,396	3,081	2,801	2,815		(1,419)		(1,419)		1,396				106	09/25/2037	2.C FM
..05955C-AC-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A2 4.210% 05/20/36		06/01/2023	Paydown		21,138	21,166	18,309	19,819		1,319		1,319		21,138				255	05/20/2036	1.A FM
..05955C-AD-9	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A4 4.210% 05/20/36		06/01/2023	Paydown		1,400	1,402	1,227	1,320		80		80		1,400				17	05/20/2036	1.A FM
..05955G-AQ-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 3.914% 11/26/35		06/01/2023	Paydown		56,336	56,336	49,675	52,148		4,188		4,188		56,336				1,385	11/26/2035	2.B FM
..05955Y-AB-5	BAFC 2010-R3 2A3 BAFC 2010-R3 1A2 4.667% 12/26/35		06/01/2023	Paydown		4,751	4,751	3,129	2,996		1,755		1,755		4,751				105	12/26/2035	1.A FM
..05955Y-AB-5	BAFC 2010-R3 2A3 BAFC 2010-R3 1A2 4.667% 12/26/35		05/01/2023	Paydown		12,652	12,177	8,019	7,679		4,973		4,973		12,652				237	12/26/2035	1.C FM
..05955Y-AB-5	BAFC 2010-R3 2A3 BAFC 2010-R3 1A2 4.667% 12/26/35		04/01/2023	Paydown		3,503	3,503	2,307	2,209		1,294		1,294		3,503				50	12/26/2035	2.A FM
..05955Y-AE-9	BAFC 2010-R3 2A3 BAFC 2010-R3 2A3 3.911% 05/26/35		06/01/2023	Paydown		16,630	16,630	15,403	15,750		880		880		16,630				249	05/26/2035	1.A FM
..05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 6.000% 10/26/37		05/12/2023	Paydown			8,733	7,600	3,970		(7,595)	146	(7,741)						90	10/26/2037	1.A FM
..05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 6.000% 10/26/37		05/23/2023	ALRE - TDF Trust AAM		1,297,265	1,495,029	1,301,157	679,614		3,360	25,006	(21,646)		1,303,553		(6,287)	(6,287)	17,456	10/26/2037	1.A FM
..05956D-BC-7	BAFC 2010-R5 1A3 BAFC 2010-R5 4A6 4.191% 08/26/36		06/01/2023	Paydown		26,126	26,572	24,240	25,098		1,028		1,028		26,126				379	08/26/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05956Y-AD-0	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 1A4 4.001% 08/26/46		06/01/2023	Paydown		61,361	58,552	46,706	55,120		6,241		6,241		61,361				1,127	08/26/2046	1.A FM
..05956Y-AK-4	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 2A3 3.825% 10/26/36		05/01/2023	Paydown		83,044	87,843	76,335	87,784		(4,740)		(4,740)		83,044				1,253	10/26/2036	2.C FM
..05956Y-AK-4	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 2A3 3.825% 10/26/36		06/01/2023	Paydown		58,738	62,445	54,265	62,403		(3,665)		(3,665)		58,738				1,189	10/26/2036	3.A FM
..05956Y-AR-9	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 3A4 3.338% 11/26/36		06/01/2023	Paydown		45,204	37,201	29,063	36,201		9,002		9,002		45,204				667	11/26/2036	1.A FM
..05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BAFC 2014-R7 2A2 3.459% 09/26/36		06/29/2023	Paydown			18,469	14,075	15,925		(15,925)		(15,925)						201	09/26/2036	1.A FM
..05990H-AL-7	BAFC 2010-R2 2A3 BAFC 2010-R2 2A3 5.500% 12/26/35		05/01/2023	Paydown		8,763	8,763	7,061	5,542		3,221		3,221		8,763				176	12/26/2035	1.A FM
..05990H-AL-7	BAFC 2010-R2 2A3 BAFC 2010-R2 2A3 5.500% 12/26/35		05/23/2023	ALRE - TDF Trust AAM		2,473,386	3,978,703	3,206,244	2,516,333		(51,629)		(51,629)		2,464,704		8,681	8,681	104,551	12/26/2035	1.A FM
..05990R-AU-5	BAFC 2015-R4 6A3 BAFC 2015-R4 6A3 3.488% 08/27/36		06/28/2023	Paydown		458,544	458,544	430,646	431,895		26,649		26,649		458,544				6,896	08/27/2036	1.A FM
..05990W-AB-6	BAFC 2015-R5 1A2 BAFC 2015-R5 1A2 5.280% 10/26/36		06/26/2023	Paydown		42,607	42,607	41,115			1,491		1,491		42,607				640	10/26/2036	1.A FM
..05991A-AA-5	BAFC 2015-R7 1A1 BAFC 2015-R7 1A1 4.896% 09/26/46		06/01/2023	Paydown		8,773	8,773	8,598			175		175		8,773				78	09/26/2046	1.A FM
..060352-AG-6	BANK 2017-BNK6 D BANK 2017-BNK6 XA 0.768% 07/15/60		06/01/2023	Paydown				14,379	11,733		(11,733)		(11,733)						1,501	07/15/2060	1.A FE
..06051G-DN-6	BAFC 2005-D A2 BAFC 2005-D A2 4.466% 05/25/35		06/24/2023	Paydown		(16,249)	(16,249)	(13,486)			(2,762)		(2,762)		(16,249)					05/25/2035	1.A FM
..06051G-DN-6	BAFC 2005-D A2 BAFC 2005-D A2 4.466% 05/25/35		06/01/2023	Paydown		44,312	44,312	36,779			7,533		7,533		44,312				291	05/25/2035	1.A FM
..06051G-LG-2	BANK OF AMER CRP Senior Unsecured 5.202% 04/25/29		04/20/2023	Bank of America		5,019,650	5,000,000	5,000,000							5,000,000		19,650	19,650		04/25/2029	1.E FE
..06406R-AG-2	BANK OF NY MELLO Senior Unsecured 3.500% 04/28/23		04/28/2023	Maturity		2,000,000	2,000,000	1,997,820	1,999,847		153		153		2,000,000				35,000	04/28/2023	1.F FE
..070101-F#-2	BASIN ELEC POWER 1ST MTG 11 SER B 4.100% 06/15/34		06/15/2023	Redemption 100.0000		111,986	111,986	111,986	111,986						111,986				2,296	06/15/2034	1.F
..07324N-AB-9	BAYC 2006-3A A2 BAYC 2006-3A A2 5.600% 10/25/36		06/26/2023	Paydown		240,324	240,324	193,176	205,316		35,008		35,008		240,324				2,046	10/25/2036	3.B FE
..07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-1A A2 5.690% 04/25/36		06/26/2023	Paydown		33,585	33,585	28,212	28,230		5,355		5,355		33,585				713	04/25/2036	3.B FE
..073250-BG-6	BAYV 2004-B M1 BAYV 2004-B M1 6.942% 05/28/39		06/28/2023	Paydown		26,214	255,002	17,213			9,002		9,002		26,214				5,540	05/28/2039	1.A FM
..07325B-AC-2	BAYC 2006-4A A2 BAYC 2006-4A A2 5.555% 12/25/36		06/26/2023	Paydown		180,911	180,911	147,813	150,048		30,863		30,863		180,911				2,336	12/25/2036	4.A FE
..07336G-AK-0	BVINV 2021-4 A11 BVINV 2021-4 A11 5.000% 10/25/51		06/25/2023	Paydown		7,694	7,694	6,078			1,616		1,616		7,694				163	10/25/2051	1.A
..07384M-2D-3	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004-8 14A1 3.722% 11/25/34		06/01/2023	Paydown		7,900	7,900	7,407	7,753		147		147		7,900				123	11/25/2034	1.A FM
..07384M-N3-2	BSARM 2004-2 22A BSARM 2004-2 22A 4.996% 05/25/34		06/01/2023	Paydown		6,456	6,456	6,254	6,448		8		8		6,456				111	05/25/2034	1.A FM
..07384Y-KS-4	BSABS 2003-AC4 BB BSABS 2003-AC4 BB 6.750% 09/25/33		06/01/2023	Paydown		3,142	3,142	39			3,103		3,103		3,142				40	09/25/2033	6. FE
..07384Y-PY-6	BSABS 2004-HE1 M2 BSABS 2004-HE1 M2 7.100% 02/25/34		06/26/2023	Paydown		200,275	200,275	201,357	204,474		(4,199)		(4,199)		200,275				4,773	02/25/2034	1.A FM
..07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 4.376% 02/25/36		06/24/2023	Paydown		(5,655)	(5,655)	(3,450)			(2,206)		(2,206)		(5,655)					02/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 4.376% 02/25/36		06/01/2023	Paydown		26,956	26,920	16,421			10,535		10,535		26,956				178	02/25/2036	1.A FM
..07386H-FM-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-1 M 4.406% 02/25/34		06/01/2023	Paydown		29,016	29,016	27,058	28,324		693		693		29,016				485	02/25/2034	1.A FM
..07386H-GW-5	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-2 M 4.375% 03/25/34		06/01/2023	Paydown		26,780	26,780	23,968	25,245		1,535		1,535		26,780				451	03/25/2034	1.A FM
..07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1 5.590% 04/25/36		06/24/2023	Paydown		(23,688)	(23,688)	(13,384)			(10,304)		(10,304)		(23,688)					04/25/2036	1.A FM
..07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1 5.590% 04/25/36		06/24/2023	Paydown		(9,140)	(9,140)	(5,164)			(3,976)		(3,976)		(9,140)				133	04/25/2036	1.A Z
..07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1 5.590% 04/25/36		06/26/2023	Paydown		937,152	32,791	18,527			918,625		918,625		937,152				15,469	04/25/2036	1.A FM
..07386H-QW-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-2 2A1 4.157% 04/25/35		06/01/2023	Paydown		962,934	962,934	852,576	852,576		110,357		110,357		962,934				19,182	04/25/2035	5.A FM
..07386H-RU-7	BALTA 2005-3 B1 BALTA 2005-3 1A1 3.699% 04/25/35		06/01/2023	Paydown		1,245,047	1,226,079	1,039,535	1,099,175		145,872		145,872		1,245,047				22,063	04/25/2035	5.A FM
..07386H-SA-0	BALTA 2005-3 B1 BALTA 2005-3 3A3 4.208% 03/25/35		06/01/2023	Paydown		665,840	653,203	629,361	638,540		27,299		27,299		665,840				12,874	03/25/2035	3.A FM
..07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.363% 07/25/35		06/24/2023	Paydown		(265,182)	(265,182)	(173,694)			(91,488)		(91,488)		(265,182)					07/25/2035	1.A FM
..07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.363% 07/25/35		06/01/2023	Paydown		204,592	204,608	134,018			70,574		70,574		204,592				665	07/25/2035	1.A FM
..07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1 4.036% 09/25/35		06/24/2023	Paydown		(64,567)	(64,567)	(26,472)			(38,094)		(38,094)		(64,567)				3,390	09/25/2035	1.A FM
..07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1 4.036% 09/25/35		05/01/2023	Paydown		51,611	51,614	21,162			30,450		30,450		51,611				301	09/25/2035	1.A FM
..07386H-WR-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 11A1 5.690% 10/25/35		06/26/2023	Paydown		31,866	31,866	29,352	30,373		1,493		1,493		31,866				457	10/25/2035	1.A FM
..07386H-WT-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 12A1 5.690% 10/25/35		06/26/2023	Paydown		9,961	9,961	9,251	9,767		194		194		9,961				147	10/25/2035	1.A FM
..07386H-XN-6	BALTA 2005-9 26A2 BALTA 2005-9 11A1 5.670% 11/25/35		06/26/2023	Paydown		2,218,333	542,956	684,885	715,142		1,503,192		1,503,192		2,218,333				44,014	11/25/2035	1.A FM
..07386H-ZE-4	BALTA 2005-10 25A1 BALTA 2005-10 22A1 4.552% 01/25/36		06/01/2023	Paydown		332,918	332,925	322,373	324,219		8,700		8,700		332,918				6,764	01/25/2036	1.A FM
..07386H-ZG-9	BALTA 2005-10 25A1 BALTA 2005-10 23A1 4.273% 01/25/36		06/01/2023	Paydown		4,566,787	4,566,821	4,163,490	4,163,490		403,297		403,297		4,566,787				89,789	01/25/2036	3.C FM
..07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A 5.370% 05/25/37		06/24/2023	Paydown		(2,528)	(2,528)	(2,079)			(449)		(449)		(2,528)					05/25/2037	1.A FM
..07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A 5.370% 05/25/37		06/24/2023	Paydown		(1,100)	(1,100)	(905)			(195)		(195)		(1,100)				15	05/25/2037	1.A Z
..07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A 5.370% 05/25/37		06/26/2023	Paydown		11,567	11,567	9,514			2,053		2,053		11,567				94	05/25/2037	1.A FM
..07386R-AF-6	BSABS 2007-HE4 2A BSABS 2007-HE4 M1 5.654% 05/25/37		06/26/2023	Paydown			(947)												5	05/25/2037	6. *
..073870-AG-2	BALTA 2007-2 2X3 BALTA 2007-2 2A1 3.774% 04/25/37		06/01/2023	Paydown		61,761	60,668	46,058	46,058		15,703		15,703		61,761				1,184	04/25/2037	1.A FM
..073871-BL-8	BSARM 2006-4 2A2 BALTA 2006-4 31A1 4.353% 07/25/36		06/01/2023	Paydown		65,970	65,970	56,405	52,515		13,455		13,455		65,970				872	07/25/2036	5.A FM
..073871-BN-4	BSARM 2006-4 2A2 BALTA 2006-4 32A1 4.171% 07/25/36		06/01/2023	Paydown		16,072	16,072	11,046	9,495		6,576		6,576		16,072				299	07/25/2036	2.A FM
..073871-BN-4	BSARM 2006-4 2A2 BALTA 2006-4 32A1 4.171% 07/25/36		04/01/2023	Paydown		2,824	2,824	1,941	1,668		1,155		1,155		2,824				34	07/25/2036	2.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..073875-AA-4	BALTA 2006-7 221A BALTA 2006-7 1A1 5.490% 12/25/46		06/26/2023	Paydown		4,611	4,611	3,591	3,656		955		955		4,611				70	12/25/2046	1.A FM
..073877-DY-5	BSABS 2005-SD4 1A1 BSABS 2005-SD4 1A1 6.000% 09/25/35		06/01/2023	Paydown		46,078	46,078	45,839			238		238		46,078				611	09/25/2035	1.B FM
..073879-2V-9	BSABS 2005-AQ2 M1 BSABS 2005-AQ2 M1 5.885% 09/25/35		06/24/2023	Paydown		(374)	(374)	(363)			(11)		(11)		(374)				7	09/25/2035	1.A Z
..073879-2V-9	BSABS 2005-AQ2 M1 BSABS 2005-AQ2 M1 5.885% 09/25/35		06/26/2023	Paydown		7,283	7,283	7,064			218		218		7,283				252	09/25/2035	6. FE
..073879-CD-8	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE5 M2 7.025% 07/25/34		06/26/2023	Paydown		1,607	1,607	1,529	1,591		15		15		1,607				38	07/25/2034	1.A FM
..073879-MS-4	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE10 M2 6.875% 12/25/34		06/26/2023	Paydown		6,809	6,809	6,470	7,756		(948)		(948)		6,809				166	12/25/2034	1.A FM
..073879-PS-1	BSABS 2005-HE1 M2 BSABS 2005-HE1 M2 6.395% 01/25/35		05/25/2023	Paydown		50,483	50,483	50,225	50,238		245		245		50,483				1,019	01/25/2035	1.A FM
..073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		06/24/2023	Paydown		(13,105)	(13,105)	(9,304)			(3,800)		(3,800)		(13,105)					07/25/2035	1.A FM
..073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		06/24/2023	Paydown		(3,306)	(3,306)	(2,347)			(959)		(959)		(3,306)					07/25/2035	1.A Z
..073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		06/01/2023	Paydown		17,116	17,116	12,153			4,964		4,964		17,116				135	07/25/2035	1.A FM
..07387A-AA-3	BSARM 2005-1 1A1 BSARM 2005-1 1A1 4.527% 03/25/35		06/01/2023	Paydown		1,070,944	1,070,944	985,467	1,007,463		63,481		63,481		1,070,944				18,614	03/25/2035	1.A FM
..07387A-AW-5	BSARM 2005-3 2X BSARM 2005-3 2A1 4.777% 06/25/35		06/01/2023	Paydown		433,913	436,951	392,190	405,798		28,115		28,115		433,913				9,200	06/25/2035	1.A FM
..07387A-BL-8	BSARM 2005-4 3A1 BSARM 2005-4 1A1 5.172% 08/25/35		06/01/2023	Paydown		2,941,436	2,948,812	2,614,254	828,267		301,488		301,488		2,941,436				43,000	08/25/2035	1.A FM
..07387A-BP-9	BSARM 2005-4 3A1 BSARM 2005-4 2A3 4.710% 08/25/35		06/01/2023	Paydown		262,260	265,403	258,078	262,011		249		249		262,260				4,508	08/25/2035	2.C FM
..07387A-EG-6	BSARM 2005-9 A1 BSARM 2005-9 A1 7.520% 10/25/35		06/01/2023	Paydown		62,250	62,250	61,342	61,461		789		789		62,250				972	10/25/2035	1.A FM
..07387A-GZ-2	BSARM 2006-1 A4 BSARM 2006-1 A1 7.470% 02/25/36		06/01/2023	Paydown		46,578	46,578	45,333	45,665		912		912		46,578				871	02/25/2036	1.A FM
..07387A-HC-2	BSARM 2006-1 A4 BSARM 2006-1 A4 6.800% 02/25/36		06/01/2023	Paydown		31,165	37,070	9,128			22,037		22,037		31,165				234	02/25/2036	1.A FM
..07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.095% 12/25/35		06/24/2023	Paydown			137	76			(76)		(76)							12/25/2035	1.A Z
..07387U-CE-9	BSABS 2006-AC1 1M1 BSABS 2006-AC1 1A1 6.250% 02/25/36		06/01/2023	Paydown		1,711,092	1,711,092	1,315,365	954,782		756,311		756,311		1,711,092				22,133	02/25/2036	1.A FM
..07387U-CG-4	BSABS 2006-AC1 1M1 BSABS 2006-AC1 1M1 5.879% 02/25/36		06/26/2023	Paydown		4,737	(195,763)				4,737		4,737		4,737					02/25/2036	6. *
..073881-AD-6	BSARM 2007-3 B1 BSARM 2007-3 2A1 3.734% 05/25/47		06/01/2023	Paydown		310,495	264,271	241,842	242,857		69,488	1,850	67,638		310,495				4,984	05/25/2047	1.A FM
..073882-AA-0	BSARM 2006-4 2A2 BSARM 2006-4 1A1 4.855% 10/25/36		06/01/2023	Paydown		87,320	88,992	75,115	63,333		17,781		17,781		87,320				1,615	10/25/2036	1.A FM
..073882-AD-4	BSARM 2006-4 2A2 BSARM 2006-4 2A2 4.124% 10/25/36		06/01/2023	Paydown		18,115	21,909	18,418	9,399		(396)		(396)		18,115				266	10/25/2036	1.A FM
..073888-AQ-2	BSABS 2006-SD3 2X1 BSABS 2006-SD3 2A1 4.793% 07/25/36		06/01/2023	Paydown		486,186	486,186	342,964	385,439		100,747		100,747		486,186				8,179	07/25/2036	1.A FM
..07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.630% 06/25/36		06/24/2023	Paydown			31	28			(28)		(28)							06/25/2036	1.A FM
..07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.630% 06/25/36		06/26/2023	Paydown			(31)	(27)			27		27							06/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..07388D-AA-6	BSARM 2006-2 2A1 BSARM 2006-2 1A1 3.992% 07/25/36		06/01/2023	Paydown		2,512	2,123	1,693	1,665		847		847		2,512				46	07/25/2036	1.A FM
..07388D-AC-2	BSARM 2006-2 2A1 BSARM 2006-2 2A1 3.926% 07/25/36		06/01/2023	Paydown		154,554	152,016	132,513	132,266		22,891	603	22,288		154,554				2,108	07/25/2036	1.A FM
..07388D-AS-7	BSARM 2006-2 2A1 BSARM 2006-2 3A2 4.219% 07/25/36		06/01/2023	Paydown		14,756	13,251	11,260	11,860		2,896		2,896		14,756				250	07/25/2036	1.A FM
..07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 3.861% 09/25/47		06/01/2023	Paydown		84,817	83,284	58,401	41,181		43,636		43,636		84,817				1,202	09/25/2047	1.A FM
..07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 3.861% 09/25/47		06/01/2023	Paydown		249	249	174	151		98		98		249				5	09/25/2047	2.B FM
..07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 3.861% 09/25/47		05/01/2023	Paydown		83	83	58	50		32		32		83				1	09/25/2047	2.C FM
..07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 3.861% 09/25/47		04/01/2023	Paydown		683	664	463	404		279		279		683				8	09/25/2047	3.A FM
..07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.630% 11/25/36		06/24/2023	Paydown		(3,484)	(3,484)	(1,960)			(1,524)		(1,524)		(3,484)					11/25/2036	1.A FM
..07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.630% 11/25/36		06/24/2023	Paydown		21,470	7,269	4,089			17,381		17,381		21,470				94	11/25/2036	1.A Z
..07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.630% 11/25/36		06/26/2023	Paydown		11,076	11,076	6,230			4,846		4,846		11,076				130	11/25/2036	1.A FM
..07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G 5.370% 06/25/47		06/24/2023	Paydown		(27,005)	(27,005)	(21,334)			(5,671)		(5,671)		(27,005)					06/25/2047	1.A FM
..07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G 5.370% 06/25/47		06/24/2023	Paydown		(23,174)	(23,174)	(18,307)			(4,866)		(4,866)		(23,174)					06/25/2047	1.A Z
..07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G 5.370% 06/25/47		06/26/2023	Paydown		99,468	99,468	78,579			20,888		20,888		99,468				644	06/25/2047	1.A FM
..07401A-AA-5	BSMF 2006-AR2 1A1 BSMF 2006-AR2 1A1 5.550% 09/25/46		06/26/2023	Paydown		92,542	92,542	79,273	83,916		8,626		8,626		92,542				981	09/25/2046	1.A FM
..07401E-AA-7	BSARM 2007-2 1A1 BSARM 2007-2 1A1 7.147% 12/25/46		06/01/2023	Paydown		66,721	66,739	60,054	60,147		6,574		6,574		66,721				961	12/25/2046	1.A FM
..07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR4 A1 5.570% 12/25/36		06/26/2023	Paydown		6,719	6,719	5,337	5,498		1,221		1,221		6,719				113	12/25/2036	1.A FM
..07401M-AG-6	BSMF 2007-AR1 1B6 BSMF 2007-AR1 2A3 5.550% 02/25/37		06/26/2023	Paydown		52,248	52,248	45,507	47,016		5,232		5,232		52,248				680	02/25/2037	1.A FM
..07401V-AP-6	BSMF 2007-AR3 1A2 BSMF 2007-AR3 21A1 5.450% 04/25/37		06/26/2023	Paydown		69,165	69,165	59,286	63,209		5,956		5,956		69,165				970	04/25/2037	1.A FM
..07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A 5.590% 08/25/37		06/24/2023	Paydown		(1,838)	(1,838)	(1,397)			(441)		(441)		(1,838)					08/25/2037	1.A FM
..07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A 5.590% 08/25/37		06/24/2023	Paydown		(3,066)	(3,066)	(2,330)			(736)		(736)		(3,066)				45	08/25/2037	1.A Z
..07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A 5.590% 08/25/37		06/26/2023	Paydown		25,671	25,671	19,510			6,161		6,161		25,671				393	08/25/2037	1.A FM
..07402F-AC-9	BSSP 2007-R6 1A2 BSSP 2007-R6 2A1 2.836% 12/26/46		06/01/2023	Paydown		46,864	46,296	40,170	40,170		6,695		6,695		46,864				845	12/26/2046	3.B FM
..07820Q-BM-6	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 1A2 5.874% 01/22/45		06/22/2023	Paydown		243,580	243,580	202,354	214,849		28,732		28,732		243,580				5,259	01/22/2045	1.A FM
..07820Q-BQ-7	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 4A 4.192% 02/22/35		06/01/2023	Paydown		3,749	3,749	3,467	3,579		170		170		3,749				65	02/22/2035	1.A FM
..08162B-BG-6	BMARK 2019-B11 XA BMARK 2019-B11 XA 1.002% 05/15/52		06/01/2023	Paydown				4,588	3,819		(3,819)		(3,819)						313	05/15/2052	1.A FE
..08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A 7.000% 09/30/31		04/30/2023	Redemption 100.0000		525,000	525,000	393,750	346,500	47,250	131,250		178,500		525,000				18,375	09/30/2031	6. PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		06/30/2023	Redemption 100.0000		378,395	378,395	378,395	378,395						378,395				6,240	06/30/2037	2.B PL
..09261H-AY-3	BLACKSTONE PRIVA Senior Unsecured 7.050% 09/29/25		05/19/2023	Various		31,238,038	31,428,000	31,193,190	31,209,072		28,966		28,966		31,238,038				1,427,879	09/29/2025	2.C FE
..09261H-BA-4	BLACKSTONE PRIVA Senior Unsecured 7.050% 09/29/25		06/26/2023	Various		28,583,414	28,599,000	28,426,496			5,043		5,043		28,431,540		151,875	151,875	412,291	09/29/2025	2.C FE
..097023-CT-0	BOEING CO Senior Unsecured 4.875% 05/01/25		05/17/2023	AADE - CATALINA		14,946,324	15,000,000	14,688,600	14,704,253		45,408		45,408		14,749,661		196,663	196,663	398,125	05/01/2025	2.C FE
..10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS 3.920% 09/30/38		06/30/2023	Redemption 100.0000		773,677	773,677	773,677	773,677						773,677				15,164	09/30/2038	2.C PL
..10568L-AL-0	BRAVO 2019-2 A3 BRAVO 2019-2 A3 3.500% 10/25/44		06/24/2023	Paydown		15,422	15,422	11,875			3,547		3,547		15,422				273	10/25/2044	1.A
..10569E-AA-9	BRAVO 2021-NQM2 A1 BRAVO 2021-NQM2 A1 0.970% 03/25/60		06/01/2023	Paydown		3,277	3,277	2,786	2,838		439		439		3,277				6	03/25/2060	1.A FE
..11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35		06/15/2023	Redemption 100.0000		58,841	58,841	58,841	58,841						58,841				853	03/15/2035	1.F FE
..11042T-AA-1	BRIT AIR 18-1 Secured 3.800% 09/20/31		06/20/2023	Redemption 100.0000		39,167	39,167	39,167	39,167						39,167				744	09/20/2031	1.F FE
..11042W-AA-4	BRIT AIR 2020-1 Secured 8.375% 11/15/28		05/15/2023	Redemption 100.0000		49,959	49,959	49,959	49,959						49,959				2,092	11/15/2028	2.B FE
..11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32		05/15/2023	Various		242,550	242,550	228,196	228,362		14,188		14,188		242,550				5,154	11/15/2032	1.G FE
..12464Y-AA-7	CBASS 2007-CB5 M9 CBASS 2007-CB5 A1 5.210% 04/25/37		06/26/2023	Paydown		33,286	33,286	22,649	21,258		12,028		12,028		33,286				368	04/25/2037	1.A FM
..12464Y-AB-5	CBASS 2007-CB5 M9 CBASS 2007-CB5 A2 5.320% 04/25/37		06/26/2023	Paydown		27,103	27,103	18,250	17,107		9,996		9,996		27,103				300	04/25/2037	1.A FM
..12465M-AA-2	CBASS 2006-CB9 M1 CBASS 2006-CB9 A1 5.270% 11/25/36		05/25/2023	Paydown		24,078	24,078	13,184	11,416		12,662		12,662		24,078				134	11/25/2036	1.A FM
..12479D-AC-2	CBASS 2006-CB7 M2 CBASS 2006-CB7 A3 5.370% 10/25/36		06/26/2023	Paydown		18,309	18,309	12,309	12,499		5,810		5,810		18,309				177	10/25/2036	1.A FM
..12489W-GD-0	CBASS 2007-MX1 M2 CBASS 2002-CB6 M2V 8.525% 01/25/33		04/25/2023	Paydown		37,641	38,766	36,829	36,829		812		812		37,641				368	01/25/2033	1.C FM
..12489W-GD-0	CBASS 2007-MX1 M2 CBASS 2002-CB6 M2V 8.525% 01/25/33		05/25/2023	Paydown		4,945	5,644	5,362	5,362		(417)		(417)		4,945				66	01/25/2033	1.E FM
..12489W-GD-0	CBASS 2007-MX1 M2 CBASS 2002-CB6 M2V 8.525% 01/25/33		06/26/2023	Paydown		7,086	7,671	7,288	7,288		(202)		(202)		7,086				103	01/25/2033	1.G FM
..12489W-NB-6	CBASS 2007-MX1 M2 CBASS 2005-CB5 M3 5.840% 08/25/35		06/24/2023	Paydown			13	8			(8)		(8)							08/25/2035	1.A FM
..12489W-NB-6	CBASS 2007-MX1 M2 CBASS 2005-CB5 M3 5.840% 08/25/35		06/24/2023	Paydown			7	5			(5)		(5)							08/25/2035	1.A Z
..12489W-NB-6	CBASS 2007-MX1 M2 CBASS 2005-CB5 M3 5.840% 08/25/35		06/26/2023	Paydown			(39)	(24)			24		24							08/25/2035	1.A FM
..12488MB-AF-2	CBASS 2007-CB2 A1 CBASS 2007-CB2 A1 5.420% 02/25/37		06/26/2023	Paydown		94,375	94,375	34,803	35,462		59,133	220	58,913		94,375				435	02/25/2037	1.A FM
..12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34		06/10/2023	Redemption 100.0000		159,272	159,272	198,592	177,200		(17,928)		(17,928)		159,272				4,323	01/10/2034	1.F
..12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 6.950% 07/25/34		06/24/2023	Paydown			99	77			(77)		(77)							07/25/2034	1.A FM
..12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 6.950% 07/25/34		06/24/2023	Paydown			24	18			(18)		(18)							07/25/2034	1.A Z
..12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 6.950% 07/25/34		06/26/2023	Paydown			(363)	(283)			283		283						6	07/25/2034	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12510H-AE-0	CAUTO 2020-1A B2 CAUTO 2020-1A A5 3.480% 02/15/50		06/15/2023	Paydown		6,250	6,250	6,247	6,249		1		1		6,250				91	02/15/2050	1.E FE
..12515G-AJ-6	CD 2017-CD3 XA CD 2017-CD3 XA 0.963% 02/10/50		06/01/2023	Paydown				3,196	2,523		(2,523)		(2,523)						304	02/10/2050	1.B FE
..12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A 0.898% 06/25/36		06/25/2023	Paydown		5,293	5,293	4,129			1,165		1,165		5,293				626	06/25/2036	1.A FE
..12542R-G*-5	CHS INC SR NTS SER N 4.670% 06/09/23		06/09/2023	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				280,200	06/09/2023	2.C
..12543D-AA-6	CWHL 2006-11 B5 CWHL 2006-11 1A1 6.000% 06/25/36		06/01/2023	Paydown			22	14	13		(13)		(13)						1	06/25/2036	4.A FM
..12543D-AA-6	CWHL 2006-11 B5 CWHL 2006-11 1A1 6.000% 06/25/36		05/01/2023	Paydown		27,429	24,867	15,412	14,525		12,904		12,904		27,429				755	06/25/2036	4.B FM
..12543P-AP-8	CWHL 2006-21 A6 CWHL 2006-21 A14 6.000% 02/25/37		06/01/2023	Paydown		22,670	19,961	12,648	12,108		10,562		10,562		22,670				742	02/25/2037	3.B FM
..12543R-AP-4	CWHL 2007-3 A14 CWHL 2007-3 A14 5.550% 04/25/37		06/25/2023	Paydown		844	965	338			506		506		844				17	04/25/2037	1.A FM
..12544A-AA-3	CWHL 2006-20 X CWHL 2006-20 1A1 6.000% 02/25/37		06/01/2023	Paydown			(1,568)	(944)	(917)		917		917						12	02/25/2037	1.A FM
..12544C-AG-6	CWHL 2007-2 A16 CWHL 2007-2 A7 5.850% 03/25/37		06/01/2023	Paydown			24	14	13		(13)		(13)						1	03/25/2037	1.A FM
..12544D-AL-3	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-14 A11 5.550% 09/25/37		06/25/2023	Paydown		7,568	7,568	3,392	2,119		5,449		5,449		7,568				195	09/25/2037	1.A FM
..12544T-AD-6	CWHL 2007-7 M CWHL 2007-7 A4 5.750% 06/25/37		06/01/2023	Paydown			109	79	65		(65)		(65)						2	06/25/2037	1.A FM
..12544T-AM-6	CWHL 2007-7 M CWHL 2007-7 A12 5.500% 06/25/37		06/01/2023	Paydown			22	15	12		(12)		(12)							06/25/2037	1.A FM
..12544V-AB-5	CWHL 2007-5 B5 CWHL 2007-5 A2 5.750% 05/25/37		06/01/2023	Paydown			79	58	47		(47)		(47)						2	05/25/2037	1.A FM
..12544X-AQ-8	CWHL 2007-9 B2 CWHL 2007-9 A6 5.750% 07/25/37		05/01/2023	Paydown			14	9	9		(9)		(9)							07/25/2037	3.B FM
..12545A-AD-6	CWHL 2007-8 1A1 CWHL 2007-8 1A4 6.000% 01/25/38		06/01/2023	Paydown			16	9	9		(9)		(9)							01/25/2038	1.G FM
..12545A-AD-6	CWHL 2007-8 1A1 CWHL 2007-8 1A4 6.000% 01/25/38		05/01/2023	Paydown			8,356	4,643	4,643		(4,643)		(4,643)						129	01/25/2038	2.B FM
..12545C-AU-4	CWHL 2007-10 A19 CWHL 2007-10 A19 6.000% 07/25/37		05/01/2023	Paydown			381	200			(200)		(200)						3	07/25/2037	1.A FM
..12545C-AW-0	CWHL 2007-10 A19 CWHL 2007-10 A21 6.000% 07/25/37		05/01/2023	Paydown			140	98	77		(77)		(77)						2	07/25/2037	1.A FM
..12566Q-AE-3	CMALT 2007-A1 B2 CMALT 2007-A1 1A5 6.000% 01/25/37		06/01/2023	Paydown		7,207	13,077	11,431	11,839		(4,632)		(4,632)		7,207				328	01/25/2037	1.A FM
..12566Q-AG-8	CMALT 2007-A1 B2 CMALT 2007-A1 1A7 6.000% 01/25/37		06/01/2023	Paydown		6,764	12,273	10,729	11,112		(4,347)		(4,347)		6,764				308	01/25/2037	1.A FM
..12566R-AD-3	CMALT 2006-A6 1A4 CMALT 2006-A6 1A4 6.000% 11/25/36		06/01/2023	Paydown		19,973	23,203	22,289	22,344		(2,371)		(2,371)		19,973				563	11/25/2036	3.B FM
..12567A-AG-2	CMALT 2007-A3 1A10 CMALT 2007-A3 1A7 5.750% 03/25/37		06/01/2023	Paydown		5,150	6,572	5,972	6,010		(861)		(861)		5,150				155	03/25/2037	1.A FM
..12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.019% 07/27/36		04/01/2023	Credit Suisse		1,157,646	5,861,498	1,157,646			3		3		1,157,646				1,152	07/27/2036	1.A Z
..12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.019% 07/27/36		06/24/2023	Paydown			(17,922)	(3,576)			3,573		3,573						(12)	07/27/2036	1.A FM
..12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.019% 07/27/36		06/01/2023	Paydown			15	3			(3)		(3)							07/27/2036	1.A FM
..12596M-AM-8	CSMC 2019-RPL1 SA CSMC 2019-RPL1 SA 3.770% 07/25/58		06/01/2023	Paydown			6,330	6,330			(6,330)		(6,330)						88	07/25/2058	6. *

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12597Q-AA-4	COLT 2020-3 A1 COLT 2020-3 A1 1.506% 04/27/65		06/24/2023	Paydown		76,110	76,110	66,216			9,894		9,894		76,110				3,529	04/27/2065	1.A FE
12624Q-AR-4	COMM MORTGAGE TRUST COMM_12-CR COMM 2012-CR4 A3 2.853% 10/15/45		06/01/2023	Paydown		570,847	570,847	585,112	575,128		(4,281)		(4,281)		570,847				6,786	10/15/2045	1.A FM
12626B-AQ-7	COMM 2013-CR10 B COMM 2013-CR10 B 4.845% 08/10/46		06/01/2023	Paydown		10,845	10,845	10,805			40		40		10,845				178	08/10/2046	1.A
12636M-AG-3	CSAIL 2016-C6 C CSAIL 2016-C6 XA 1.859% 01/15/49		06/01/2023	Paydown				4,779	3,514		(3,514)		(3,514)						530	01/15/2049	1.A FE
126379-AB-2	CSMC 2007-4 1A2 CSMC 2007-4 1A2 5.604% 06/25/37		06/25/2023	Paydown		69	69				69		69		69				1	06/25/2037	6. *
12638D-AB-2	CSMC 2007-7 PP CSMC 2007-7 1A2 6.500% 03/25/38		05/01/2023	Paydown		2,154	(30,864)				2,154		2,154		2,154				340	03/25/2038	6. *
12638P-BV-0	CSMC 2007-3 4A12 CSMC 2007-3 4A6 5.400% 04/25/37		06/25/2023	Paydown		126	126	72			55		55		126				3	04/25/2037	1.A FM
12638P-CB-3	CSMC 2007-3 4A12 CSMC 2007-3 4A12 6.750% 04/25/37		06/25/2023	Paydown				33			(33)		(33)						6	04/25/2037	1.A Z
12639P-AB-4	CSMC 2007-6 A2 CSMC 2007-6 A2 6.421% 10/25/37		06/30/2023	Paydown		100,621	7,325	3			100,618		100,618		100,621				2	10/25/2037	6. *
126405-AM-1	CSMC 2020-RPL4 XS CSMC 2020-RPL4 AIOS 0.300% 01/25/60		06/24/2023	Paydown				32,942			(32,942)		(32,942)						3,139	01/25/2060	1.A Z
126405-AN-9	CSMC 2020-RPL4 XS CSMC 2020-RPL4 XS 1.584% 01/25/60		06/24/2023	Paydown				7,837			(7,837)		(7,837)						3,364	01/25/2060	1.A Z
126405-AQ-2	CSMC 2020-RPL4 XS CSMC 2020-RPL4 SA 0.000% 01/25/60		06/01/2023	Paydown				3,543			(3,543)		(3,543)						89	01/25/2060	1.A Z
12641R-AS-9	CSMC 2009-8R 3A2 CSMC 2009-8R 3A2 5.500% 10/26/35		06/01/2023	Paydown		25,484	26,736	18,466			7,018		7,018		25,484				150	10/26/2035	1.A FM
12642H-AR-2	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-9R 2A2 4.414% 03/26/36		06/01/2023	Paydown		51,811	52,495	47,770	50,590		1,221		1,221		51,811				744	03/26/2036	1.A FM
12642L-BS-0	CSMC 2009-13R 2A2 CSMC 2009-13R 2A2 6.000% 01/26/37		06/01/2023	Paydown		61,844	53,756	37,541	37,920		24,003	79	23,924		61,844				2,063	01/26/2037	1.A FM
12645B-AC-5	CSMC 2010-17R 8B1 CSMC 2010-17R 1A2 4.371% 06/26/36		06/01/2023	Paydown		89,731	89,731	86,534	89,472		259		259		89,731				1,446	06/26/2036	1.A FM
12645L-BG-3	CSMC 2011-5R 4A2 CSMC 2011-5R 4A2 3.700% 11/27/35		05/01/2023	Paydown		20,539	20,716	18,374			2,164		2,164		20,539				116	11/27/2035	4.C FM
12645L-BG-3	CSMC 2011-5R 4A2 CSMC 2011-5R 4A2 3.700% 11/27/35		06/01/2023	Paydown		264,733	264,733	234,805			29,929		29,929		264,733				2,380	11/27/2035	5.A FM
12645L-BG-3	CSMC 2011-5R 4A2 CSMC 2011-5R 4A2 3.700% 11/27/35		06/01/2023	Paydown		855,740	856,274	818,839	818,839		36,901		36,901		855,740				14,671	11/27/2035	5.B FM
12645L-BP-3	CSMC 2011-5R 4A2 CSMC 2011-5R 5A2 3.918% 02/27/47		06/01/2023	Paydown		175,703	175,703	153,192	161,676		14,027		14,027		175,703				2,141	02/27/2047	3.C FM
12645V-AC-1	CSMC 2011-12R 2A2 CSMC 2011-12R 1A2 2.529% 10/27/37		06/01/2023	Paydown		10,252	51,715	38,000	38,408		(27,309)	847	(28,156)		10,252				534	10/27/2037	1.A FM
12645V-AY-3	CSMC 2011-12R 2A2 CSMC 2011-12R 2A2 3.650% 02/27/37		06/01/2023	Paydown		80,034	53,568	45,808			34,226		34,226		80,034				573	02/27/2037	1.A FM
12646A-AY-8	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2011-13R 2A2 3.926% 07/27/36		06/01/2023	Paydown		264,319	259,979	217,950	217,399		47,936	1,015	46,921		264,319				3,605	07/27/2036	1.A FM
12646D-AJ-5	CSMC 2012-4R 4A2 CSMC 2012-4R 2A2 5.353% 07/27/37		06/01/2023	Paydown		11,197	45,056	35,927	38,804		(27,607)		(27,607)		11,197				813	07/27/2037	1.A FM
12646D-AU-0	CSMC 2012-4R 4A2 CSMC 2012-4R 4A2 4.430% 08/27/37		05/01/2023	Paydown		25,839	26,444	22,615	23,307		2,532		2,532		25,839				402	08/27/2037	1.A FM
12646D-AU-0	CSMC 2012-4R 4A2 CSMC 2012-4R 4A2 4.430% 08/27/37		05/23/2023	ALRE - TDF Trust AAM		4,923,207	5,602,206	4,790,922	4,937,685		8,685		8,685		4,946,370		(23,163)	(23,163)	107,921	08/27/2037	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12646J-AW-3	CSMC 2012-7R 2A2 CSMC 2012-7R 2A2 4.679% 06/26/36		06/01/2023	Paydown		12,920	12,920	11,364	11,364		1,556		1,556		12,920				247	06/26/2036	1.A FM
..12646J-AW-3	CSMC 2012-7R 2A2 CSMC 2012-7R 2A2 4.679% 06/26/36		04/01/2023	Paydown		28,696	28,696	25,240	25,240		3,456		3,456		28,696				402	06/26/2036	1.C FM
..12646N-AL-8	CSMC 2012-7R 2A2 CSMC 2012-10R 2A2 2.529% 10/26/37		06/01/2023	Paydown		2,171	10,953	7,906	7,985		(5,641)	172	(5,813)		2,171				113	10/26/2037	1.A FM
..12648P-CN-5	CSMC 2014-6R 9A1 CSMC 2014-6R 9A1 2.750% 12/27/35		06/24/2023	Paydown		(17,998)	(17,998)	(16,648)			(1,350)		(1,350)		(17,998)				669	12/27/2035	1.A FM
..12648P-CN-5	CSMC 2014-6R 9A1 CSMC 2014-6R 9A1 2.750% 12/27/35		06/01/2023	Paydown		42,200	42,200	39,035			3,165		3,165		42,200				981	12/27/2035	1.A FM
..12649Q-CA-0	CSMC 2015-2R 8AC CSMC 2015-2R 8AC 0.000% 04/27/30		06/24/2023	Paydown				26,711			(26,711)		(26,711)							04/27/2030	6. *
..12649W-AN-1	CSMC 2015-3R 3A2 CSMC 2015-3R 3A2 2.786% 03/29/37		06/24/2023	Paydown		363,353	(4,028,962)	(604,344)			967,698		967,698		363,353				105,374	03/29/2037	1.A Z
..12651Y-AA-0	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 A1 4.000% 08/01/57		06/01/2023	Paydown		2,431	2,431	2,115			316		316		2,431				25	08/01/2057	1.A FE
..12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		06/24/2023	Paydown			(26,112)	(4,243)			4,243		4,243							07/25/2047	1.A Z
..12657X-AP-3	CSMC 2021-JR1 PT2 CSMC 2021-JR1 PT2 0.000% 07/26/60		06/24/2023	Paydown		(20,788)	186,124	61,421			(82,209)		(82,209)		(20,788)				4,248	07/26/2060	6. *
..12658Q-AA-0	CSMCM 2021-RP11 CERT CSMCM 2021-RP11 CERT 3.778% 10/27/61		06/03/2023	Paydown			7,963	6,182			(6,182)		(6,182)						152	10/27/2061	6. *
..12660B-AM-3	CSMC 2022-ATH1 A1A CSMC 2022-ATH1 A1A 2.870% 01/25/67		06/24/2023	Paydown		21,595	21,595	19,004			2,591		2,591		21,595				174	01/25/2067	1.A FE
..12660K-AC-5	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 A1 1.668% 09/27/60		06/01/2023	Paydown		2,166	2,166	1,797			368		368		2,166				9	09/27/2060	1.A Z
..12661N-AK-0	CSMC 2022-NQM3 XS CSMC 2022-NQM3 AIOS 0.002% 03/25/67		06/01/2023	Paydown				477			(477)		(477)						50	03/25/2067	1.A Z
..12661N-AL-8	CSMC 2022-NQM3 XS CSMC 2022-NQM3 XS 0.000% 03/25/67		06/24/2023	Paydown				12,496			(12,496)		(12,496)						3,175	03/25/2067	1.A Z
..12661X-BM-3	CSMC 2021-INV1 A5 CSMC 2021-INV1 AX4 0.400% 07/25/56		06/01/2023	Paydown				1,997			(1,997)		(1,997)						142	07/25/2056	1.A FE
..12661X-BU-5	CSMC 2021-INV1 A5 CSMC 2021-INV1 AIOS 0.040% 07/25/56		06/01/2023	Paydown				2,415			(2,415)		(2,415)						210	07/25/2056	1.A Z
..12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1 1.179% 02/25/66		06/01/2023	Paydown		7,578	7,578	6,063			1,516		1,516		7,578				244	02/25/2066	1.A FE
..12662J-AA-0	CSMCM 2022-RPL1 CERT CSMCM 2022-RPL1 CERT 4.231% 04/25/61		06/03/2023	Paydown			9,435	8,339			(8,339)		(8,339)						381	04/25/2061	6. *
..12662T-AA-8	CSMC 2022-7R 1A2 CSMC 2022-7R 1A1 7.565% 10/25/66		05/30/2023	Paydown		57,632	57,632	57,344			288		288		57,632				375	10/25/2066	6. Z
..12662T-AC-4	CSMC 2022-7R 1A2 CSMC 2022-7R 1A2 0.000% 10/25/66		06/28/2023	Paydown		(210,286)	(1,199,643)	(149,955)			(60,331)		(60,331)		(210,286)					10/25/2066	1.A Z
..12664V-AK-9	CSMC 2022-NQM2 XS CSMC 2022-NQM2 AIOS 0.005% 02/25/67		06/01/2023	Paydown				824			(824)		(824)						104	02/25/2067	1.A Z
..12664V-AL-7	CSMC 2022-NQM2 XS CSMC 2022-NQM2 XS 0.000% 02/25/67		06/24/2023	Paydown				8,523			(8,523)		(8,523)						3,191	02/25/2067	1.A Z
..126650-AQ-3	CVS PASS-THROUGH P/T CERTS 5.789% 01/10/26		06/10/2023	Various		425,742	425,742	424,417			1,325		1,325		425,742				6,168	01/10/2026	2.B FE
..126650-BY-5	CVS PASS-THROUGH P/T CERTS 5.926% 01/10/34		06/10/2023	Redemption 100.0000		21,590	21,590	25,133	23,717		(2,127)		(2,127)		21,590				533	01/10/2034	2.B FE
..126650-DX-5	CVS HEALTH CORP Senior Unsecured 5.250% 01/30/31		05/30/2023	Jefferies & Co (PFI)		6,497,855	6,500,000	6,476,795							6,476,795		21,060	21,060		01/30/2031	2.B FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126650-DY-3	CVS HEALTH CORP Senior Unsecured 5.300% 06/01/33		06/01/2023	Goldman Sachs		1,008,150	1,000,000	996,930			2		2		996,932		11,218	11,218	442	06/01/2033	2.B Z
..12666C-AF-0	CWL 2006-23 M1 CWL 2006-23 M1 5.400% 05/25/37		06/24/2023	Paydown			5,554	4,166			(4,166)		(4,166)							05/25/2037	1.A Z
..12666C-AF-0	CWL 2006-23 M1 CWL 2006-23 M1 5.400% 05/25/37		06/26/2023	Paydown			(356)	(267)			267		267						2	05/25/2037	6. FE
..12666U-AD-5	CWL 2006-15 A5A CWL 2006-15 A4 4.344% 10/25/46		06/01/2023	Paydown		539,363	534,066	515,693			23,670		23,670		539,363				3,516	10/25/2046	1.A FM
..126670-JY-5	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB9 3A2A 7.791% 02/20/36		06/01/2023	Paydown		25,935	25,809	23,420	24,866		1,069		1,069		25,935				450	02/20/2036	2.C FM
..126670-TG-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2006-1 AF5 4.556% 07/25/36		06/01/2023	Paydown		375,728	375,728	333,459	346,620		29,108		29,108		375,728				6,810	07/25/2036	1.A FM
..126671-6K-7	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-5 M1 6.005% 08/25/34		06/26/2023	Paydown		6,828	6,828	6,517	6,759		69		69		6,828				128	08/25/2034	1.A FM
..126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-1 M2 5.975% 03/25/34		05/25/2023	Paydown		6,846	6,846	6,379	6,781		65		65		6,846				146	03/25/2034	1.A FM
..126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 5.900% 11/25/35		06/24/2023	Paydown			150	89			(89)		(89)						1	11/25/2035	1.A Z
..126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 5.900% 11/25/35		06/26/2023	Paydown			14,269	8,664			(8,664)		(8,664)						247	11/25/2035	1.A Z
..126673-DQ-2	CWL 2004-7 MF1 CWL 2004-7 MF1 4.214% 12/25/34		06/01/2023	Paydown		67,672	67,672	67,402	67,440		231		231		67,672				1,177	12/25/2034	1.A FM
..126673-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A 5.473% 02/15/34		06/15/2023	Paydown		7,945	7,945	5,641			2,304		2,304		7,945				140	02/15/2034	1.A FM
..126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 6.050% 08/25/35		06/24/2023	Paydown			4	2			(2)		(2)							08/25/2035	1.A FM
..126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 6.050% 08/25/35		06/24/2023	Paydown			219	107			(107)		(107)						1	08/25/2035	1.A Z
..126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 6.050% 08/25/35		06/26/2023	Paydown			6,278	3,076			(3,076)		(3,076)						76	08/25/2035	1.A FM
..12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.600% 12/25/36		06/24/2023	Paydown			140	91			(91)		(91)						(1)	12/25/2036	6. FM
..12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.600% 12/25/36		06/24/2023	Paydown			5,615	3,650			(3,650)		(3,650)						(163)	12/25/2036	6. *
..12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.600% 12/25/36		04/25/2023	Paydown			(291)	(189)			189		189						1	12/25/2036	6. FM
..12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.500% 03/01/38		06/24/2023	Paydown		(15,946)	(15,991)	(10,474)			(5,472)		(5,472)		(15,946)					03/01/2038	1.A FM
..12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.500% 03/01/38		06/24/2023	Paydown		(9,785)	(9,785)	(6,409)			(3,376)		(3,376)		(9,785)					03/01/2038	1.A Z
..12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.500% 03/01/38		06/25/2023	Paydown		37,536	58,203	38,123			(587)		(587)		37,536				522	03/01/2038	1.A FM
..12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.500% 03/01/38		06/24/2023	Paydown		(12,821)	(12,821)	(8,462)			(4,359)		(4,359)		(12,821)					03/01/2038	1.A FM
..12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.500% 03/01/38		06/24/2023	Paydown		(1,870)	(1,870)	(1,234)			(636)		(636)		(1,870)				25	03/01/2038	1.A Z
..12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.500% 03/01/38		06/25/2023	Paydown		24,245	30,337	20,022			4,222		4,222		24,245				415	03/01/2038	1.A FM
..12667F-5F-8	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A4 5.500% 04/25/35		06/01/2023	Paydown		52,216	62,153	58,619	57,458		(5,242)		(5,242)		52,216				1,600	04/25/2035	1.G FM
..12667F-5F-8	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A4 5.500% 04/25/35		04/01/2023	Paydown		25,536	25,249	23,814	23,342		2,194		2,194		25,536				472	04/25/2035	2.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667F-5H-4	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A6 5.500% 04/25/35		06/01/2023	Paydown		12,056	13,332	13,068	12,256		(200)		(200)		12,056				317	04/25/2035	1.A FM
..12667F-5W-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J2 1A1 5.500% 04/25/35		06/25/2023	Paydown		64,750	64,750	54,116	52,241		12,509		12,509		64,750				1,184	04/25/2035	1.A FM
..12667F-FA-8	CWALT 2004-J2 B1 CWALT 2004-J2 B1 5.764% 04/25/34		06/24/2023	Paydown			(127)	(41)			41		41							04/25/2034	1.A FM
..12667F-FA-8	CWALT 2004-J2 B1 CWALT 2004-J2 B1 5.764% 04/25/34		04/01/2023	Paydown			97	31			(31)		(31)							04/25/2034	1.A FM
..12667F-NW-1	CWALT 2004-17CB 1A1 CWALT 2004-17CB 1A1 4.385% 09/25/34		06/01/2023	Paydown		153,450	153,450	133,382	133,363		20,087		20,087		153,450				2,498	09/25/2034	1.A FM
..12667F-SR-7	CWALT 2004-J8 M CWALT 2004-J8 M 5.500% 09/25/34		05/01/2023	Paydown			3,167													09/25/2034	1.A Z
..12667F-WV-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004-27CB A2 5.500% 12/25/34		06/01/2023	Paydown		27,444	17,633	15,736	15,575		11,869		11,869		27,444				788	12/25/2034	1.A FM
..12667F-X5-9	CWALT 2005-3CB 1A14 CWALT 2005-3CB 1A7 5.500% 03/25/35		06/01/2023	Paydown		162,595	159,036	143,847	143,839		18,755		18,755		162,595				3,952	03/25/2035	1.A FM
..12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 5.810% 10/25/35		06/26/2023	Paydown		8,966	8,966	6,584	3,099		2,530		2,530		8,966				123	10/25/2035	1.A FM
..12667G-5G-4	CWALT 2005-40CB A1 CWALT 2005-40CB A1 5.500% 10/25/35		06/01/2023	Paydown		197,297	199,310	135,407			61,891		61,891		197,297				1,212	10/25/2035	1.A FM
..12667G-5S-8	CWALT 2005-43 B4 CWALT 2005-43 1A1 3.535% 10/25/35		06/01/2023	Paydown		82,184	92,843	82,014	82,436		(252)		(252)		82,184				1,351	10/25/2035	1.A FM
..12667G-7G-2	CWALT 2005-46CB A1 CWALT 2005-46CB A13 4.800% 10/25/35		06/25/2023	Paydown				118			(118)		(118)						3	10/25/2035	5.B FE
..12667G-7H-0	CWALT 2005-46CB A1 CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2023	Paydown		20,441	23,244	19,973	18,635		1,806		1,806		20,441				551	10/25/2035	1.A FM
..12667G-AH-6	CWALT 2005-13CB A8 CWALT 2005-13CB A8 5.500% 05/25/35		06/01/2023	Paydown		6,316	6,369	5,836	5,737		579		579		6,316				148	05/25/2035	1.A FM
..12667G-DA-8	CWALT 2005-J3 M CWALT 2005-J3 1A1 5.500% 05/25/35		06/25/2023	Paydown		1,677	51,246	38,566	38,469		(36,792)		(36,792)		1,677				861	05/25/2035	1.A FM
..12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.500% 05/25/35		06/24/2023	Paydown		(19,909)	(19,960)	(15,968)			(3,942)		(3,942)		(19,909)					05/25/2035	1.A FM
..12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.500% 05/25/35		06/24/2023	Paydown		(3,314)	(3,314)	(2,651)			(663)		(663)		(3,314)				44	05/25/2035	1.A Z
..12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.500% 05/25/35		06/25/2023	Paydown		58,479	58,731	46,985			11,494		11,494		58,479				976	05/25/2035	1.A FM
..12667G-H8-9	CWALT 2005-J8 B3 CWALT 2005-J8 1A1 5.500% 07/25/35		06/25/2023	Paydown		4,377	1,182	832	755		3,621		3,621		4,377				233	07/25/2035	1.A FM
..12667G-L8-4	CWALT 2005-27 2A3 CWALT 2005-27 1A2 5.376% 08/25/35		06/01/2023	Paydown		15,831	15,831	14,608			1,222		1,222		15,831				119	08/25/2035	1.A FM
..12667G-MA-8	CWALT 2005-22T1 A5 CWALT 2005-22T1 A5 5.500% 06/25/35		06/01/2023	Paydown		1,042	1,115	714	733		318	10	308		1,042				21	06/25/2035	1.A FM
..12667G-RV-7	CWALT 2005-17 2A3 CWALT 2005-17 1A1 5.670% 07/25/35		06/26/2023	Paydown		94,157	94,157	85,276	87,397		6,760		6,760		94,157				1,627	07/25/2035	1.A FM
..12667G-T8-6	CWALT 2005-J9 B1 CWALT 2005-J9 1A6 5.500% 08/25/35		06/01/2023	Paydown		31,199	31,199	21,338	19,847		11,352		11,352		31,199				885	08/25/2035	1.A FM
..12667G-TS-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-26CB A6 5.500% 07/25/35		06/01/2023	Paydown		11,843	10,474	9,226	8,403		3,440		3,440		11,843				276	07/25/2035	1.A FM
..12667G-VF-7	CWALT 2005-J6 1A5 CWALT 2005-J6 1A5 5.500% 07/25/35		06/25/2023	Paydown		2,321	2,321	1,764			557		557		2,321				41	07/25/2035	1.A FM
..12667G-X5-7	CWALT 2005-34CB B3 CWALT 2005-34CB 1A10 5.500% 09/25/35		06/25/2023	Paydown		21,900	22,083	13,636	11,306		10,594		10,594		21,900				487	09/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.550% 08/25/35		06/24/2023	Paydown			(1,664)	(832)			832		832							08/25/2035	1.A FM
..12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.550% 08/25/35		06/24/2023	Paydown		(15,542)	(15,911)	(7,956)			(7,587)		(7,587)		(15,542)					08/25/2035	1.A Z
..12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.550% 08/25/35		06/25/2023	Paydown		31,745	43,234	21,617			10,128		10,128		31,745				603	08/25/2035	1.A FM
..12667G-XK-4	CWALT 2005-30CB 1A1 CWALT 2005-30CB 1A1 5.500% 08/25/35		06/24/2023	Paydown		(35,873)	(35,720)	(22,504)			(13,369)		(13,369)		(35,873)					08/25/2035	1.A FM
..12667G-XK-4	CWALT 2005-30CB 1A1 CWALT 2005-30CB 1A1 5.500% 08/25/35		06/24/2023	Paydown		(9,578)	(13,070)	(8,234)			(1,344)		(1,344)		(9,578)				184	08/25/2035	1.A Z
..12667G-XK-4	CWALT 2005-30CB 1A1 CWALT 2005-30CB 1A1 5.500% 08/25/35		06/25/2023	Paydown		68,312	67,970	42,821			25,490		25,490		68,312				1,096	08/25/2035	1.A FM
..12667G-YX-5	CWALT 2005-31 1A1 CWALT 2005-31 1A1 5.710% 08/25/35		06/26/2023	Paydown		185,348	185,348	151,650	160,210		25,139		25,139		185,348				3,328	08/25/2035	1.A FM
..12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.380% 05/25/37		04/01/2023	NON-BROKER TRADE		11,598,303	34,112,657	11,598,303							11,598,303				35,901	05/25/2037	1.A Z
..12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.380% 05/25/37		06/24/2023	Paydown			(366,336)	(124,554)			124,554		124,554						(233)	05/25/2037	1.A FM
..12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.380% 05/25/37		04/01/2023	Paydown		263,053	263,053	89,438			173,615		173,615		263,053				1,219	05/25/2037	1.A Z
..12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.380% 05/25/37		06/26/2023	Paydown			345,951	117,623			(117,623)		(117,623)						9,787	05/25/2037	1.A FM
..12668A-4B-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-1M1 A1 5.750% 01/25/36		06/26/2023	Paydown		26,402	26,402	22,092	23,865		2,537		2,537		26,402				482	01/25/2036	1.A FM
..12668A-5X-9	CWALT 2005-82 A1 CWALT 2005-82 A1 5.690% 02/25/36		06/26/2023	Paydown		288,403	524,699	419,941	137,617		(130,491)		(130,491)		288,403				8,968	02/25/2036	1.A FM
..12668A-C4-5	CWALT 2005-J13 2A5 CWALT 2005-J13 2A1 5.500% 11/25/35		06/25/2023	Paydown		8,466	8,569	5,184			3,282		3,282		8,466				131	11/25/2035	1.A FM
..12668A-CG-8	CWALT 2005-51 3A1 CWALT 2005-51 1A1 5.786% 11/20/35		06/20/2023	Paydown		212,913	212,913	200,330	200,775		12,138		12,138		212,913				3,574	11/20/2035	1.A FM
..12668A-CP-8	CWALT 2005-51 3A1 CWALT 2005-51 2A1 5.746% 11/20/35		06/20/2023	Paydown		47,307	47,307	35,559	38,317		8,990		8,990		47,307				654	11/20/2035	1.A FM
..12668A-FM-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-48T1 A6 5.500% 11/25/35		06/01/2023	Paydown		46,571	49,575	37,153	32,374		14,197		14,197		46,571				987	11/25/2035	1.A FM
..12668A-FW-0	CWALT 2005-52CB 1A10 CWALT 2005-52CB 1A1 5.500% 11/25/35		06/25/2023	Paydown		21,904	20,615	14,451	12,511		9,393		9,393		21,904				463	11/25/2035	1.A FM
..12668A-GN-9	CWALT 2005-56 2X2 CWALT 2005-56 1A1 6.610% 11/25/35		06/26/2023	Paydown		13,345	13,345	11,843	11,846		1,499		1,499		13,345				213	11/25/2035	1.A FM
..12668A-GT-6	CWALT 2005-56 2X2 CWALT 2005-56 2A2 5.783% 11/25/35		06/01/2023	Paydown		19,512	42,858	35,139	42,359		(22,847)		(22,847)		19,512				747	11/25/2035	4.A FM
..12668A-HG-3	CWALT 2005-56 2X2 CWALT 2005-56 5A3 5.930% 11/25/35		06/26/2023	Paydown		168,121	168,291	24,004			144,117		144,117		168,121				18,565	11/25/2035	1.A Z
..12668A-KP-9	CWALT 2005-53T2 2A1 CWALT 2005-53T2 2A1 6.000% 11/25/35		05/01/2023	Paydown		64,202	70,693	50,870	46,231		17,971		17,971		64,202				1,097	11/25/2035	1.A FM
..12668A-KP-9	CWALT 2005-53T2 2A1 CWALT 2005-53T2 2A1 6.000% 11/25/35		05/23/2023	ALRE - TDF Trust AAM		2,052,048	3,165,353	2,277,753	2,070,041		(27,624)		(27,624)		2,042,417		9,631	9,631	72,814	11/25/2035	1.A FM
..12668A-PB-5	CWALT 2005-54CB 1A2 CWALT 2005-54CB 1A9 5.500% 11/25/35		06/01/2023	Paydown		72,189	67,826	57,850	54,055		18,134		18,134		72,189				1,921	11/25/2035	1.A FM
..12668A-QH-1	CWALT 2005-51 3A1 CWALT 2005-51 4A1 5.786% 11/20/35		06/20/2023	Paydown		57,080	57,080	45,914	46,881		10,198		10,198		57,080				1,069	11/20/2035	1.A FM
..12668A-RH-0	CWALT 2005-59 1A2C CWALT 2005-59 1A2C 6.212% 11/20/35		06/20/2023	Paydown		547	603	157			390		390		547				12	11/20/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668A-TT-2	CWALT 2005-62 2X2 CWALT 2005-62 2A1 4.976% 12/25/35		06/01/2023	Paydown		39,772	39,772	37,092	37,456		2,316		2,316		39,772				352	12/25/2035	2.A FM
..12668A-US-2	CWALT 2005-60T1 A3 CWALT 2005-60T1 A3 5.500% 12/25/35		06/25/2023	Paydown			8	3			(3)		(3)							12/25/2035	1.A FM
..12668A-UV-5	CWALT 2005-60T1 A3 CWALT 2005-60T1 A6 6.250% 12/25/35		06/25/2023	Paydown			6	4	3		(3)		(3)							12/25/2035	1.A FM
..12668A-V6-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-73CB 2A4 5.750% 01/25/36		06/01/2023	Paydown		52,774	53,162	38,179	31,864		20,909		20,909		52,774				1,236	01/25/2036	1.A FM
..12668A-XB-6	CWALT 2005-63 B4 CWALT 2005-63 1A1 3.678% 12/25/35		06/01/2023	Paydown		13,235	19,340	15,959	17,301		(4,065)		(4,065)		13,235				319	12/25/2035	1.A FM
..12668A-ZP-3	CWALT 2005-64CB 1A15 CWALT 2005-64CB 1A4 5.500% 12/25/35		06/01/2023	Paydown		92,349	113,828	103,429	103,798		(11,449)		(11,449)		92,349				2,699	12/25/2035	1.A FM
..12668A-ZX-6	CWALT 2005-64CB 1A15 CWALT 2005-64CB 1A12 5.500% 12/25/35		06/25/2023	Paydown		37,970	46,801	38,202	37,994		(24)		(24)		37,970				1,087	12/25/2035	1.A FM
..12668B-BN-2	CWALT 2005-81 A1 CWALT 2005-81 A1 5.710% 02/25/37		06/26/2023	Paydown		53,779	53,779	43,400	44,683		9,096		9,096		53,779				850	02/25/2037	1.A FM
..12668B-CL-5	CWALT 2005-77T1 1A4 CWALT 2005-77T1 2A2 6.000% 02/25/36		06/01/2023	Paydown		12,103	11,698	7,174	7,287		4,839	23	4,816		12,103				313	02/25/2036	1.A FM
..12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 6.250% 02/25/36		06/25/2023	Paydown		2,022	2,045	5,761	22,005		(3,535)		(3,535)		2,022				824	02/25/2036	1.A FM
..12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 6.250% 02/25/36		06/25/2023	Paydown		68,473	69,598	47,326			21,147		21,147		68,473				1,962	02/25/2036	1.A FM
..12668B-FD-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-86CB A4 5.500% 02/25/36		06/01/2023	Paydown		20,241	41,147	31,141	26,914		(6,672)		(6,672)		20,241				952	02/25/2036	1.A FM
..12668B-GD-9	CWALT 2005-80CB B1 CWALT 2005-80CB 2A1 6.000% 02/25/36		04/01/2023	Paydown		37,527	37,527	35,470			2,057		2,057		37,527				375	02/25/2036	1.G FM
..12668B-GD-9	CWALT 2005-80CB B1 CWALT 2005-80CB 2A1 6.000% 02/25/36		06/01/2023	Paydown		21,469	24,288	22,956			(1,487)		(1,487)		21,469				424	02/25/2036	2.A FM
..12668B-KF-9	CWALT 2006-J1 B5 CWALT 2006-J1 1A9 5.500% 02/25/36		06/01/2023	Paydown		6,163	6,323	5,505	5,183		980		980		6,163				160	02/25/2036	3.A FM
..12668B-KF-9	CWALT 2006-J1 B5 CWALT 2006-J1 1A9 5.500% 02/25/36		04/01/2023	Paydown		1,003	1,005	875	824		179		179		1,003				18	02/25/2036	3.B FM
..12668B-KH-5	CWALT 2006-J1 B5 CWALT 2006-J1 1A11 5.500% 02/25/36		06/01/2023	Paydown		32,690	33,431	26,121	26,121		6,570		6,570		32,690				812	02/25/2036	1.A FM
..12668B-PM-9	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A1 6.000% 04/25/36		04/01/2023	Paydown		1,185	1,188	720	705		480		480		1,185				24	04/25/2036	2.B FM
..12668B-PM-9	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A1 6.000% 04/25/36		05/01/2023	Paydown		633	1,398	848	830		(197)		(197)		633				35	04/25/2036	2.C FM
..12668B-PM-9	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A1 6.000% 04/25/36		06/01/2023	Paydown		445	451	273	268		177		177		445				13	04/25/2036	3.A FM
..12668B-PR-8	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A5 6.000% 04/25/36		06/01/2023	Paydown		4,563	6,120	3,710	3,592		971		971		4,563				145	04/25/2036	1.A FM
..12668B-PS-6	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A6 6.000% 04/25/36		06/01/2023	Paydown		39,428	52,883	32,079	31,063		8,366		8,366		39,428				1,256	04/25/2036	1.A FM
..12668B-QA-4	CWALT 2006-4CB 1A3 CWALT 2006-4CB 2A6 5.500% 04/25/36		06/01/2023	Paydown		4,152	4,190	4,070	3,925		227		227		4,152				109	04/25/2036	4.B FM
..12668B-RX-3	CWALT 2006-6CB B1 CWALT 2006-6CB 1A2 5.500% 05/25/36		06/25/2023	Paydown		44,548	44,929	30,497	31,386		13,163		13,163		44,548				1,000	05/25/2036	1.A FM
..12668B-TG-8	CWALT 2006-J2 B5 CWALT 2006-J2 A4 5.850% 04/25/36		06/25/2023	Paydown		3,127	3,112	1,421	963		2,163		2,163		3,127				81	04/25/2036	1.A FM
..12668B-TK-9	CWALT 2006-J2 B5 CWALT 2006-J2 A7 6.000% 04/25/36		06/01/2023	Paydown		5,215	5,191	4,127	3,069		2,146		2,146		5,215				150	04/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668B-UA-9	CWALT 2006-6CB B1 CWALT 2006-6CB 1A10 5.500% 05/25/36		06/01/2023	Paydown		29,853	30,108	29,997	29,981		(128)		(128)		29,853				726	05/25/2036	4.B FM
..126694-2A-5	CWHL 2006-10 1A13 CWHL 2006-10 1A4 5.650% 05/25/36		06/25/2023	Paydown			(257)	(80)			80		80						2	05/25/2036	1.A F
..126694-2C-1	CWHL 2006-10 1A13 CWHL 2006-10 1A6 6.000% 05/25/36		06/01/2023	Paydown			(13)	(9)	(7)		7		7							05/25/2036	4.A FM
..126694-BQ-0	CWHL 2005-HYB6 B2 CWHL 2005-HYB6 4A1B 3.892% 10/20/35		06/01/2023	Paydown		3,718	4,476	3,991	4,209		(491)		(491)		3,718				70	10/20/2035	1.A FM
..126694-D2-1	CWHL 2006-HYB2 2A1B CWHL 2006-HYB2 2A1B 3.893% 04/20/36		06/01/2023	Paydown		12,313	12,313	10,174	10,239		2,073		2,073		12,313				218	04/20/2036	1.A FM
..126694-EP-9	CWHL 2005-18 A7 CWHL 2005-18 A7 19.525% 10/25/35		06/25/2023	Paydown		84	84	59			25		25		84				2	10/25/2035	1.A FM
..126694-G9-3	CWHL 2006-J2 B5 CWHL 2006-J2 1A1 6.000% 04/25/36		06/01/2023	Paydown		4,037	4,037	2,741	2,665		1,372		1,372		4,037				101	04/25/2036	1.A FM
..126694-KV-9	CWHL 2005-24 B3 CWHL 2005-24 A29 5.000% 11/25/35		06/01/2023	Paydown		2,543	2,543	2,152	1,694		848		848		2,543				63	11/25/2035	3.A FM
..126694-KV-9	CWHL 2005-24 B3 CWHL 2005-24 A29 5.000% 11/25/35		04/01/2023	Paydown		185	185	157	123		62		62		185				3	11/25/2035	3.B FM
..126694-M7-0	CWHL 2006-0A5 1A2 CWHL 2006-0A5 1A2 5.804% 04/25/46		06/26/2023	Paydown		185	(5,921)	(383)			568		568		185				112	04/25/2046	1.A FM
..126694-N5-3	CWHL 2006-0A5 1A2 CWHL 2006-0A5 3A2 5.750% 04/25/46		06/26/2023	Paydown		16,246	16,246	4,224			12,022		12,022		16,246				240	04/25/2046	1.A FM
..126694-TQ-1	CWHL 2005-30 A8 CWHL 2005-30 A1 5.800% 01/25/36		06/24/2023	Paydown		(2,019)	(2,019)	(999)			(1,020)		(1,020)		(2,019)					01/25/2036	1.A FM
..126694-TQ-1	CWHL 2005-30 A8 CWHL 2005-30 A1 5.800% 01/25/36		06/24/2023	Paydown		(497)	(497)	(246)			(251)		(251)		(497)				7	01/25/2036	1.A Z
..126694-TQ-1	CWHL 2005-30 A8 CWHL 2005-30 A1 5.800% 01/25/36		06/25/2023	Paydown		6,139	6,153	3,046			3,093		3,093		6,139				97	01/25/2036	1.A FM
..126694-TU-2	CWHL 2005-30 A8 CWHL 2005-30 A5 5.500% 01/25/36		06/01/2023	Paydown		2,544	2,551	2,381	1,863		680		680		2,544				59	01/25/2036	1.A FM
..126694-VM-7	CWHL 2005-HY10 3A1A CWHL 2005-HY10 3A1A 3.793% 02/20/36		06/01/2023	Paydown		45,326	45,858	39,446	43,590		1,736		1,736		45,326				725	02/20/2036	1.A FM
..126694-WE-4	CWHL 2006-HYB1 2A2C CWHL 2006-HYB1 1A1 3.924% 03/20/36		06/01/2023	Paydown		156,509	160,297	135,764	68,394		19,410		19,410		156,509				932	03/20/2036	1.A FM
..126694-WP-9	CWHL 2006-HYB1 2A2C CWHL 2006-HYB1 3A1 3.815% 03/20/36		06/01/2023	Paydown		12,360	12,508	10,256			2,103		2,103		12,360				87	03/20/2036	1.A FM
..12669D-2Y-3	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-HYB2 1A1 3.461% 07/19/33		06/01/2023	Paydown		1,051	1,051	1,051	1,053		(2)		(2)		1,051				14	07/19/2033	1.A FM
..12669D-6A-1	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-J3 1A3 4.000% 05/25/33		06/01/2023	Paydown		1,895	1,895	1,876	1,880		15		15		1,895				32	05/25/2033	1.A FM
..12669D-BV-9	CWHL 2002-19 M CWHL 2002-19 M 6.250% 11/25/32		06/01/2023	Paydown			6,506	317			(317)		(317)						21	11/25/2032	1.A Z
..12669D-D5-4	CWHL 2003-HYB1 M CWHL 2003-HYB1 M 4.340% 05/19/33		06/01/2023	Paydown		1,530	1,530	1,071			459		459		1,530				18	05/19/2033	1.A FM
..12669F-2G-7	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-20 1A1 5.950% 10/25/34		06/26/2023	Paydown		144,092	142,777	126,049	127,294		16,798		16,798		144,092				3,385	10/25/2034	1.A FM
..12669F-D5-9	CWHL 2004-10 M CWHL 2004-10 M 5.000% 07/25/34		06/01/2023	Paydown		8,824	10,274	3,596			5,228		5,228		8,824				127	07/25/2034	1.A FM
..12669F-M6-7	CWHL 2004-12 9A1 CWHL 2004-12 7A1 5.441% 08/25/34		06/01/2023	Paydown		274,806	274,806	251,372			23,434		23,434		274,806				3,291	08/25/2034	1.A FM
..12669F-N2-5	CWHL 2004-12 9A1 CWHL 2004-12 9A1 4.978% 08/25/34		06/01/2023	Paydown		307,124	307,124	285,138			21,986		21,986		307,124				2,258	08/25/2034	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12669F-QD-8	CWHL 2004-3 M CWHL 2004-3 M 5.750% 04/25/34		06/01/2023	Paydown		13,423	13,423	7,920			5,503		5,503		13,423				153	04/25/2034	1.A FM
..12669F-UG-6	CWHL 2004-9 B1 CWHL 2004-9 B1 5.250% 06/25/34		04/01/2023	Paydown		1,086	51,356	5			1,081		1,081		1,086				12,696	06/25/2034	1.A Z
..12669F-UG-6	CWHL 2004-9 B1 CWHL 2004-9 B1 5.250% 06/25/34		06/01/2023	Paydown			529												131	06/25/2034	6. *
..12669F-W8-2	CWHL 2004-16 1A1 CWHL 2004-16 1A1 5.950% 09/25/34		06/25/2023	Paydown		73,051	73,051	67,925	68,068		4,983		4,983		73,051				1,371	09/25/2034	1.A FM
..12669F-XP-3	CWHL 2004-7 2B5 CWHL 2004-7 5A1 5.850% 05/25/34		06/25/2023	Paydown		106,552	179,750	136,610	165,948		(59,397)		(59,397)		106,552				4,400	05/25/2034	1.A FM
..12669F-XP-3	CWHL 2004-7 2B5 CWHL 2004-7 5A1 5.850% 05/25/34		06/25/2023	Paydown		102,272	172,530	151,833	172,053		(69,781)		(69,781)		102,272				4,223	05/25/2034	2.C FM
..12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A 4.406% 11/25/34		06/01/2023	Paydown		268,973	137,813	109,256	136,228		132,745		132,745		268,973				4,626	11/25/2034	4.C FM
..12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A 4.406% 11/25/34		06/01/2023	Paydown		62,336	31,939	26,413	32,744		29,592		29,592		62,336				1,072	11/25/2034	5.A FM
..12669G-BA-8	CWHL 2004-HYB6 A2 CWHL 2004-HYB6 A2 4.117% 11/20/34		06/01/2023	Paydown		2,201	2,201	1,931	1,982		219		219		2,201				41	11/20/2034	1.A FM
..12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M 5.500% 12/25/34		06/30/2023	Paydown		28,553	22,551	5,638			22,915		22,915		28,553				688	12/25/2034	1.A FM
..12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M 5.500% 12/25/34		06/30/2023	Paydown		1,535					1,535		1,535		1,535				1	12/25/2034	1.A Z
..12669G-KC-4	CWHL 2004-25 1A4 CWHL 2004-25 1A5 5.850% 02/25/35		06/26/2023	Paydown		162,897	162,897	142,391	149,432		13,465		13,465		162,897				2,865	02/25/2035	1.A FM
..12669G-LL-3	CWHL 2005-HYB1 1B3 CWHL 2005-HYB1 2A1 5.830% 03/25/35		06/26/2023	Paydown		10,073	10,073	7,587	8,682		1,391		1,391		10,073				198	03/25/2035	1.A FM
..12669G-M2-4	CWHL 2005-HYB4 B2 CWHL 2005-HYB4 2A1 4.260% 08/20/35		06/01/2023	Paydown		88,955	85,048	72,365	77,606		11,349		11,349		88,955				1,391	08/20/2035	1.A FM
..12669G-NP-2	CWHL 2005-7 1B1 CWHL 2005-7 2A1 5.770% 03/25/35		06/26/2023	Paydown		10,426	10,426	9,074	9,690		736		736		10,426				639	03/25/2035	1.A FM
..12669G-NP-2	CWHL 2005-7 1B1 CWHL 2005-7 2A1 5.770% 03/25/35		06/26/2023	Paydown		5,373	5,373	5,202	5,243		131		131		5,373				329	03/25/2035	2.C FM
..12669G-PT-2	CWHL 2005-2 MX CWHL 2005-2 2A3 5.830% 03/25/35		06/26/2023	Paydown		38,087	80,697	76,776	78,680		(40,593)		(40,593)		38,087				1,223	03/25/2035	2.C FM
..12669G-RQ-6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A1 5.730% 03/25/35		06/26/2023	Paydown		26,998	27,467	22,945	22,895		4,103		4,103		26,998				450	03/25/2035	1.A FM
..12669G-SN-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A3 5.790% 03/25/35		06/26/2023	Paydown		27,299	27,773	23,209	23,150		4,149		4,149		27,299				353	03/25/2035	1.A FM
..12669G-TS-0	CWHL 2005-3 1A2 CWHL 2005-3 1A4 5.870% 04/25/35		06/26/2023	Paydown		33,507	33,507	28,074	28,150		5,356		5,356		33,507				591	04/25/2035	1.A FM
..12669G-YN-5	CWHL 2005-10 A3 CWHL 2005-10 A3 5.500% 05/25/35		04/01/2023	Paydown			78	66			(66)		(66)							05/25/2035	1.A FM
..12669U-QB-4	COUNTRYWIDE HOME LOAN MORTGAGE CWHL 2004-R2 1AF1 5.590% 11/25/34		06/01/2023	Paydown		20,839	20,272	17,736	18,749		2,089		2,089		20,839				248	11/25/2034	1.A FM
..12670F-AF-7	CWL 2007-9 M1 CWL 2007-9 M1 5.410% 06/25/47		06/24/2023	Paydown			800	125			(125)		(125)						15	06/25/2047	1.A FM
..12670F-AF-7	CWL 2007-9 M1 CWL 2007-9 M1 5.410% 06/25/47		06/24/2023	Paydown			896	139			(139)		(139)						69	06/25/2047	1.A Z
..12670F-AF-7	CWL 2007-9 M1 CWL 2007-9 M1 5.410% 06/25/47		05/25/2023	Paydown			(2,469)	(384)			384		384						21	06/25/2047	1.A FM
..12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS 4.065% 12/15/41		06/15/2023	Redemption 100.0000		123,016	123,016	126,706	125,738		(2,722)		(2,722)		123,016				2,084	12/15/2041	2.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		06/10/2023	Redemption 100.0000		26,139	26,139	26,139	26,139						26,139				425	10/10/2039	2.B
..12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		06/15/2023	Redemption 100.0000		77,009	77,009	77,009	77,009						77,009				1,567	01/15/2044	2.B
..12708*-AA-8	CTL PHILADELPHIA LEASE FIN TRU P/T CERTS 4.008% 12/28/26		06/06/2023	Various		246,938	246,938	246,938	246,938						246,938				4,949	12/28/2026	1.F
..12730*-AA-0	CTL PT TRUST (KUM & GO - DES M P/T CERTS 4.650% 09/15/45		06/15/2023	Redemption 100.0000		194,810	194,810	194,810	194,810						194,810				3,777	09/15/2045	3.A
..12735#-AA-1	Cga Capital Credit Lease-backe P/T CERTS 20-CTL-7 3.967% 09/30/41		06/15/2023	Redemption 100.0000		56,264	56,264	56,264	56,264						56,264				930	09/30/2041	2.C
..12743*-AA-5	CGA CAP CREDIT LSB PT TR 21-CT P/T CERTS A-1 3.115% 04/10/46		06/10/2023	Redemption 100.0000		49,630	49,630	49,630	49,630						49,630				644	04/10/2046	2.B
..12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47		06/15/2023	Redemption 100.0000		15,363	15,363	15,363	15,363						15,363				383	10/15/2047	2.B Z
..14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		06/15/2023	Redemption 100.0000		159,797	159,797	159,797	159,797						159,797				3,111	03/15/2044	1.E
..144531-AE-0	CARR 2004-NC1 M1 CARR 2004-NC1 M1 6.050% 05/25/34		06/26/2023	Paydown		27,362	27,362	24,284	26,573		789		789		27,362				438	05/25/2034	1.A FM
..14855M-AA-6	CLAST 2019-1A A CLAST 2019-1A A 3.967% 04/15/39		06/15/2023	Paydown		12,342	12,342	12,342	12,358		(16)		(16)		12,342				193	04/15/2039	2.B FE
..14856C-AA-7	CLAST 2018-1 A CLAST 2018-1 A 4.125% 06/15/43		06/15/2023	Paydown		209,340	209,340	209,340	209,340						209,340				3,204	06/15/2043	2.A FE
..14856J-AA-2	CLAST 2017-1R A CLAST 2017-1R A 2.741% 08/15/41		06/15/2023	Paydown		403,722	403,722	403,718	403,719		3		3		403,722				4,133	08/15/2041	2.C FE
..149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.650% 06/25/38		06/26/2023	Paydown		66,118	66,296	33,148			32,970		32,970		66,118				1,357	06/25/2038	5.A FE
..149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.650% 06/25/38		06/24/2023	Paydown		(817)	(817)	(408)			(408)		(408)		(817)				166	06/25/2038	6. *
..151895-C*-8	CENTERPOINT PROPERTIES TRUST SR NTS SER B 3.600% 06/12/23		06/12/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				180,000	06/12/2023	1.G FE
..15189X-BB-3	CENTERPOINT HOUS Secured 4.950% 04/01/33		05/17/2023	Wells Fargo		3,017,250	3,000,000	2,992,680			90		90		2,992,770		24,480	24,480	23,100	04/01/2033	1.F FE
..15502#-AA-5	CENTRAL PORT LLC SR SECD NTS 4.860% 11/05/29		06/30/2023	Redemption 100.0000		352,500	352,500	352,500	352,500						352,500				8,566	11/05/2029	3.A
..15674#-AB-5	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.662% 07/16/30		04/17/2023	Paydown		299,643	299,643	299,888	299,821		(178)		(178)		299,643				10,377	07/16/2030	1.C FE
..15674#-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.662% 07/16/30		04/17/2023	Paydown		44,134	44,134	44,193	44,180		(45)		(45)		44,134				1,528	07/16/2030	1.C FE
..15725#-AA-6	CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18 3.440% 12/10/31		06/10/2023	Redemption 100.0000		8,682	8,682	8,682	8,682						8,682				124	12/10/2031	1.G
..161546-DC-7	CFAB 2002-3 2M1 CFAB 2002-3 2M1 6.005% 08/25/32		06/26/2023	Paydown		33,633	33,633	32,753	32,736		897		897		33,633				734	08/25/2032	1.A FM
..161546-EX-0	CFAB 2003-2 1A5 CFAB 2003-2 2M1 5.975% 11/25/32		05/25/2023	Paydown		34,936	34,936	31,392	32,918		2,018		2,018		34,936				637	11/25/2032	1.A FM
..161546-JH-0	CFAB 2004-2 1M1 CFAB 2004-2 1A5 6.200% 02/26/35		06/01/2023	Paydown		55,718	55,718	55,452	55,443		275		275		55,718				350	02/26/2035	1.A FM
..16162X-AB-3	CHASE 2006-S3 1A3 CHASE 2006-S3 1A2 6.000% 11/25/36		05/01/2023	Paydown			45	28	21		(21)		(21)						1	11/25/2036	1.A FM
..16162X-AB-3	CHASE 2006-S3 1A3 CHASE 2006-S3 1A2 6.000% 11/25/36		05/23/2023	ALRE - TDF Trust AAM		1,429,672	3,182,573	1,961,140	1,482,115		(45,586)		(45,586)		1,436,529		(6,857)	(6,857)	69,544	11/25/2036	1.A FM
..161630-BL-1	CHASE 2007-A1 11A5 CHASE 2007-A1 11A5 4.082% 03/25/37		06/01/2023	Paydown		143,160	149,082	125,569	124,960		18,200		18,200		143,160				2,222	03/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	CHASE 2007-A1 11A5 CHASE 2007-A1 13A1																				
..161630-CF-3	3.848% 03/25/37		06/01/2023	Paydown		2,854	2,859	2,844	2,862		(8)		(8)		2,854				41	03/25/2037	1.A FM
	CHASE 2007-A1 11A5 CHASE 2007-A1 13M2																				
..161630-CH-9	3.848% 03/25/37		06/01/2023	Paydown		125,894	126,100	105,667	105,137		20,757		20,757		125,894				1,800	03/25/2037	1.A FM
	CHASE 2007-S5 2A1 CHASE 2007-S5 2A1 5.500%																				
..161631-AZ-9	07/25/37		05/01/2023	Paydown		3,993	3,993	240			3,753		3,753		3,993					07/25/2037	1.A FM
	CHASE 2007-S3 1A8 CHASE 2007-S3 1A8 5.750%																				
..16163H-AH-4	05/25/37		06/01/2023	Paydown		1,091	1,554	814	788		303		303		1,091				38	05/25/2037	1.A FM
	CFLX 2006-1 M2 CFLX 2006-1 A4 6.300%																				
..16165L-AF-7	06/25/36		06/01/2023	Paydown		522,717	545,784	538,166	544,659		(21,942)		(21,942)		522,717				9,428	06/25/2036	3.A FM
	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000%																				
..16165T-AH-6	02/25/35		06/24/2023	Paydown			(756)	(556)			556		556							02/25/2035	1.A FM
	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000%																				
..16165T-AH-6	02/25/35		04/01/2023	Paydown			576	424			(424)		(424)						3	02/25/2035	1.A FM
	CFLX 2005-2 B3 CFLX 2005-2 1A2 6.500%																				
..16165T-AY-9	06/25/35		06/01/2023	Paydown		108	108	100	90		18		18		108				3	06/25/2035	4.A FM
	CFLX 2005-2 B3 CFLX 2005-2 1A2 6.500%																				
..16165T-AY-9	06/25/35		05/01/2023	Paydown		135,589	109,276	101,600	91,288		44,301		44,301		135,589				4,014	06/25/2035	4.B FM
	CFLX 2005-2 B3 CFLX 2005-2 2A1 6.000%																				
..16165T-AZ-6	06/25/35		06/01/2023	Paydown		123,236	123,236	83,844	86,110		38,230	1,104	37,126		123,236				2,492	06/25/2035	5.A FM
	CFLX 2007-M1 2F4 CFLX 2007-M1 1A3 5.830%																				
..16165Y-AC-6	08/25/37		05/25/2023	Paydown		20,390	18,169	15,191	15,152		5,239		5,239		20,390				327	08/25/2037	1.G FM
	CFLX 2007-M1 2F4 CFLX 2007-M1 1A3 5.830%																				
..16165Y-AC-6	08/25/37		06/26/2023	Paydown		1,212	1,212	1,014	1,011		201		201		1,212				22	08/25/2037	2.A FM
	CFLX 2007-M1 2F4 CFLX 2007-M1 2F4 4.181%																				
..16165Y-AT-9	08/25/37		06/01/2023	Paydown		51,929	39,707	36,967	33,145		18,784		18,784		51,929				820	08/25/2037	1.A FM
	CHC 2019-CHC E CHC 2019-CHC E 7.686%																				
..162665-AN-3	06/15/34		06/15/2023	Paydown		5,293,155	5,293,155	4,283,652	5,118,586		174,568		174,568		5,293,155				158,841	06/15/2034	1.E
	CHC 2019-CHC E CHC 2019-CHC F 7.944%																				
..162665-AQ-6	06/15/34		06/15/2023	Paydown		2,740,899	2,740,899	1,975,664	2,785,914		(45,015)		(45,015)		2,740,899				101,053	06/15/2034	3.C
	CHEMICAL BANK TOWER PT TRUST P/T CERTS			Redemption 100.0000																	
..16372#-AA-0	4.589% 06/10/44		06/10/2023			42,021	42,021	42,021	42,021						42,021				804	06/10/2044	2.A
	CCMFC 2004-4A A1 CCMFC 2004-4A A1 5.434%																				
..16678R-CC-9	10/25/35		06/26/2023	Paydown		219	219	164			55		55		219				3	10/25/2035	1.B FE
	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004-BA																				
..16678R-CL-9	A1 6.052% 10/25/35		06/26/2023	Paydown		38,004	38,004	34,118	35,420		2,584		2,584		38,004				915	10/25/2035	1.A FM
	CCMFC 2005-1A NIO CCMFC 2005-1A B1 5.520%																				
..16678R-CV-7	01/25/36		06/26/2023	Paydown		1,166	1,178	418			748		748		1,166				8	01/25/2036	1.A FM
	CCMFC 2005-2A NIO CCMFC 2005-2A B1 5.520%																				
..16678R-DM-6	05/25/36		06/26/2023	Paydown		4,291	4,480	1,389			2,902		2,902		4,291				65	05/25/2036	1.A FM
	CCMFC 2005-3A B1 CCMFC 2005-3A B1 5.530%																				
..16678R-DV-6	07/25/36		06/26/2023	Paydown		4,274	31,373	7,177			(2,903)		(2,903)		4,274				614	07/25/2036	1.A FM
	CCMFC 2005-BA B1 CCMFC 2005-BA B1 5.550%																				
..16678R-ED-5	06/25/36		06/24/2023	Paydown		(8,586)	(8,597)	(5,932)			(2,654)		(2,654)		(8,586)					06/25/2036	1.A FM
	CCMFC 2005-BA B1 CCMFC 2005-BA B1 5.550%																				
..16678R-ED-5	06/25/36		06/24/2023	Paydown		(1,871)	(1,871)	(1,291)			(580)		(580)		(1,871)					06/25/2036	1.A Z
	CCMFC 2005-BA B1 CCMFC 2005-BA B1 5.550%																				
..16678R-ED-5	06/25/36		06/26/2023	Paydown		12,330	12,360	8,528			3,802		3,802		12,330				71	06/25/2036	1.A FM
	CCMFC 2006-1A B1 CCMFC 2006-1A A2 5.350%																				
..16678R-FC-6	12/25/46		06/26/2023	Paydown		117,662	234,343	156,154	144,217		(26,555)		(26,555)		117,662				3,700	12/25/2046	1.A FM
	CCMFC 2004-1A IO CCMFC 2004-1A IO 1.136%																				
..16678R-FL-6	01/25/35		05/01/2023	Paydown				112			(112)		(112)						615	01/25/2035	1.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..16678R-FM-4	CCMFC 2004-2A IO CCMFC 2004-2A IO 1.162% 05/25/35		05/01/2023	Paydown				54			(54)		(54)						870	05/25/2035	1.A Z
..16678R-FX-0	CCMFC 2005-2A NIO CCMFC 2005-2A NIO 0.359% 05/25/36		05/01/2023	Paydown				24			(24)		(24)						66	05/25/2036	1.A Z
..16678W-AB-2	CCMFC 2006-2A B1 CCMFC 2006-2A A2 5.330% 04/25/47		06/26/2023	Paydown		26,315	24,844	21,954	22,146		4,169		4,169		26,315				298	04/25/2047	1.A FM
. 16678Y-AA-0	CCMFC 2006-3A B1 CCMFC 2006-3A A1 5.280% 08/25/47		06/26/2023	Paydown		219,750	228,372	192,390	247,809		(28,059)		(28,059)		219,750				3,095	08/25/2047	1.A FM
..170257-AH-2	CWHL 2006-16 B1 CWHL 2006-16 3A4 6.500% 11/25/36		06/01/2023	Paydown			(19)	(13)	(7)		7		7						1	11/25/2036	1.A FM
..171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-B 2.910% 10/30/50		04/30/2023	Redemption 100.0000		115,238	115,238	115,238	115,238						115,238				1,677	10/30/2050	1.G
..17151K-AA-4	CHMML 2021-1A A1 CHMML 2021-1A A1 6.773% 10/24/33		05/02/2023	ACRA RE II Surplus AAM		4,726,476	4,843,549	4,561,170	4,580,641		24,653		24,653		4,605,294		121,182	121,182	155,860	10/24/2033	1.A FE
..172973-4L-0	CMSI 2005-8 B1 CMSI 2005-8 B1 5.352% 11/25/35		06/30/2023	Paydown		31,587	14,297	1,037			30,551		30,551		31,587				683	11/25/2035	6. FM
..172973-4L-0	CMSI 2005-8 B1 CMSI 2005-8 B1 5.352% 11/25/35		06/30/2023	Paydown		3,474					3,474		3,474		3,474				78	11/25/2035	6. *
..17305E-GE-9	CCCIT 2017-A6 A6 CCCIT 2017-A6 A6 6.087% 05/14/29		05/19/2023	ACRA RE II Surplus AAM		1,309,976	1,320,000	1,316,718			245		245		1,316,964		(6,987)	(6,987)	24,543	05/14/2029	1.A FE
..173074-LG-8	CITIGROUP GLOBAL Senior Unsecured 7.200% 12/20/32		05/23/2023	ALRE - TDF Trust AAM		7,000,000	7,000,000	7,000,000							7,000,000				214,200	12/20/2032	2.B Z
..17307G-3F-3	CMLTI 2006-AR1 3A2 CMLTI 2006-AR1 3A1 4.099% 03/25/36		06/01/2023	Paydown		2,299	2,372	2,274	2,280		19		19		2,299				37	03/25/2036	1.A FM
..17307G-6L-7	CMLTI 2006-AR2 1A2 CMLTI 2006-AR2 1A2 4.046% 03/25/36		06/01/2023	Paydown		19,091	19,131	16,309	17,369		1,722		1,722		19,091				303	03/25/2036	1.A FM
..17307G-CX-4	CMLTI 2005-OPT1 M3 CMLTI 2003-HE3 M3 8.675% 12/25/33		06/26/2023	Paydown		149,402	149,402	126,618	149,966		(564)		(564)		149,402				3,836	12/25/2033	1.A FM
..17307G-PF-9	CMLTI 2005-OPT1 M3 CMLTI 2005-WF1 A5 5.010% 11/25/34		06/01/2023	Paydown		30	30	30	30						30					11/25/2034	1.A FM
..17307G-VM-7	CMLTI 2005-OPT1 M3 CMLTI 2005-WF2 AF6B 6.050% 08/25/35		06/01/2023	Paydown		58,309	58,309	56,124	52,548		5,761		5,761		58,309				1,481	08/25/2035	1.A FM
..17307G-Y5-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-12 1A3 5.500% 08/25/35		06/01/2023	Paydown			11,116	8,164	8,737		(8,737)		(8,737)						364	08/25/2035	1.A FM
..173097-AH-9	CMLTI 2009-12 5A2 CMLTI 2009-12 4A2 5.500% 11/25/35		06/01/2023	Paydown		1,365	2,290	1,832			(467)		(467)		1,365				31	11/25/2035	1.A FM
..173097-AK-2	CMLTI 2009-12 5A2 CMLTI 2009-12 5A2 4.524% 07/25/37		05/01/2023	Paydown			53	27			(27)		(27)							07/25/2037	1.A FM
..17309B-AB-3	CMLTI 2006-WF2 A2C CMLTI 2006-WF2 A2C 6.352% 05/25/36		06/01/2023	Paydown		37,465	37,465	15,014	14,947		22,518		22,518		37,465				313	05/25/2036	1.A FM
..17309F-AD-0	CMLTI 2006-AR5 1B2 CMLTI 2006-AR5 1A2A 5.203% 07/25/36		06/01/2023	Paydown		10,628	11,423	8,675	7,275		3,353		3,353		10,628				190	07/25/2036	1.A FM
..17309K-AK-3	CMALT 2006-A3 1A3 CMALT 2006-A3 1A10 6.000% 07/25/36		06/01/2023	Paydown		40,680	47,776	41,758	13,498		(1,042)	656	(1,698)		40,680				791	07/25/2036	1.A FM
..17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1 5.290% 09/25/36		06/26/2023	Paydown		15,936	15,936	14,496	14,980		956		956		15,936				153	09/25/2036	1.A FM
..17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 4.098% 11/25/36		06/24/2023	Paydown		(4,863)	(4,863)	(3,404)			(1,459)		(1,459)		(4,863)				4	11/25/2036	1.A FM
..17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 4.098% 11/25/36		06/01/2023	Paydown		11,181	15,000	10,500			681		681		11,181				129	11/25/2036	1.A FM
..17310U-AB-8	CMLTI 2007-AR1 M3 CMLTI 2007-AR1 A2 5.470% 01/25/37		06/26/2023	Paydown		68,105	68,105	53,271	55,156		12,949		12,949		68,105				715	01/25/2037	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..17311L-AA-9	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A1A 4.239% 04/25/37		06/01/2023	Paydown		50,328	51,347	43,703			6,625		6,625		50,328				181	04/25/2037	1.A FM
..17311L-AB-7	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A2A 4.193% 04/25/37		06/01/2023	Paydown		419,631	436,331	392,234	182,488		24,538		24,538		419,631				4,529	04/25/2037	1.A FM
..17311W-AA-5	CMLTI 2007-AR4 2B1 CMLTI 2007-AR4 1A1A 4.000% 03/25/37		06/01/2023	Paydown		4,189	4,189	4,068	4,168		21		21		4,189				60	03/25/2037	1.G FM
..17312V-AW-8	CMLTI 2007-6 2A5 CMLTI 2007-6 2A5 1.500% 05/25/37		06/25/2023	Paydown				84,075			(84,075)		(84,075)						5,490	05/25/2037	1.A Z
..17313F-AR-3	CMLTI 2007-AR8 1B1 CMLTI 2007-AR8 2A1A 4.368% 07/25/37		06/01/2023	Paydown		49,220	45,892	41,831	42,048		7,172		7,172		49,220				954	07/25/2037	1.A FM
..17313N-AS-4	CMLTI 2007-9 2A2 CMLTI 2007-9 3A1 6.500% 06/25/37		06/01/2023	Paydown		2,165	12,344	10,664	10,730		(8,566)		(8,566)		2,165				331	06/25/2037	1.A FM
..17313R-AA-4	CMLTI 2007-11 1A1 CMLTI 2007-11 1A1 6.000% 05/25/36		06/01/2023	Paydown		15,396	19,747	18,023	17,707		(2,311)		(2,311)		15,396				551	05/25/2036	1.A FM
..17314R-AF-2	CMLTI 2008-AR4 2A2 CMLTI 2008-AR4 2A2 4.089% 11/25/38		06/01/2023	Paydown		147,410	147,726	142,187	144,126		3,284		3,284		147,410				1,963	11/25/2038	1.G FM
..17314U-AJ-7	CMLTI 2005-OPT1 M3 CMLTI 2009-1 2A2 4.031% 06/25/37		06/01/2023	Paydown		49,362	44,351	32,274	31,085		18,277		18,277		49,362				888	06/25/2037	1.A FM
..17315G-AF-5	CMLTI 2009-5 5A2 CMLTI 2009-5 3A2 5.500% 06/25/36		06/01/2023	Paydown		34,729	36,429	33,083	60,537		(25,808)		(25,808)		34,729				781	06/25/2036	6. FM
..17315G-AK-4	CMLTI 2009-5 5A2 CMLTI 2009-5 5A2 4.183% 01/25/37		06/01/2023	Paydown		88,435	88,435	68,326			20,109		20,109		88,435				790	01/25/2037	1.A FM
..17315J-BB-7	CMLTI 2009-6 16A2 CMLTI 2009-6 13A2 5.230% 01/25/37		06/26/2023	Paydown		37,419	37,419	23,831	22,446		14,972		14,972		37,419				470	01/25/2037	1.A FM
..17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A2 5.750% 12/25/36		06/01/2023	Paydown			5,480	5,140	5,140		(5,140)		(5,140)						83	12/25/2036	4.B FM
..17318V-AB-8	CMLTI 2011-9 1A2 CMLTI 2011-9 1A2 4.193% 04/25/37		06/01/2023	Paydown			2,676	2,408			(2,408)		(2,408)						9	04/25/2037	1.A FM
..17319B-AB-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-6 1A2 4.193% 04/25/37		06/01/2023	Paydown		235,756	245,139	194,579	219,680		16,076		16,076		235,756				3,875	04/25/2037	1.A FM
..17319N-AF-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 3A2 3.801% 04/25/37		06/01/2023	Paydown		97,642	97,581	78,308	85,053		12,590		12,590		97,642				1,638	04/25/2037	1.A FM
..17320D-AQ-1	CGCMT 2013-GC11 AS CGCMT 2013-GC11 B 3.732% 04/10/46		04/01/2023	Paydown		2,081,503	2,081,503	2,069,982	2,070,933		10,570		10,570		2,081,503				25,894	04/10/2046	1.A
..17321H-AB-4	CMLTI 2013-6 2A2 CMLTI 2013-6 1A2 4.119% 11/25/35		06/25/2023	Paydown		71,365	71,365	66,770	70,045		1,320		1,320		71,365				1,183	11/25/2035	1.A FM
..17322J-AD-5	CMLTI 2014-2 1A2 CMLTI 2014-2 2A2 4.662% 04/25/36		05/01/2023	Paydown		30,726	61,178	57,265	59,659		(28,933)		(28,933)		30,726				817	04/25/2036	2.A FM
..17322J-AD-5	CMLTI 2014-2 1A2 CMLTI 2014-2 2A2 4.662% 04/25/36		06/01/2023	Paydown		99,347	102,523	95,966	99,977		(630)		(630)		99,347				2,099	04/25/2036	2.B FM
..17323F-AD-2	CMLTI 2014-10 2A2 CMLTI 2014-10 2A2 5.428% 07/25/37		06/26/2023	Paydown		18,058	18,058	17,516			542		542		18,058				1,762	07/25/2037	1.A FM
..17323L-AC-1	CMLTI 2015-3 1A2 CMLTI 2015-3 1A2 5.420% 03/25/36		06/26/2023	Paydown		369,119	369,119	364,108	364,089		5,029		5,029		369,119				5,708	03/25/2036	1.A FM
..17323X-AL-5	CMLTI 2015-5 4A2 CMLTI 2015-5 4A2 3.872% 04/20/35		06/01/2023	Paydown		193,132	193,132	188,847	192,826		306		306		193,132				3,344	04/20/2035	1.A FM
..17327C-AR-4	CITIGROUP INC Subordinated 6.174% 05/25/34		05/22/2023	Morgan Stanley ALRE - MSPL Trust AAM - AFS		1,512,015	1,500,000	1,500,000							1,500,000		12,015	12,015		05/25/2034	2.B FE
..184496-AP-2	CLEAN HARBORS IN SENIOR 5.125% 07/15/29		05/22/2023			2,859,740	3,000,000	2,864,063			2,730		2,730		2,866,793		(7,053)	(7,053)	54,240	07/15/2029	3.B FE
..20030N-CR-0	COMCAST CORP Senior Unsecured 3.700% 04/15/24		05/23/2023	J.P. Morgan Sec		2,469,625	2,500,000	2,470,325			7,454		7,454		2,477,779		(8,154)	(8,154)	56,528	04/15/2024	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..20048E-AE-1	COMM 2013-LC6 D COMM 2013-LC6 D 4.011% 01/10/46		06/01/2023	Paydown		58,711	58,711	57,373	57,498		1,212		1,212		58,711				967	01/10/2046	1.A
..20826F-AW-6	CONOCOPHIL CO Senior Unsecured 3.758% 03/15/42		04/03/2023	Tax Free Exchange		8,117,208	6,500,000	8,192,443	8,135,453		(18,244)		(18,244)		8,117,208				134,349	03/15/2042	1.F FE
..210385-AB-6	CONSTL ENRGY GEN Senior Unsecured 5.600% 03/01/28		05/16/2023	HSBC		4,120,840	4,000,000	3,999,440			46		46		3,999,486		121,354	121,354	52,267	03/01/2028	2.B FE
..21871X-AG-4	COREBRIDGE FIN Senior Unsecured 3.900% 04/05/32		05/31/2023	Tax Free Exchange		4,323,008	5,000,000	4,313,000			10,008		10,008		4,323,008				127,833	04/05/2032	2.B FE
..21871X-AJ-8	COREBRIDGE FIN Senior Unsecured 4.350% 04/05/42		05/31/2023	Tax Free Exchange		4,311,127	5,000,000	4,301,550	4,302,156		8,970		8,970		4,311,127				142,583	04/05/2042	2.B FE
..21871X-AN-9	COREBRIDGE FIN Junior Subordinated 6.875% 12/15/52		05/31/2023	Tax Free Exchange		2,882,680	3,000,000	2,882,380	2,000,000		300		300		2,882,680				95,104	12/15/2052	2.C FE
..22540V-2L-5	CSFB 2005-8 8A1 CSFB 2002-HE16 M1 6.470% 10/25/32		06/26/2023	Paydown		32,966	32,966	32,307			658		658		32,966				367	10/25/2032	1.A FM
..22540V-4R-0	CSFB 2005-8 8A1 CSFB 2002-AR21 1A1 0.098% 06/25/32		04/01/2023	Paydown		1	1				1		1		1					06/25/2032	6. *
..22540V-UE-0	CSFB 2005-8 8A1 CSFB 2002-AR2 2X 0.000% 02/25/32		05/01/2023	Paydown			1,576,214	45,316			(45,316)		(45,316)							02/25/2032	1.A Z
..22541N-4X-4	CSFB 2005-8 8A1 CSFB 2003-AR12 3A1 5.870% 04/25/33		06/25/2023	Paydown		7,014	7,014	6,292	6,602		412		412		7,014				96	04/25/2033	1.A FM
..22541N-NM-7	CSFB 2005-8 8A1 CSFB 2002-AR28 1A1 4.185% 11/25/32		06/01/2023	Paydown		2,564	2,564	2,532	2,625		(61)		(61)		2,564				41	11/25/2032	1.A FM
..22541N-W9-6	CSFB 2005-8 8A1 CSFB 2003-8 4PPA 5.750% 04/22/33		06/01/2023	Paydown		451	451	394			56		56		451				4	04/22/2033	1.A FM
..22541N-YY-9	HEAT 2004-3 M1 HEAT 2003-1 X 0.000% 06/25/33		06/26/2023	Paydown			92,479													06/25/2033	6. *
..22541Q-2J-0	CSFB 2003-AR30 6X CSFB 2003-AR30 CB1 4.297% 01/25/34		06/01/2023	Paydown		77,192	77,192	69,473	75,244		1,948		1,948		77,192				1,436	01/25/2034	1.A FM
..22541Q-CR-1	CSFB 2005-8 8A1 CSFB 2003-AR15 4X 0.000% 06/25/33		04/01/2023	Paydown			916,179	29,776			(29,776)		(29,776)							06/25/2033	1.A Z
..22541Q-MA-7	CSFB 2005-8 8A1 CSFB 2003-19 1A4 5.250% 07/25/33		06/01/2023	Paydown		2,792	2,792	2,560			232		232		2,792				26	07/25/2033	1.A FM
..22541Q-SA-1	CSFB 2005-8 8A1 CSFB 2003-AR22 4X 0.000% 08/25/33		04/01/2023	Paydown			776,786	77,679			(77,679)		(77,679)							08/25/2033	1.A Z
..22541S-G2-8	CSFB 2005-8 8A1 CSFB 2004-AA1 M2 6.200% 02/25/35		06/26/2023	Paydown		13,353	13,353	12,017			1,335		1,335		13,353				239	02/25/2035	1.A FM
..22541S-UQ-9	CSFB 2004-4 3A4 CSFB 2004-4 3A4 5.500% 08/25/34		06/01/2023	Paydown		76	76	57			19		19		76				1	08/25/2034	1.A FM
..225458-LU-0	CSFB 2005-3 DB1 CSFB 2005-3 DB1 5.537% 07/25/35		06/01/2023	Paydown			99,641	10,462			(10,462)		(10,462)						1,100	07/25/2035	1.A FM
..225470-DV-2	CSFB 2005-10 5A8 CSFB 2005-10 2A1 5.250% 06/25/23		06/25/2023	Call 100.0000		34,081	34,081	33,095	6,268	27,813			27,813		34,081				119	06/25/2023	6. FM
..225470-EC-3	CSFB 2005-10 5A8 CSFB 2005-10 5A1 5.850% 11/25/35		06/25/2023	Paydown		63,510	62,027	46,001	41,834		21,676		21,676		63,510				1,541	11/25/2035	1.A FM
..225470-RU-9	CSFB 2005-8 8A1 CSFB 2005-12 3A1 7.000% 01/25/36		05/01/2023	Paydown			(57,126)	(9,691)	(9,491)		9,491		9,491						582	01/25/2036	1.A FM
..2254W0-MF-9	ARMT 2005-12 5M2 ARMT 2005-12 2A1 4.097% 03/25/36		06/01/2023	Paydown		7,462	7,462	6,455	6,455		1,007		1,007		7,462				118	03/25/2036	3.C FM
..2254W0-NP-6	CSFB 2005-8 8A1 CSFB 2005-11 4A1 7.000% 12/25/35		04/01/2023	Credit Suisse		372,540	1,862,702	372,540							372,540				362	12/25/2035	1.A Z
..22942K-BE-9	CSMC 2006-7 5A2 CSMC 2006-7 7A1 5.850% 08/25/36		06/25/2023	Paydown		390	390	310	306		84		84		390				11	08/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..22943Y-UC-1	CSMC 2012-7R 2A2 CSMC 2009-3R 28A2 4.430% 08/27/37		06/01/2023	Paydown		407,239	407,762	354,909	358,923		48,316		48,316		407,239				8,260	08/27/2037	1.A FM
..22945D-AL-7	CSAIL 2019-C15 C CSAIL 2019-C15 XA 1.028% 03/15/52		06/01/2023	Paydown				1,584	1,322		(1,322)		(1,322)						119	03/15/2052	1.A FE
..229648-AA-4	OCHSNER CLINIC P/T CERTS 2014 5.090% 08/15/34		06/15/2023	Redemption 100.0000		113,013	113,013	113,013	113,013						113,013				2,381	08/15/2034	1.G
..22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		05/25/2023	Redemption 100.0000		48,705	48,705	48,705	48,705						48,705				781	09/25/2042	1.E
..22976#-AA-8	DOW CHEMICAL CO P/T CERTS 4.010% 10/15/36		06/15/2023	Redemption 100.0000		318,547	318,547	318,547	318,547						318,547				5,325	10/15/2036	2.B
..22979@-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS 4.694% 12/15/37		06/15/2023	Redemption 100.0000		86,764	86,764	86,764	86,764						86,764				1,743	12/15/2037	4.B
..22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45		06/15/2023	Redemption 100.0000		9,466	9,466	9,466	9,466						9,466				169	04/15/2045	1.G
..22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49		06/15/2023	Redemption 100.0000		79,253	79,253	79,253	79,253						79,253				1,474	06/15/2049	1.G
..23242G-AE-4	CWALT 2006-OA16 M9 CWALT 2006-OA16 A2 5.530% 10/25/46		06/26/2023	Paydown		32,928	32,928	30,751	30,771		2,157		2,157		32,928				588	10/25/2046	1.A FM
..23244F-AV-6	CWALT 2006-J7 1A1 CWALT 2006-J7 1A1 6.250% 11/25/36		05/01/2023	Paydown		157		81	81		(81)		(81)						4	11/25/2036	1.A FM
..23244F-AV-6	CWALT 2006-J7 1A1 CWALT 2006-J7 1A1 6.250% 11/25/36		05/23/2023	ALRE - TDF Trust AAM		1,190,416	2,358,023	1,215,675	1,215,675		(30,186)		(30,186)		1,185,489		4,927	4,927	66,399	11/25/2036	1.A FM
..23246L-AB-5	CWL 2007-BC3 2A1 CWL 2007-BC3 2A1 5.264% 11/25/47		06/26/2023	Paydown		150					150		150		150				125	11/25/2047	6. *
..233046-AF-8	DNKN 2017-1A A2II DNKN 2017-1A A2II 4.030% 11/20/47		05/20/2023	Paydown		59,303	59,303	59,010	59,075		228		228		59,303				1,195	11/20/2047	2.B FE
..233046-AL-5	DNKN 2017-1A A2II DNKN 2019-1A A23 4.352% 05/20/49		05/20/2023	Paydown		50,000	50,000	50,421	50,289		(289)		(289)		50,000				1,088	05/20/2049	2.B FE
..233046-AS-0	DNKN 2017-1A A2II DNKN 2021-1A A23 2.791% 11/20/51		05/20/2023	Paydown		81,250	81,250	81,250	81,250						81,250				1,134	11/20/2051	2.B FE
..23332U-AP-9	DSLA 2004-AR2 A2A DSLA 2004-AR2 A1A 5.966% 11/19/44		06/20/2023	Paydown		91,883	91,883	77,577	79,051		12,832		12,832		91,883				1,528	11/19/2044	1.A FM
..23332U-BG-8	DSLA 2004-AR3 2A2A DSLA 2004-AR3 2A2A 5.886% 07/19/44		06/20/2023	Paydown		1,448	1,448	1,371	1,373		75		75		1,448				27	07/19/2044	1.A FM
..23332U-DC-5	DSLA 2005-AR2 2A1A DSLA 2005-AR2 2A1A 5.566% 03/19/45		06/20/2023	Paydown		1,416	1,416	1,290	1,372		44		44		1,416				9	03/19/2045	1.A FM
..23332U-FW-9	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 2A1B 5.886% 10/19/45		06/20/2023	Paydown		16,553	16,503	16,099	17,423		(870)		(870)		16,553				206	10/19/2045	1.A FM
..23332U-GM-0	DSLA 2006-AR1 2A1A DSLA 2006-AR1 2A1A 4.920% 04/19/46		05/01/2023	Paydown		244,669	244,669	210,955	210,024		34,645		34,645		244,669				2,914	04/19/2046	1.A FM
..23332U-GM-0	DSLA 2006-AR1 2A1A DSLA 2006-AR1 2A1A 4.920% 04/19/46		05/23/2023	ALRE - TDF Trust AAM		5,613,034	6,488,488	5,594,417	5,569,716		2,391		2,391		5,572,107		40,927	40,927	116,343	04/19/2046	1.A FM
..25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8 5.724% 02/25/37		06/26/2023	Paydown		3,543	3,537	24			3,519		3,519		3,543				138	02/25/2037	6. *
..25150X-AB-8	DBALT 2007-OA5 A2 DBALT 2007-OA5 A2 5.450% 08/25/47		06/24/2023	Paydown		(4,115)	(4,115)	(3,127)			(988)		(988)		(4,115)					08/25/2047	1.A FM
..25150X-AB-8	DBALT 2007-OA5 A2 DBALT 2007-OA5 A2 5.450% 08/25/47		06/24/2023	Paydown		(914)	(914)	(695)			(219)		(219)		(914)				13	08/25/2047	1.A Z
..25150X-AB-8	DBALT 2007-OA5 A2 DBALT 2007-OA5 A2 5.450% 08/25/47		06/26/2023	Paydown		11,571	11,571	8,794			2,777		2,777		11,571				167	08/25/2047	1.A FM
..25151O-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.460% 08/25/35		06/26/2023	Paydown		15,369	17,695	14,853	15,060		310		310		15,369				299	08/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1																				
251510-LF-8	3.500% 02/25/36		06/01/2023	Paydown		1,077	1,077	795	795		283		283		1,077				15	02/25/2036	1.A FM
	DBALT 2006-AR3 A6 DBALT 2006-AR3 A6 5.710%																				
25151A-AG-6	08/25/36		06/26/2023	Paydown		280,799	279,319	223,087	244,657		36,142		36,142		280,799				4,319	08/25/2036	1.A FM
	DBALT 2007-AR1 A6 DBALT 2007-AR1 A6 5.704%																				
25151R-AH-7	01/25/47		06/26/2023	Paydown		1,894	(5,543)				1,894		1,894		1,894				39	01/25/2047	6. *
	DBALT 2007-AR2 A6 DBALT 2007-AR2 A2 5.544%																				
25151U-AB-3	03/25/37		06/26/2023	Paydown		3,969	1,160				3,969		3,969		3,969				21	03/25/2037	6. *
	DBALT 2007-AR2 A6 DBALT 2007-AR2 A6 5.504%																				
25151U-AF-4	03/25/37		06/26/2023	Paydown		847	377				847		847		847				2	03/25/2037	6. *
	DMSI 2004-4 1A5 DMSI 2004-4 7AR2 5.600%																				
251563-FE-7	06/25/34		06/25/2023	Paydown		1,899	1,899	1,721	1,798		100		100		1,899				30	06/25/2034	1.A FM
				Redemption 100.0000																	
25240#-AA-3	WALGREEN CO SECD NTS 5.910% 01/15/31		06/15/2023			29,744	29,744	29,744	29,744						29,744				733	01/15/2031	2.B
	DPABS 2019-1A A2 DPABS 2017-1A A23 4.118%																				
25755T-AH-3	07/25/47		04/25/2023	Paydown		42,500	42,500	42,500	42,500						42,500				875	07/25/2047	2.A FE
	DPABS 2019-1A A2 DPABS 2019-1A A2 3.668%																				
25755T-AL-4	10/25/49		04/25/2023	Paydown		28,750	28,750	28,750	28,750						28,750				527	10/25/2049	2.A FE
	DPABS 2019-1A A2 DPABS 2021-1A A2II 3.151%																				
25755T-AP-5	04/25/51		04/25/2023	Paydown		80,000	80,000	78,802	78,937		1,063		1,063		80,000				1,260	04/25/2051	2.A FE
	HONK 2020-2A A2 HONK 2018-1A A2 4.739%																				
26208L-AC-2	04/20/48		04/20/2023	Paydown		71,250	71,250	71,250	71,250						71,250				1,437	04/20/2048	2.C FE
26884L-AN-9	EQT CORP Senior Unsecured 3.625% 05/15/31		05/24/2023	J.P. Morgan Sec		2,546,640	3,000,000	2,582,910			7,472		7,472		2,590,382		(43,742)	(43,742)	57,698	05/15/2031	2.C FE
26884L-AP-4	EQT CORP Senior Unsecured 5.678% 10/01/25		06/29/2023	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				58,515	10/01/2025	2.C FE
	EHGVT 2017-A C EHGVT 2017-A C 3.310%																				
28416D-AC-4	03/25/30		06/25/2023	Paydown		64,445	64,445	62,094	62,086		2,359		2,359		64,445				532	03/25/2030	2.B FE
	ENCORE CAPITAL GROUP INC. SR SECD NTS			Redemption 100.0000																	
292554-A#-9	5.625% 08/11/24		05/11/2023			250,000	250,000	250,000	250,000						250,000				6,914	08/11/2024	2.C FE
	ECR 2005-4 M3 ECR 2005-4 M3 5.855% 01/25/36																				
29256P-AY-0			06/26/2023	Paydown		326,859	326,859	289,116	160,321		7,718		7,718		326,859				4,119	01/25/2036	1.A FM
	EQUIFIRST MORTGAGE LOAN TRUST EMLT 2004-1 M3																				
29445F-AX-6	6.800% 01/25/34		05/25/2023	Paydown		30,241	30,241	28,199	30,216		25		25		30,241				562	01/25/2034	1.A FM
	EQABS 2003-1 M1 EQABS 2003-1 M1 4.860%																				
294751-BX-9	08/25/33		06/01/2023	Paydown		2,681	2,681	2,600	2,662		18		18		2,681				18	08/25/2033	1.A FM
30037D-AB-1	EVERGY METRO Secured 4.950% 04/15/33		04/03/2023	Stifel Nicolaus		1,001,390	1,000,000	998,730							998,730			2,660	2,660	04/15/2033	1.F
	CONSTL ENRGY GEN Senior Unsecured 3.250%																				
30161M-AS-2	06/01/25		05/17/2023	AADE - CATALINA		14,385,359	15,000,000	14,237,700	14,274,830		107,194		107,194		14,382,024			3,335	224,792	06/01/2025	2.B FE
	META PLATFORMS Senior Unsecured 4.800%																				
30303M-8M-7	05/15/30		05/04/2023	Bank of America		10,941,156	10,800,000	10,775,592							10,775,592		165,564	165,564	7,200	05/15/2030	1.E FE
	META PLATFORMS Senior Unsecured 5.600%																				
30303M-8Q-8	05/15/53		05/02/2023	Goldman Sachs		5,057,100	5,000,000	4,986,150							4,986,150		70,950	70,950	778	05/15/2053	1.E FE
	FAIR ISAAC CORP Senior Unsecured 5.250%																				
303250-AE-4	05/15/26		05/22/2023	Various		1,982,500	2,000,000	2,004,779	2,003,209		(385)		(385)		2,002,824		(20,324)	(20,324)	54,542	05/15/2026	3.B FE
	FAIRFIELD LANCASTER 2017 LSE-B P/T CERTS			Redemption 100.0000																	
30452#-AA-6	4.950% 01/05/44		06/05/2023			49,738	49,738	49,738	49,738						49,738				1,026	01/05/2044	3.B
	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A																				
30605Y-AB-7	4.581% 02/15/42		06/15/2023	Paydown		133,110	133,110	133,096	133,098		12		12		133,110				2,203	02/15/2042	1.G FE
	FMIC 2005-1 M6 FMIC 2005-1 M6 6.320%																				
31659T-DF-9	03/25/35		06/24/2023	Paydown		(8,526)	(8,526)	(5,584)			(2,941)		(2,941)		(8,526)					03/25/2035	1.A FM
	FMIC 2005-1 M6 FMIC 2005-1 M6 6.320%																				
31659T-DF-9	03/25/35		06/24/2023	Paydown		(2,299)	(2,299)	(1,506)			(793)		(793)		(2,299)				38	03/25/2035	1.A Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31659T-DF-9	FMIC 2005-1 M6 FMIC 2005-1 M6 6.320% 03/25/35		06/26/2023	Paydown		93,021	93,021	60,929			32,092		32,092		93,021				998	03/25/2035	1.A FM
..31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.590% 01/25/37		04/01/2023	Credit Suisse		427,775	47,008,252	427,775							427,775				51,666	01/25/2037	1.A Z
..31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.590% 01/25/37		06/24/2023	Paydown		(20,162)	(20,162)	(183)					(19,978)		(20,162)				80	01/25/2037	1.A FM
..31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.590% 01/25/37		04/01/2023	Paydown		2,249	2,249	20					2,228		2,249				10	01/25/2037	1.A Z
..31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.590% 01/25/37		06/26/2023	Paydown		41,454	41,454	377					41,077		41,454				351	01/25/2037	1.A FM
..31659Y-AA-2	FMIC 2007-1 1A FMIC 2007-1 1A 5.408% 04/25/47		06/26/2023	Paydown		436,495	436,495	379,227	385,445				51,050		436,495				2,107	04/25/2047	1.A FM
..317384-AA-3	FASST 2022-S5 A1 FASST 2022-S5 3.000% 05/25/62		06/26/2023	Paydown		470,777	470,777	430,707	97,905				40,053		470,777				5,197	05/25/2062	1.A PL
..31809K-AA-1	FI 2023-1 A2 FI 2023-1 A1 6.380% 03/15/53		06/15/2023	Paydown		159,398	159,398	159,185			213		213		159,398				1,445	03/15/2053	1.C FE
..31809K-AB-9	FI 2023-1 A2 FI 2023-1 A2 6.970% 03/15/53		06/15/2023	Paydown		143,417	143,417	137,905			5,513		5,513		143,417				1,323	03/15/2053	1.F FE
..31874*-AA-6	FIRST AMERICAN TITLE INSURANCE P/T CERTS 5.260% 11/01/23		06/01/2023	Redemption 100.0000		69,659	69,659	69,986	69,671		(12)		(12)		69,659				1,556	11/01/2023	1.G
..32027N-JT-9	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF5 A1 5.870% 08/25/34		06/26/2023	Paydown		123,683	123,683	113,976	118,985		4,698		4,698		123,683				1,827	08/25/2034	1.A FM
..32027N-NC-1	FFML 2004-FF11 M6 FFML 2004-FF11 M6 7.025% 01/25/35		06/26/2023	Paydown			(44)	(17)			17		17							01/25/2035	1.A FM
..32027N-NS-6	FFML 2004-FF8 M3 FFML 2004-FF8 M3 6.575% 10/25/34		06/26/2023	Paydown		29,819	29,819	29,376	29,490		329		329		29,819				718	10/25/2034	1.A FM
..32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.525% 08/25/36		06/24/2023	Paydown			342	200			(200)		(200)							08/25/2036	1.A FM
..32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.525% 08/25/36		06/24/2023	Paydown			523	306			(306)		(306)						1	08/25/2036	1.A Z
..32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.525% 08/25/36		05/25/2023	Paydown			(6,796)	(3,976)			3,976		3,976						51	08/25/2036	1.A FM
..32051G-2V-6	FHAMS 2006-FA2 1A4 FHAMS 2006-FA2 1A1 5.650% 05/25/36		06/25/2023	Paydown		15,893	17,412	7,508	4,134		11,759		11,759		15,893				424	05/25/2036	1.A FM
..32051G-2Y-0	FHAMS 2006-FA2 1A4 FHAMS 2006-FA2 1A4 5.500% 05/25/36		06/25/2023	Paydown				160			(160)		(160)						67	05/25/2036	1.A Z
..32051G-A8-8	FHAMS 2005-AA10 2A1 FHAMS 2005-AA10 2A1 5.534% 12/25/35		06/01/2023	Paydown		465	465	358			107		107		465				4	12/25/2035	1.A FM
..32051G-J5-5	FHASI 2005-7 B6 FHASI 2005-AR6 2A1B 4.031% 01/25/36		06/01/2023	Paydown		3,163	3,166	2,693	2,130		1,033		1,033		3,163				53	01/25/2036	1.A FM
..32051G-KH-7	FHAMS 2005-FA3 1APO FHAMS 2005-FA3 1APO 0.000% 05/25/35		06/01/2023	Paydown		923	923	286			637		637		923				(5)	05/25/2035	1.A FM
..32051G-L7-8	FHAMS 2005-FA11 1A4A FHAMS 2005-FA11 1A4A 5.750% 02/25/36		06/01/2023	Paydown		54,453	55,854	27,819			26,634		26,634		54,453				873	02/25/2036	1.A FM
..32051G-PW-9	FIRSTFIRST HORIZON ALTERNATIVE FHAMS 2005-AA6 1A1 5.464% 08/25/35		06/01/2023	Paydown		82,193	72,019	69,141	69,077		13,116		13,116		82,193				2,098	08/25/2035	1.A FM
..32051G-PW-9	FIRSTFIRST HORIZON ALTERNATIVE FHAMS 2005-AA6 1A1 5.464% 08/25/35		04/01/2023	Paydown		2,527	2,527	2,426	2,424		103		103		2,527				40	08/25/2035	1.B FM
..320520-AD-1	FHASI 2007-2 B1 FHASI 2007-2 1A4 5.750% 05/25/37		06/01/2023	Paydown			14	11	6		(6)		(6)							05/25/2037	1.A FM
..32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.650% 02/25/37		06/24/2023	Paydown		(2,987)	(1,667)	(367)			(2,620)		(2,620)		(2,987)					02/25/2037	1.A FM
..32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.650% 02/25/37		06/24/2023	Paydown		(2,035)	(1,810)	(398)			(1,637)		(1,637)		(2,035)				27	02/25/2037	1.A Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.650% 02/25/37		06/25/2023	Paydown		17,190	20,915	4,601			12,588		12,588		17,190				465	02/25/2037	1.A FM
32052N-AC-3	FHAMS 2006-AA4 2A1 FHAMS 2006-AA4 2A1 5.543% 07/25/36		06/01/2023	Paydown		413,244	366,519	183,450			229,794		229,794		413,244				5,338	07/25/2036	1.A FM
32052Q-AA-0	FHAMS 2006-AA5 A1 FHAMS 2006-AA5 A1 5.112% 09/25/36		06/01/2023	Paydown		2,796	2,630	1,473			1,323		1,323		2,796				27	09/25/2036	1.A FM
32056J-AG-9	FIRST HORIZON MORTGAGE PASS-TH FHAS I 2007-AR3 3A1 3.581% 11/25/37		06/01/2023	Paydown		453	453	201	182		271		271		453				7	11/25/2037	1.A FM
33616C-AB-6	FIRST REP BANK Subordinated 4.375% 08/01/46		06/20/2023	Various		56,250	11,250,000	11,472,728	11,469,727		(652)		(652)		11,469,075		(11,412,825)	(11,412,825)	246,094	08/01/2046	6. FE
33616C-AC-4	FIRST REP BANK Subordinated 4.625% 02/13/47		06/20/2023	Goldman Sachs		25,000	5,000,000	4,907,070	4,916,662		226		226		4,916,889		(4,891,889)	(4,891,889)	115,625	02/13/2047	6. FE
33830G-AA-9	FIVE CORNERS III Senior Unsecured 5.791% 02/15/33		06/16/2023	Morgan Stanley		2,531,075	2,500,000	2,500,000							2,500,000		31,075	31,075	41,422	02/15/2033	1.G FE
341081-GR-2	FLORIDA POWER & Senior Unsecured 4.450% 05/15/26		05/23/2023	Keybanc Capital Markets		1,488,480	1,500,000	1,499,295			4		4		1,499,299		(10,819)	(10,819)	1,298	05/15/2026	1.E FE
34417M-AB-3	FOCUS 2018-1 A2 FOCUS 2017-1A A2II 5.093% 04/30/47		04/30/2023	Paydown		110,000	110,000	110,000	110,000						110,000				2,801	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184% 10/30/48		04/30/2023	Paydown		10,000	10,000	10,000	10,000						10,000				259	10/30/2048	2.B FE
34524#-AA-0	FORD CORKSTOWN MI CTL PT TR P/T CERTS 4.720% 06/15/42		06/15/2023	Redemption 100.0000		101,560	101,560	102,537	102,482		(923)		(923)		101,560				1,998	06/15/2042	3.A
345397-XZ-1	FORD MOTOR CRED Senior Unsecured 3.096% 05/04/23		05/04/2023	Maturity Redemption 100.0000		3,000,000	3,000,000	2,962,018	2,996,376		3,624		3,624		3,000,000				46,440	05/04/2023	3.A FE
347990-AB-9	WALGREEN CO SECURED 5.850% 04/05/31		06/05/2023			35,892	35,892	35,892	35,892						35,892				875	04/05/2031	2.B Z
35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		06/01/2023	Paydown		53,709	53,709	38,766	46,396		7,313		7,313		53,709				1,007	09/25/2055	3.A FE
35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		05/01/2023	Paydown		203,577	203,577	146,939	175,859		27,719		27,719		203,577				2,965	09/25/2055	3.B FE
35564K-HE-2	STACR 2021-DNA5 M2 STACR 2021-DNA5 M2 6.717% 01/25/34		06/26/2023	Paydown		1,375,539	1,375,539	1,352,838	814,713		19,758		19,758		1,375,539				25,848	01/25/2034	1.A
35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1 6.100% 11/25/48		06/26/2023	Paydown		8,732	8,732	8,208			524		524		8,732				167	11/25/2048	1.B FE
35729P-EE-6	FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2 6.080% 07/25/34		06/26/2023	Paydown		14,856	14,856	13,816	14,342		514		514		14,856				242	07/25/2034	1.A FM
35729P-FR-6	FHLT 2004-3 M6 FHLT 2004-3 M6 7.304% 11/25/34		04/01/2023	Paydown			(14,433)	(90)			90		90							11/25/2034	1.A Z
35729P-HQ-6	FHLT 2005-A M5 FHLT 2005-A M5 6.200% 01/25/35		06/26/2023	Paydown			(1,455)	(528)			528		528						1	01/25/2035	1.A FM
35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		06/15/2023	Redemption 100.0000		113,493	113,493	113,493	113,493						113,493				1,978	03/15/2039	1.C
361528-AA-0	GBXL 2022-1 A GBXL 2022-1 A 2.870% 02/20/52		06/20/2023	Paydown		42,811	42,811	42,790	42,792		19		19		42,811				514	02/20/2052	1.F FE
36167C-AA-4	GCAT 2019-RPL1 A1 GCAT 2019-RPL1 A1 2.650% 10/25/68		06/01/2023	Paydown		1,863	1,863	1,546			317		317		1,863				4	10/25/2068	1.A
36168C-AA-3	GCAT 2020-3 A1 GCAT 2020-3 A1 2.981% 09/25/25		06/25/2023	Paydown		49,773	49,773	39,818			9,955		9,955		49,773				547	09/25/2025	1.A Z
36168W-AA-9	GCAT 2022-NQM5 A1 GCAT 2022-NQM5 A1 5.710% 08/25/67		06/01/2023	Paydown		4,778,038	4,778,038	4,626,948	4,633,052		144,986		144,986		4,778,038				112,150	08/25/2067	1.A
36185N-7L-8	GMACM 2005-AR3 5A1 GMACM 2005-AR3 5A1 3.884% 06/19/35		06/01/2023	Paydown		65,070	65,070	65,497	65,070						65,070				401	06/19/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36185N-Q9-4	GMACM 2003-GH2 B GMACM 2003-GH2 B 5.500% 10/25/33		06/01/2023	Paydown			13,288	2,658			(2,658)		(2,658)						274	10/25/2033	1.A FM
..36190B-AB-5	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2 3.618% 11/26/35		06/01/2023	Paydown		12,175	13,139	9,405	8,333		3,842		3,842		12,175				199	11/26/2035	1.A FM
..36190D-AB-1	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 1A2 4.348% 02/26/36		06/01/2023	Paydown		96,667	96,667	85,550	94,233		2,434		2,434		96,667				1,487	02/26/2036	1.A FM
..36190D-AF-2	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 3A2 5.041% 11/26/35		06/01/2023	Paydown		18,925	10,138	7,705	9,476		9,450		9,450		18,925				416	11/26/2035	1.A FM
..36190F-AE-0	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-3R 2A2 5.587% 07/25/35		06/01/2023	Paydown		16,606	16,606	12,356	12,356		4,250		4,250		16,606				284	07/25/2035	1.A FM
..36197X-AK-0	GSMS 2013-GC12 AS GSMS 2013-GC12 A4 3.135% 06/10/46		04/01/2023	Paydown		3,496,191	3,496,191	3,601,000	3,497,323		(1,132)		(1,132)		3,496,191				36,535	06/10/2046	1.A
..36228F-2Y-1	GSR 2004-6F B1 GSR 2004-6F B1 6.103% 05/25/34		06/01/2023	Paydown		887	4,068	2,217			(1,330)		(1,330)		887				33	05/25/2034	1.A FM
..36228F-4K-9	GSAA 2004-4 M2 GSAA 2004-4 M2 7.100% 05/25/34		06/26/2023	Paydown		34,328	34,328	30,868	35,110		(782)		(782)		34,328				523	05/25/2034	1.A FM
..3622E8-AC-9	GSAA 2006-15 AF3A GSAA 2006-15 AF3A 5.882% 09/25/36		05/01/2023	Paydown		47,187	47,187	29,964	16,956		30,231		30,231		47,187				250	09/25/2036	1.A FM
..3622E8-AC-9	GSAA 2006-15 AF3A GSAA 2006-15 AF3A 5.882% 09/25/36		05/23/2023	ALRE - TDF Trust AAM ...		1,813,148	5,156,229	3,274,205	1,852,870		(37,905)		(37,905)		1,814,966		(1,818)	(1,818)	47,095	09/25/2036	1.A FM
..3622EA-AC-4	GSAA 2006-7 AF4A GSAA 2007-3 2A1A 5.310% 03/25/47		06/26/2023	Paydown		347,447	347,447	207,959	144,841		202,606		202,606		347,447				3,969	03/25/2047	1.A FM
..3622EC-AB-2	GSAA 2007-5 2A1A GSAA 2007-5 2A1A 5.390% 04/25/47		06/26/2023	Paydown		85,827	85,827	72,749	78,061		7,766		7,766		85,827				477	04/25/2047	1.A FM
..3622EQ-AA-3	GSAA 2007-1 1A1 GSAA 2007-1 1A1 5.310% 02/25/37		06/26/2023	Paydown		20,239	20,239	10,696	6,173		14,067		14,067		20,239				147	02/25/2037	1.A FM
..3622MW-AF-0	GSR 2007-3F 2A1 GSR 2007-3F 2A5 5.750% 05/25/37		06/01/2023	Paydown		2,380	3,136	2,950	5,799		(3,419)		(3,419)		2,380				64	05/25/2037	6. FM
..3622MW-AS-2	GSR 2007-3F 2A1 GSR 2007-3F 3A6 6.000% 05/25/37		06/01/2023	Paydown		5	7	7	6		(1)		(1)		5					05/25/2037	3.A FM
..3622MW-AS-2	GSR 2007-3F 2A1 GSR 2007-3F 3A6 6.000% 05/25/37		06/01/2023	Paydown		1,066	15,616	13,932	12,314		(11,248)		(11,248)		1,066				281	05/25/2037	3.B FM
..362334-CM-4	GSR 2006-2F 1A1 GSR 2006-2F 1A1 5.000% 02/25/36		06/01/2023	Paydown		64,045	68,007	65,607	65,607		(1,561)		(1,561)		64,045				1,624	02/25/2036	3.A FM
..362334-CQ-5	GSR 2006-2F 1A1 GSR 2006-2F 2A4 5.750% 02/25/36		06/01/2023	Paydown		42,608	45,477	43,527	44,162		(1,554)		(1,554)		42,608				1,266	02/25/2036	4.A FM
..362334-MF-8	GSAA 2006-6 AF6 GSAA 2006-6 AF4 6.621% 03/25/36		06/01/2023	Paydown		26,025	26,025	15,022	7,864		18,161		18,161		26,025				151	03/25/2036	1.A FM
..362334-MG-6	GSAA 2006-6 AF6 GSAA 2006-6 AF5 6.741% 03/25/36		06/01/2023	Paydown		2,173	2,173	1,134	700		1,474		1,474		2,173				13	03/25/2036	1.A FM
..362334-MH-4	GSAA 2006-6 AF6 GSAA 2006-6 AF6 6.504% 03/25/36		06/01/2023	Paydown		43,889	43,889	22,422	18,279		25,610		25,610		43,889				254	03/25/2036	1.A FM
..362334-NB-6	GSAA 2006-7 AF4A GSAA 2006-7 AF2 5.995% 03/25/46		06/01/2023	Paydown		11,948	11,948	8,698	5,408		6,540		6,540		11,948				115	03/25/2046	1.A FM
..362341-3C-1	GSMPS 2006-RP1 1AF1 GSMPS 2006-RP1 1AF1 5.500% 01/25/36		06/25/2023	Paydown		119,956	121,273	100,258			19,698		19,698		119,956				1,263	01/25/2036	1.A FM
..362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1 3.934% 01/25/36		06/01/2023	Paydown		29,093	27,279	25,300	26,322		2,772		2,772		29,093				492	01/25/2036	1.A FM
..362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1 3.934% 01/25/36		06/01/2023	Paydown		1,724	1,617	1,599	1,657		68		68		1,724				29	01/25/2036	3.A FM
..362341-4D-8	GSR 2006-AR1 2A1 GSR 2006-AR1 2A4 3.934% 01/25/36		06/01/2023	Paydown		7,842	7,427	6,724	7,252		590		590		7,842				132	01/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..362341-8H-5	GSR 2006-1F 1A6 GSR 2006-1F 6A3 7.500% 02/25/36		04/01/2023	Paydown			262	183	82		(82)		(82)						2	02/25/2036	3.C FM
..362341-8H-5	GSR 2006-1F 1A6 GSR 2006-1F 6A3 7.500% 02/25/36		05/01/2023	Paydown			262	184	82		(82)		(82)						5	02/25/2036	4.B FM
..362341-8H-5	GSR 2006-1F 1A6 GSR 2006-1F 6A3 7.500% 02/25/36		06/01/2023	Paydown		800	870	609	272		528		528		800				36	02/25/2036	4.C FM
..362341-DS-5	GSR 2005-6F 3A18 GSR 2005-6F 2A1 5.450% 07/25/35		06/25/2023	Paydown		2,202	2,202	1,933	1,929		273		273		2,202				46	07/25/2035	1.A FM
..362341-DZ-9	GSR 2005-6F 3A18 GSR 2005-6F 3A6 5.480% 07/25/35		06/25/2023	Paydown		2,610	2,610	2,268	2,287		323		323		2,610				55	07/25/2035	1.A FM
..362341-LL-1	GSMPS 2005-RP3 1AF GSMPS 2005-RP3 1AF 5.500% 09/25/35		06/25/2023	Paydown		26,510	26,922	23,477	23,861		2,649		2,649		26,510				494	09/25/2035	1.A FM
..362341-N5-4	GSR 2005-HEL1 A2B GSR 2005-HEL1 A2B 5.744% 11/25/30		05/25/2023	Paydown		2	2				2		2		2					11/25/2030	6. FE
..362341-Q4-4	GSR 2005-9F 1B5 GSR 2005-9F 1A2 5.500% 12/25/35		06/25/2023	Paydown		10,997	11,815	9,627	9,393		1,605		1,605		10,997				294	12/25/2035	1.A FM
..362341-WZ-8	GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.481% 11/25/35		06/01/2023	Paydown		8,607	8,607	7,531	7,703		904		904		8,607				113	11/25/2035	1.A FM
..362341-ZU-6	GSAA 2005-14 2A2 GSAA 2005-14 2A2 5.650% 12/25/35		06/26/2023	Paydown		118,633	118,633	70,425			48,208		48,208		118,633				695	12/25/2035	1.A FM
..362351-AA-6	GSAA 2006-20 1A1 GSAA 2006-20 1A1 5.290% 12/25/46		06/26/2023	Paydown		18,009	18,009	5,926			12,083		12,083		18,009				60	12/25/2046	1.A FM
..362351-AC-2	GSAA 2006-20 1A1 GSAA 2006-20 2A1A 5.250% 12/25/46		06/26/2023	Paydown		48,071	48,071	33,090	27,274		20,796		20,796		48,071				245	12/25/2046	1.A FM
..36242D-4T-7	GSR 2005-AR3 2B6 GSR 2005-AR3 3A1 5.003% 05/25/35		06/01/2023	Paydown		25,941	25,941	20,917	18,627		7,314		7,314		25,941				389	05/25/2035	1.A FM
..36242D-AY-9	GSAMP TRUST GSAMP_04-SD1 GSAMP 2004-SD1 M2 7.550% 06/25/34		06/26/2023	Paydown		187,404	187,404	156,562	165,266		22,138		22,138		187,404				1,687	06/25/2034	1.A FM
..36242D-FH-1	GSR 2004-10F B2 GSR 2004-10F B2 6.045% 09/25/34		04/29/2023	Paydown															404	09/25/2034	1.A Z
..36242D-JK-0	GSAA 2004-9 B1 GSAA 2004-9 B1 9.650% 09/25/34		06/26/2023	Paydown		712	1,614	238			(238)		(238)						13	09/25/2034	1.A Z
..36242D-KR-3	GSR MORTGAGE LOAN TRUST GSR_04 GSR 2004-12 1A1 5.490% 12/25/34		06/25/2023	Paydown		15,595	15,595	14,374	14,772		823		823		15,595				326	12/25/2034	1.A FM
..36242D-MB-6	GSR 2004-13F B1 GSR 2004-13F B1 6.727% 11/25/34		06/01/2023	Paydown			(309,952)	(92,986)			92,986		92,986						3,582	11/25/2034	1.A FM
..36242D-PB-3	GSR 2004-14 2B5 GSR 2004-14 1A1 5.480% 12/25/34		06/25/2023	Paydown		83,659	83,659	74,665	77,900		5,759		5,759		83,659				1,382	12/25/2034	1.A FM
..36242D-T5-2	GSMPS 2005-RP2 1AF GSMPS 2005-RP2 1AF 5.500% 03/25/35		06/25/2023	Paydown		30,396	30,396	27,715	27,745		2,651		2,651		30,396				555	03/25/2035	1.A FM
..36242D-XG-3	GSMPS 2005-RP1 1AF GSMPS 2005-RP1 1AF 5.500% 01/25/35		06/25/2023	Paydown		564,457	564,457	490,522	455,115		76,941		76,941		564,457				11,991	01/25/2035	1.A FM
..36242D-Y3-1	GSR 2005-4F B3 GSR 2005-4F 6A1 6.500% 02/25/35		06/01/2023	Paydown		241	241	239	239		2		2		241				6	02/25/2035	1.A FM
..36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-13 AF3 6.040% 07/25/36		06/01/2023	Paydown		8,565	8,565	5,527	2,692		5,873		5,873		8,565				66	07/25/2036	1.A FM
..36245R-AA-7	GSAA 2007-6 1A2 GSAA 2007-6 1A1 5.390% 05/25/47		06/26/2023	Paydown		90,876	90,876	58,815	58,815		32,061		32,061		90,876				504	05/25/2047	1.A FM
..36245R-AB-5	GSAA 2007-6 1A2 GSAA 2007-6 1A2 5.590% 05/25/47		06/26/2023	Paydown		52,233	52,233	34,216	34,216		18,016		18,016		52,233				290	05/25/2047	1.A FM
..36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		06/15/2023	Redemption 100.0000		170,970	170,970	170,970	170,970						170,970				3,720	05/15/2038	1.B

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36250B-AH-9	GSMBS 2014-EB1A 2A4 GSMBS 2014-EB1A 2A4 3.929% 07/25/44		06/01/2023	Paydown		735	735	522			213		213		735				5	07/25/2044	1.A FE
..36251E-AH-2	GSMSC 2015-1R 2B GSMSC 2015-1R 2B 4.273% 01/26/36		06/01/2023	Paydown		1,661,644	1,661,644	1,518,057	1,518,057		143,587		143,587		1,661,644				32,771	01/26/2036	5.A FM
..36251E-AH-2	GSMSC 2015-1R 2B GSMSC 2015-1R 2B 4.273% 01/26/36		06/01/2023	Paydown		1,686,425	1,686,437	1,466,779	1,466,779		219,646		219,646		1,686,425				33,157	01/26/2036	5.B FM
..36251E-AH-2	GSMSC 2015-1R 2B GSMSC 2015-1R 2B 4.273% 01/26/36		05/01/2023	Paydown		24,781	24,793	22,651	22,651		2,130		2,130		24,781				386	01/26/2036	5.C FM
..362528-AA-9	GSMSC 2008-1R A1 GSMSC 2008-1R A1 3.625% 08/27/37		06/01/2023	Paydown		11,808	11,614	8,383	8,383		3,425		3,425		11,808				286	08/27/2037	1.A FM
..362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 06/15/34		06/15/2023	Redemption 100.0000		51,897	51,897	51,897	50,969		928		928		51,897				920	06/15/2034	1.D
..36253P-AE-2	GSMS 2017-GS6 A3 GSMS 2017-GS6 XA 1.011% 05/10/50		06/01/2023	Paydown				7,658	6,107		(6,107)		(6,107)						645	05/10/2050	1.A FE
..362611-AB-1	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 1A1 5.000% 09/25/36		04/01/2023	Paydown		54,535	16,533	64,062	45,443	394,316	(385,224)		9,092		54,535				276	09/25/2036	6. FM
..362611-AF-2	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 3A3 6.250% 09/25/36		06/01/2023	Paydown		7,179	8,427	7,745	8,680		(1,501)		(1,501)		7,179				196	09/25/2036	4.C FM
..362611-AP-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4 6.500% 09/25/36		06/01/2023	Paydown			1,995	1,515	1,109		(1,109)		(1,109)						47	09/25/2036	1.A FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		06/01/2023	Paydown			2,397	1,843	1,306		(1,306)		(1,306)						66	09/25/2036	2.A FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		06/01/2023	Paydown			5,304	4,067	2,894		(2,894)		(2,894)						106	09/25/2036	2.C FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		05/01/2023	Paydown			492	368	272		(272)		(272)						12	09/25/2036	3.A FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		04/01/2023	Paydown			493	369	273		(273)		(273)						7	09/25/2036	3.B FM
..362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37		06/01/2023	Paydown			956	690	645		(645)		(645)						28	03/25/2037	4.A FM
..362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37		05/01/2023	Paydown			2,043	1,475	1,378		(1,378)		(1,378)						47	03/25/2037	4.B FM
..36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		04/01/2023	Credit Suisse		722,847	24,094,905	722,847							722,847				4,407	05/25/2036	1.A Z
..36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		06/24/2023	Paydown		(3,341)	(3,341)	(100)			(3,241)		(3,241)		(3,341)					05/25/2036	1.A FM
..36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		06/01/2023	Paydown		29,188	29,188	876			28,313		28,313		29,188				17	05/25/2036	1.A FM
..36298N-AC-8	GSR 2006-7F 5A2 GSR 2006-7F 1A1 5.000% 08/25/36		06/01/2023	Paydown		2,016	2,106	1,737	1,355		662		662		2,016				44	08/25/2036	1.A FM
..36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2 7.100% 08/25/36		06/24/2023	Paydown				(40)			40		40						2	08/25/2036	1.A Z
..36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2 7.100% 08/25/36		06/24/2023	Paydown				(40)			40		40						16	08/25/2036	6. Z
..36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2 7.100% 08/25/36		06/25/2023	Paydown				386			(386)		(386)						118	08/25/2036	6. FE
..367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 5.810% 12/25/35		06/24/2023	Paydown			9,438	6,087			(6,087)		(6,087)						25	12/25/2035	1.A FM
..367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 5.810% 12/25/35		06/24/2023	Paydown			137	88			(88)		(88)						2	12/25/2035	1.A Z
..367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 5.810% 12/25/35		06/26/2023	Paydown			(27,851)	(17,964)			17,964		17,964						272	12/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36804P-AF-3	GATX FINANCIAL CORP 2005-1 PAS Secured 5.697% 01/02/25		04/11/2023	Redemption 100.0000		27,822	27,822	27,748	27,812		9		9		27,822				(50,886)	01/02/2025	2.B FE
..37187A-AF-1	GENESIS FINANCIAL GNFL_20 GNFL 2020 A 8.390% 01/17/26		06/17/2023	Paydown		4,010,453	4,010,453	4,010,453							4,010,453				59,068	01/17/2026	1.C PL
..37187A-AJ-3	GENESIS FINANCIAL GNFL_20 GNFL 2020 D 11.520% 01/17/26		06/17/2023	Paydown		429,370	429,370	429,370							429,370				4,383	01/17/2026	3.B PL
..37187A-AK-0	GENESIS FINANCIAL GNFL_20 GNFL 2020 E 12.150% 01/17/26		06/17/2023	Paydown		170,318	170,318	170,318							170,318				1,824	01/17/2026	4.B PL
..373298-CF-3	GEORGIA-PACIFIC Senior Unsecured 8.000% 01/15/24		05/24/2023	Call 101.4380		628,916	620,000	712,529	628,206		(2,863)		(2,863)		625,342		(5,342)	(5,342)	26,689	01/15/2024	1.G FE
..373334-KT-7	GEORGIA POWER Senior Unsecured 4.950% 05/17/33		05/04/2023	Wells Fargo		9,055,440	9,000,000	8,984,340							8,984,340		71,100	71,100	4,950	05/17/2033	2.A FE
..374593-A*-2	GIANTS STADIUM LLC SR SECD NTS SER 2010 7.100% 04/01/40		04/01/2023	Redemption 100.0000		332,167	332,167	332,167	332,167						332,167				11,792	04/01/2040	2.B PL
..378272-AF-5	GLENCORE FDG LLC Senior Unsecured 4.125% 05/30/23		05/30/2023	Maturity		270,000	270,000	239,082	267,958		2,042		2,042		270,000				5,569	05/30/2023	2.A FE
..37959G-AD-9	GLOBAL ATLANTI Senior Unsecured 7.950% 06/15/33		06/12/2023	Jefferies & Co (PFI)		1,986,580	2,000,000	1,956,500							1,956,500		30,080	30,080		06/15/2033	2.B FE
..38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		06/24/2023	Paydown		(23,773)	(23,773)	(19,494)			(4,279)		(4,279)		(23,773)					05/25/2036	1.A FM
..38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		06/24/2023	Paydown		(47,303)	(47,303)	(38,788)			(8,514)		(8,514)		(47,303)					05/25/2036	1.A Z
..38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		06/01/2023	Paydown		75,421	75,421	61,845			13,576		13,576		75,421				893	05/25/2036	1.A FM
..38012T-AB-8	GMACM 2006-HE3 A2 GMACM 2006-HE3 A2 5.750% 10/25/36		06/01/2023	Paydown		18,941	15,945	15,546			3,395		3,395		18,941				311	10/25/2036	2.C FM
..39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 5.718% 10/25/45		06/24/2023	Paydown		(37,070)	(71,570)	(17,624)			(19,446)		(19,446)		(37,070)				415	10/25/2045	1.A FM
..39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 5.718% 10/25/45		04/25/2023	Paydown		54,554	54,659	13,460			41,094		41,094		54,554				222	10/25/2045	1.A FM
..39538W-BW-7	GPMF 2005-AR4 2A1 GPMF 2005-AR4 3A1 5.376% 10/25/45		05/23/2023	ALRE - TDF Trust AAM		6,331,259	7,815,480	6,368,732			1,466		1,466		6,370,198		(38,939)	(38,939)	71,858	10/25/2045	4.B FM
..39538W-BY-3	GPMF 2005-AR4 2A1 GPMF 2005-AR4 4A1A 5.770% 10/25/45		05/25/2023	Paydown		916	916	742	808		108		108		916				20	10/25/2045	1.A FM
..39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.764% 11/25/45		06/26/2023	Paydown		3,998,780	4,004,786	2,707,023	1,365,292		1,213,842		1,213,842		3,998,780				73,521	11/25/2045	1.A FM
..39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.764% 11/25/45		04/25/2023	Paydown			17,199	12,327			(12,327)		(12,327)						65	11/25/2045	1.B FM
..39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.764% 11/25/45		06/26/2023	Paydown		5,723,863	5,723,863	4,102,397			1,621,466		1,621,466		5,723,863				102,672	11/25/2045	1.C FM
..39538W-GF-9	GPMF 2006-AR2 3A2 GPMF 2006-AR2 G3A1 5.290% 03/25/36		06/26/2023	Paydown		205,680	205,680	198,645	194,408		11,272		11,272		205,680				4,095	03/25/2036	1.A FM
..39538W-HC-5	GPMF 2006-AR3 3A1 GPMF 2006-AR3 3A1 5.610% 04/25/36		06/26/2023	Paydown		8,269	8,269	7,649			620		620		8,269				103	04/25/2036	1.A Z
..39951#-AA-1	GROUND LEASE TRUST A - 2018A P/T CERTS 4.580% 02/15/51		06/15/2023	Redemption 100.0000		25,204	25,204	25,204	25,204						25,204				481	02/15/2051	2.A PL
..40867#-AD-6	HAMPAC LLC (YUBA CNTY CA) SECD NTS 4.250% 08/10/42		06/10/2023	Redemption 100.0000		38,783	38,783	38,783	38,783						38,783				687	08/10/2042	1.D
..41161M-AA-8	HVMLT 2006-5 2A1A HVMLT 2006-5 1A1A 4.886% 07/19/47		04/01/2023	Paydown			21	8			(8)		(8)							07/19/2047	1.A FM
..41161M-AC-4	HVMLT 2006-5 2A1A HVMLT 2006-5 2A1A 5.506% 07/19/46		06/20/2023	Paydown		98,613	98,504	55,763	34,748		46,485		46,485		98,613				1,333	07/19/2046	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161M-AC-4	HVMLT 2006-5 2A1A HVMLT 2006-5 2A1A 5.506% 07/19/46		06/20/2023	Paydown			(10)	(6)	(6)		6		6							07/19/2046	1.A FM
..41161M-AE-0	HVMLT 2006-5 2A1A HVMLT 2006-5 2A1C 5.745% 07/19/46		06/20/2023	Paydown		710	(9,046)	(23)			733		733		710				45	07/19/2046	1.A Z
..41161P-A5-2	HVMLT 2005-16 2A1B HVMLT 2005-16 1A1A 5.646% 01/19/36		06/20/2023	Paydown		20,787	20,787	7,525	4,947		15,840		15,840		20,787				304	01/19/2036	1.A FM
..41161P-BV-4	HVMLT 2006-5 2A1A HVMLT 2003-2 1A 5.886% 10/19/33		06/19/2023	Paydown		14,826	14,826	14,302	14,551		275		275		14,826				375	10/19/2033	1.A FM
..41161P-GZ-0	HVMLT 2004-8 2A4A HVMLT 2004-8 2A1 4.974% 11/19/34		06/01/2023	Paydown		6,454	6,256	5,865	6,000		455		455		6,454				118	11/19/2034	3.A FM
..41161P-HC-0	HVMLT 2004-8 2A4A HVMLT 2004-8 2A4A 5.946% 11/19/34		06/20/2023	Paydown		14,033	14,033	11,980	12,573		1,460		1,460		14,033				305	11/19/2034	1.A FM
..41161P-HU-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-9 4A1A 6.121% 12/19/34		06/20/2023	Paydown		5,683	5,683	4,877	4,851		832		832		5,683				136	12/19/2034	1.A FM
..41161P-JG-9	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-9 4A3 6.161% 12/19/34		06/20/2023	Paydown		55,971	57,662	43,957	47,105		8,866		8,866		55,971				1,381	12/19/2034	1.A FM
..41161P-K4-4	HVMLT 2006-2 B2 HVMLT 2006-2 2A1A 4.577% 02/25/36		06/01/2023	Paydown		13,865	13,865	12,880	12,886		979		979		13,865				264	02/25/2036	1.D FM
..41161P-K4-4	HVMLT 2006-2 B2 HVMLT 2006-2 2A1A 4.577% 02/25/36		04/01/2023	Paydown		6,625	6,625	6,155	6,158		468		468		6,625				90	02/25/2036	1.E FM
..41161P-KA-0	HVMLT 2004-11 3A1A HVMLT 2004-11 2A2A 5.786% 01/19/35		06/20/2023	Paydown		57,415	57,415	47,287	45,389		12,027		12,027		57,415				1,092	01/19/2035	1.A FM
..41161P-KD-4	HVMLT 2004-11 3A1A HVMLT 2004-11 3A1A 5.846% 01/19/35		05/19/2023	Paydown		3,823	3,823	3,432	3,433		389		389		3,823				70	01/19/2035	1.D FM
..41161P-KD-4	HVMLT 2004-11 3A1A HVMLT 2004-11 3A1A 5.846% 01/19/35		04/19/2023	Paydown		3,785	3,785	3,398	3,400		386		386		3,785				55	01/19/2035	1.E FM
..41161P-KD-4	HVMLT 2004-11 3A1A HVMLT 2004-11 3A1A 5.846% 01/19/35		06/20/2023	Paydown		3,814	3,814	3,424	3,426		388		388		3,814				84	01/19/2035	1.F FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 5.906% 01/19/35		06/20/2023	Paydown		4,205	4,205	2,769	3,414		791		791		4,205				77	01/19/2035	1.A FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 5.906% 01/19/35		06/20/2023	Paydown		524	524	441	480		44		44		524				10	01/19/2035	3.A FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 5.906% 01/19/35		05/19/2023	Paydown		911	911	813	853		58		58		911				15	01/19/2035	3.B FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 5.906% 01/19/35		06/20/2023	Paydown		457	457	408	428		29		29		457				10	01/19/2035	3.C FM
..41161P-LD-3	HVMLT 2005-1 2A1A HVMLT 2005-1 2A1A 5.686% 03/19/35		06/20/2023	Paydown		1,698	1,698	1,511			187		187		1,698				23	03/19/2035	1.A FM
..41161P-LQ-4	HVMLT 2005-2 1A HVMLT 2005-2 1A 5.666% 05/19/35		06/20/2023	Paydown		49,793	49,793	22,535	18,555		31,238		31,238		49,793				990	05/19/2035	1.A FM
..41161P-MF-7	HVMLT 2005-3 1A HVMLT 2005-3 1A 5.666% 06/19/35		06/20/2023	Paydown		438,148	438,148	274,298	240,852		197,296		197,296		438,148				6,064	06/19/2035	1.A FM
..41161P-NN-9	HVMLT 2005-5 1A1A HVMLT 2005-5 1A1A 5.766% 07/19/45		05/19/2023	Paydown		12,596	12,596	9,846	9,184		3,412		3,412		12,596				195	07/19/2045	1.A FM
..41161P-NN-9	HVMLT 2005-5 1A1A HVMLT 2005-5 1A1A 5.766% 07/19/45		05/23/2023	ALRE - TDF Trust AAM ...		4,716,450	6,506,608	5,086,161	4,744,198		(60,561)		(60,561)		4,683,637		32,813	32,813	113,615	07/19/2045	1.A FM
..41161P-QU-0	HVMLT 2005-8 2B3 HVMLT 2005-8 1A2A 5.806% 09/19/35		05/19/2023	Paydown		164,755	164,755	125,447	122,303		42,451		42,451		164,755				2,607	09/19/2035	1.A FM
..41161P-TN-3	HVMLT 2005-10 2A1A HVMLT 2005-10 2A1A 5.766% 11/19/35		06/20/2023	Paydown		12,588	12,588	11,110	10,424		2,164		2,164		12,588				246	11/19/2035	4.A FM
..41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.214% 10/19/35		06/24/2023	Paydown		(3,824)	(3,824)	(2,275)			(1,549)		(1,549)		(3,824)				4	10/19/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.214% 10/19/35		06/01/2023	Paydown		51,294	51,294	42,884	41,742		9,552		9,552		51,294				688	10/19/2035	3.B FM
..41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.214% 10/19/35		06/01/2023	Paydown		12,028	12,028	10,434	9,986		2,042		2,042		12,028				161	10/19/2035	3.C FM
..41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 6.214% 10/19/35		06/01/2023	Paydown		17,078	17,078	10,162			6,917		6,917		17,078				117	10/19/2035	1.A FM
..41161P-VK-6	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12 6.646% 10/19/35		06/20/2023	Paydown		39,893	39,893	33,205	30,622		9,271		9,271		39,893				540	10/19/2035	1.A FM
..41161P-VK-6	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12 6.646% 10/19/35		06/20/2023	Paydown		2,336	2,336	1,857	1,831		505		505		2,336				46	10/19/2035	1.B FM
..41161P-VK-6	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12 6.646% 10/19/35		05/19/2023	Paydown		2,677	2,677	2,128	2,098		579		579		2,677				44	10/19/2035	1.D FM
..41161P-VK-6	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12 6.646% 10/19/35		04/19/2023	Paydown		34,879	34,879	27,726	27,337		7,543		7,543		34,879				451	10/19/2035	1.E FM
..41161P-WB-5	HVMLT 2005-13 2A11 HVMLT 2005-13 2A11 5.706% 02/19/36		05/19/2023	Paydown		7,218	7,218	3,738			3,480		3,480		7,218				89	02/19/2036	1.A FM
..41161P-WC-3	HVMLT 2005-13 2A11 HVMLT 2005-13 2A12 6.686% 02/19/36		05/19/2023	Paydown		7,956	7,956	5,305	4,935		3,021		3,021		7,956				156	02/19/2036	4.A FM
..41161P-XN-8	HVMLT 2005-15 X3B HVMLT 2005-15 3A12 5.686% 10/20/45		06/20/2023	Paydown		19,395	19,395	13,768	13,218		6,178		6,178		19,395				323	10/20/2045	1.A FM
..41161U-AC-6	HVMLT 2006-6 2A1A HVMLT 2006-6 2A1A 4.241% 08/19/36		06/01/2023	Paydown		14,703	14,703	10,302	9,355		5,348		5,348		14,703				257	08/19/2036	3.B FM
..41161X-AC-0	HVMLT 2006-9 B7 HVMLT 2006-9 2A1A 5.566% 11/19/36		06/20/2023	Paydown		357,208	359,017	293,485	303,262		53,946		53,946		357,208				5,722	11/19/2036	1.A FM
..41162B-AA-1	HVMLT 2006-SB1 A1B HVMLT 2006-SB1 A1A 4.826% 12/19/36		06/01/2023	Paydown		96,430	113,627	90,751	90,574		5,856		5,856		96,430				1,421	12/19/2036	1.A FM
..41162C-AC-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-10 2A1A 5.326% 11/19/36		06/20/2023	Paydown		308,285	308,285	236,173	253,001		55,285		55,285		308,285				3,069	11/19/2036	1.A FM
..41162D-AD-1	HVMLT 2006-12 B1 HVMLT 2006-12 2A13 5.626% 12/19/36		05/19/2023	Paydown		15,093	13,353	11,452	13,845		1,248		1,248		15,093				195	12/19/2036	3.C FM
..41162D-AD-1	HVMLT 2006-12 B1 HVMLT 2006-12 2A13 5.626% 12/19/36		06/20/2023	Paydown		3,076	2,771	2,377	2,873		203		203		3,076				57	12/19/2036	4.A FM
..41162D-AF-6	HVMLT 2006-12 B1 HVMLT 2006-12 2A2A 5.526% 01/19/38		06/20/2023	Paydown		382,488	382,488	341,838	357,192		25,296		25,296		382,488				4,926	01/19/2038	1.A FM
..41164L-AB-5	HVMLT 2007-2 2A1A HVMLT 2007-2 2A1A 5.470% 05/25/38		06/26/2023	Paydown		523,011	520,770	394,107	410,341		112,671		112,671		523,011				7,957	05/25/2038	1.A FM
..41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2 5.566% 03/19/37		06/20/2023	Paydown		7,167	3,509	3,018			4,149		4,149		7,167				113	03/19/2037	6. FM
..41164U-AB-5	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1A 5.546% 05/19/47		06/20/2023	Paydown		77,272	77,272	74,413	74,562		2,710		2,710		77,272				1,122	05/19/2047	1.A FM
..41164U-AD-1	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1C 5.785% 05/19/47		06/20/2023	Paydown		2,641	2,641				2,641		2,641		2,641				24	05/19/2047	6. *
..41165A-AD-4	HVMLT 2007-5 A1A HVMLT 2007-5 A1C 5.426% 09/19/37		06/20/2023	Paydown		4,512	3,637	627			3,885		3,885		4,512				55	09/19/2037	1.A FM
..411707-AF-9	HNGRY 2018-1A A23 HNGRY 2018-1A A23 5.710% 06/20/48		06/20/2023	Paydown		62,500	62,500	62,581	62,669		(169)		(169)		62,500				1,606	06/20/2048	2.B FE
..42251#-AH-7	H-E-B LP GTD SR NTS SER E 6.220% 06/01/23		06/01/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,100	06/01/2023	1.G
..437084-AV-8	HEAT 2004-1 AIOS HEAT 2004-1 M1 6.095% 06/25/34		06/26/2023	Paydown		42,015	42,015	38,158	40,410		1,606		1,606		42,015				924	06/25/2034	1.A FM
..437084-DX-1	HEAT 2004-3 M1 HEAT 2004-5 M2 6.095% 11/25/34		06/26/2023	Paydown		141,623	141,623	135,011	141,119		503		503		141,623				2,806	11/25/2034	1.A FM
..437084-EH-5	HEAT 2004-3 M1 HEAT 2004-5 AIOS 0.000% 11/25/34		05/25/2023	Paydown			839,106												203	11/25/2034	6. *

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..437084-LS-3	HEAT 2005-4 M7 HEAT 2005-4 M7 6.830% 10/25/35		06/24/2023	Paydown			6,041	4,350			(4,350)		(4,350)						4	10/25/2035	1.A Z
..437084-UU-8	HEAT 2006-3 M3 HEAT 2006-3 M3 5.795% 07/25/36		06/26/2023	Paydown			(802)	(425)			425		425						6	07/25/2036	6. FM
..43708A-AH-5	INHEL 2002-A M2 INHEL 2002-A M2 7.025% 05/25/33		06/26/2023	Paydown			621	310			(310)		(310)						18	05/25/2033	5.C FM
..43709N-AD-5	HEAT 2006-7 2A3 HEAT 2006-7 2A3 5.450% 01/25/37		06/26/2023	Paydown		130,291	130,291	99,173	100,303		29,989		29,989		130,291				1,311	01/25/2037	1.A FM
..43709X-AD-3	INABS 2006-E M4 INABS 2006-E 2A2 5.270% 04/25/37		06/26/2023	Paydown		24,875	24,875	15,262	14,890		9,986		9,986		24,875				243	04/25/2037	1.A FM
..43709X-AE-1	INABS 2006-E M4 INABS 2006-E 2A3 5.320% 04/25/37		06/26/2023	Paydown		125,967	125,967	76,680	74,845		51,122		51,122		125,967				1,229	04/25/2037	1.A FM
..43739E-AB-3	HMBT 2004-1 1M2 HMBT 2004-1 2A 6.010% 08/25/29		06/25/2023	Paydown		80,770	80,770	77,886	77,990		2,780		2,780		80,770				1,955	08/25/2029	1.A FM
..43789Y-AB-8	HOF 2020-BPL1 A2 HOF 2020-BPL1 A2 5.438% 08/25/25		06/25/2023	Paydown		91,292	91,292	69,382			21,910		21,910		91,292				1,692	08/25/2025	1.A Z
..438516-CM-6	HONEYWELL INTL Senior Unsecured 4.500% 01/15/34		05/12/2023	Jefferies & Co (PFI)		3,478,895	3,500,000	3,469,235							3,469,235		9,660	9,660		01/15/2034	1.F FE
..44107#-AA-4	SOUTH BROWARD HOSP DIST FLA SR SECD NTS 5.610% 06/15/25		06/15/2023	Redemption 100.0000		177,549	177,549	177,549	177,549						177,549				4,153	06/15/2025	1.D
..44107#-AB-2	SOUTH BROWARD HOSP DIST FLA SR SECD NTS SER 2008 6.000% 06/15/25		06/15/2023	Redemption 100.0000		52,554	52,554	52,554	52,554						52,554				1,315	06/15/2025	1.D
..44328B-AB-4	HASC 2006-HE2 1A HASC 2006-HE2 1A 5.410% 12/25/36		06/26/2023	Paydown		6,181	6,181	2,287			3,894		3,894		6,181				37	12/25/2036	1.A FM
..449934-AD-0	IQVIA INC Senior Unsecured 5.000% 10/15/26		05/22/2023	ALRE - MSPL Trust AAM - AFS		4,878,125	5,000,000	4,943,750	4,949,292		4,784		4,784		4,954,076		(75,951)	(75,951)	150,694	10/15/2026	3.C FE
..45254N-KY-2	IMM 2004-9 1A1 IMM 2004-9 1A2 6.030% 01/25/35		06/26/2023	Paydown		29,956	29,956	24,725	24,766		5,190		5,190		29,956				760	01/25/2035	1.A FM
..45254N-NK-9	IMM 2005-2 2A2 IMM 2005-2 2A2 5.950% 04/25/35		06/26/2023	Paydown		5,715	5,715	4,972			743		743		5,715				106	04/25/2035	1.A FM
..45254N-PL-5	IMM 2005-4 1M5 IMM 2005-4 1M5 5.884% 05/25/35		06/26/2023	Paydown		1,811	1,811				1,811		1,811		1,811				29	05/25/2035	6. *
..45254N-PQ-4	IMM 2005-4 1M5 IMM 2005-4 1B1 6.504% 05/25/35		06/26/2023	Paydown		1,936	1,936				1,936		1,936		1,936				31	05/25/2035	6. *
..45254N-PV-3	IMM 2005-5 M3 IMM 2005-5 A2 5.370% 08/25/35		06/26/2023	Paydown		15,023	15,023	12,722	13,194		1,829		1,829		15,023				341	08/25/2035	1.A FM
..45254N-QA-8	IMM 2005-5 M3 IMM 2005-5 M3 5.784% 08/25/35		06/26/2023	Paydown		906	906				906		906		906				12	08/25/2035	6. *
..45254N-RW-9	IMPAC CMB TRUST IMM_05-8 IMM 2005-8 2M2 6.275% 02/25/36		06/26/2023	Paydown		2,946	2,946	2,618	2,759		186		186		2,946				62	02/25/2036	1.A FM
..45254T-QW-7	IMSA 2004-4 M5 IMSA 2004-4 M5 6.800% 02/25/35		04/25/2023	Paydown			(63,816)	(61,902)	(62,333)		62,333		62,333						687	02/25/2035	3.A FM
..45254T-SN-5	IMSA 2005-2 A1M IMSA 2005-2 A1M 5.984% 03/25/36		06/26/2023	Paydown		36,264	(111,793)				36,264		36,264		36,264				(29,417)	03/25/2036	1.A Z
..45254T-SS-4	IMSA 2005-2 A1M IMSA 2005-2 A2D 6.010% 03/25/36		06/26/2023	Paydown		65,974	60,519	43,889	41,345		24,630		24,630		65,974				1,337	03/25/2036	1.A FM
..45254T-TZ-7	IMSA 2006-1 1A12 IMSA 2006-1 2M2 6.080% 05/25/36		06/26/2023	Paydown		1,582	1,582	1,344	1,457		124		124		1,582				36	05/25/2036	1.A FM
..45254T-UD-4	IMSA 2006-1 1A12 IMSA 2006-1 1A12 5.381% 05/25/36		04/01/2023	Paydown			(124)	(51)			51		51						956	05/25/2036	1.A Z
..45660L-4E-6	RAST 2005-A15 5A1 RAST 2005-A15 3A1 5.750% 02/25/36		06/01/2023	Paydown		3,154	3,154	2,875	2,875		279		279		3,154				90	02/25/2036	4.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660L-4E-6	RAST 2005-A15 5A1 RAST 2005-A15 3A1 5.750% 02/25/36		05/01/2023	Paydown		25,097	22,271	20,302	20,302		4,795		4,795		25,097				582	02/25/2036	4.C FM
..45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		04/01/2023	Credit Suisse		2,653,454	7,804,276	2,653,454							2,653,454				1,247	02/25/2036	1.A Z
..45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		06/24/2023	Paydown			9,215	3,133			(3,133)		(3,133)							02/25/2036	1.A FM
..45660L-6K-0	RESIDENTIAL ASSET SECURITIZATI RAST 2006-A1 1A3 6.000% 04/25/36		06/01/2023	Paydown			15,479	8,960	8,699		(8,699)		(8,699)						349	04/25/2036	3.C FM
..45660L-BW-8	RAST 2004-A10 A2 RAST 2004-A10 A2 5.500% 02/25/35		06/01/2023	Paydown		50,886	50,886	47,149			3,737		3,737		50,886				821	02/25/2035	1.A FM
..45660L-CN-7	INDX 2005-AR2 B5 INDX 2005-AR2 2A2A 5.830% 02/25/35		06/26/2023	Paydown		64,241	63,780	56,137	56,137		8,104		8,104		64,241				1,326	02/25/2035	1.A FM
..45660L-EJ-4	INDX 2005-AR4 2A2 INDX 2005-AR4 2A2 5.884% 03/25/35		06/26/2023	Paydown		577	577	491			85		85		577				5	03/25/2035	1.A Z
..45660L-F8-7	INDX 2005-AR23 2B3 INDX 2005-AR23 5A1 3.739% 11/25/35		06/01/2023	Paydown		516,133	399,490	331,000	321,530		194,604		194,604		516,133				8,077	11/25/2035	4.B FM
..45660L-GQ-6	INDX 2005-AR5 B1 INDX 2005-AR5 1A1 3.375% 05/25/35		06/01/2023	Paydown		10,286	10,237	8,360	9,587		699		699		10,286				155	05/25/2035	1.A FM
..45660L-MX-4	INDX 2005-AR9 3A1 INDX 2005-AR9 3A1 4.058% 07/25/35		06/01/2023	Paydown		91,427	91,427	69,927			21,499		21,499		91,427				585	07/25/2035	1.A FM
..45660L-RU-5	INDX 2005-AR14 2A1C INDX 2005-AR14 1A1A 5.710% 07/25/35		06/26/2023	Paydown		189,419	189,419	146,588	140,002		49,416		49,416		189,419				3,325	07/25/2035	1.A FM
..45660L-RZ-4	INDX 2005-AR14 2A1C INDX 2005-AR14 2A1C 5.984% 07/25/35		06/26/2023	Paydown		1,037	(271)				1,037		1,037		1,037				21	07/25/2035	6. *
..45660L-TS-8	RAST 2005-A9 B2 RAST 2005-A9 A5 5.500% 07/25/35		04/01/2023	Paydown		14,550	14,550	11,037	11,180		3,435	65	3,370		14,550				267	07/25/2035	4.B FM
..45660L-WD-7	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1A 6.032% 10/25/36		04/25/2023	Paydown		514	514	274			240		240		514				3	10/25/2036	1.A FM
..45660L-WE-5	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1B 6.710% 10/25/36		04/25/2023	Paydown		7,819	7,819	5,398	4,540		3,279		3,279		7,819				98	10/25/2036	1.A FM
..45660L-WF-2	INDX 2005-AR18 2A1A INDX 2005-AR18 2A2C 6.370% 10/25/36		04/25/2023	Paydown		61	94	43			18		18		61				1	10/25/2036	1.A FM
..45660L-WG-0	INDX 2005-AR18 2A1A INDX 2005-AR18 2A3A 6.030% 10/25/36		04/25/2023	Paydown		13	30,142				13		13		13				187	10/25/2036	6. *
..45660L-Y3-7	INDX 2005-AR29 A2 INDX 2005-AR29 A2 3.581% 01/25/36		06/01/2023	Paydown		58,805	(96,699)				58,805		58,805		58,805				865	01/25/2036	6. *
..45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3 3.789% 10/25/35		06/01/2023	Paydown		2,879	2,879	2,304			576		576		2,879				27	10/25/2035	6. FM
..45660N-2J-3	INDX 2004-AR8 2A2A INDX 2004-AR8 2A2A 5.950% 11/25/34		06/26/2023	Paydown		7,243	7,243	6,487	6,700		543		543		7,243				105	11/25/2034	1.A FM
..45660N-5H-4	INDX 2004-AR12 A1 INDX 2004-AR12 A1 5.930% 12/25/34		06/26/2023	Paydown		1,809	1,809	1,302			506		506		1,809				26	12/25/2034	1.A FM
..45660N-5H-4	INDX 2004-AR12 A1 INDX 2004-AR12 A1 5.930% 12/25/34		06/26/2023	Paydown		12,304	12,304	10,045	10,653		1,652		1,652		12,304				207	12/25/2034	3.C FM
..45660N-6S-9	INDX 2004-AR11 B6 INDX 2004-AR11 2A 3.915% 12/25/34		06/01/2023	Paydown		13,567	13,567	12,377	12,862		706		706		13,567				218	12/25/2034	1.A FM
..45660N-S2-2	INDX 2004-AR5 2A1B INDX 2004-AR5 1A1 5.970% 08/25/34		06/26/2023	Paydown		5,272	3,424	2,418	2,289		2,983		2,983		5,272				130	08/25/2034	4.A FM
..45660N-S4-8	INDX 2004-AR5 2A1B INDX 2004-AR5 2A1B 5.950% 08/25/34		06/26/2023	Paydown		294	294	223			70		70		294				3	08/25/2034	1.A FM
..45660N-T9-6	INDX 2004-AR7 A1 INDX 2004-AR7 A2 6.010% 09/25/34		06/25/2023	Paydown		917	917	826	826		91		91		917				19	09/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45661E-AA-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR2 1A1A 5.590% 04/25/46		06/26/2023	Paydown		100,397	100,397	86,212	88,540		11,857		11,857		100,397				1,319	04/25/2046	1.A FM
..45661E-CM-4	INDX 2006-AR5 2A1 INDX 2006-AR5 2A1 3.426% 05/25/36		06/01/2023	Paydown		190,572	186,843	173,246	174,463		16,109		16,109		190,572				3,309	05/25/2036	1.A FM
..45661E-GC-2	INDX 2006-AR9 2A1 INDX 2006-AR9 1A1 3.730% 06/25/36		06/01/2023	Paydown		810	804	532	553		276	18	258		810				9	06/25/2036	5.B FM
..45661E-GH-1	INDX 2006-AR9 2A1 INDX 2006-AR9 3A2 5.500% 06/25/36		06/25/2023	Paydown		58,695	58,695	55,133	55,161		3,534		3,534		58,695				1,428	06/25/2036	1.A FM
..45662F-AB-6	INDA 2006-AR3 1A2 INDA 2006-AR3 1A2 3.676% 12/25/36		05/01/2023	Paydown		1,771	(830)				1,771		1,771		1,771				(90)	12/25/2036	6. *
..456654-AB-8	IMJA 2007-A2 2A2 IMJA 2007-A2 1A2 6.000% 10/25/37		05/01/2023	Paydown		870	870				870		870		870				19	10/25/2037	6. *
..456672-AD-6	IMSC 2007-AR1 2A2 IMSC 2007-AR1 2A2 3.766% 06/25/37		06/01/2023	Paydown		237	(382)				237		237		237				6	06/25/2037	6. *
..456674-AD-2	INDA 2007-AR4 1A1 INDA 2007-AR4 2A2 3.678% 08/25/37		06/01/2023	Paydown		765	765	38			727		727		765				13	08/25/2037	6. *
..45667Q-AB-7	INDX 2006-AR31 A2 INDX 2006-AR31 A2 3.409% 11/25/36		06/01/2023	Paydown		1,541	879	44			1,497		1,497		1,541				13	11/25/2036	1.A Z
..45667S-AM-9	INDX 2006-AR35 2A1B INDX 2006-AR35 2A1B 5.664% 01/25/37		06/26/2023	Paydown		63	63				63		63		63				25	01/25/2037	6. *
..45667W-AA-6	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-FLX1 A1 5.570% 11/25/36		06/26/2023	Paydown		20,838	20,838	17,742	19,051		1,787		1,787		20,838				339	11/25/2036	1.A FM
..456681-AE-5	INDX 2007-AR13 4A1 INDX 2007-AR13 4A1 3.351% 07/25/37		06/01/2023	Paydown		82,785	82,155	56,361	56,482		26,585	282	26,303		82,785				1,213	07/25/2037	1.A FM
..45668L-AA-9	INDX 2006-AR37 1B6 INDX 2006-AR37 1A1 3.881% 02/25/37		06/01/2023	Paydown		60,748	60,748	59,314	58,680		2,069		2,069		60,748				1,040	02/25/2037	3.A FM
..45669Y-AT-9	INDX 2007-AR9 3A2 INDX 2007-AR9 3A2 3.335% 04/25/37		05/01/2023	Paydown		884	(64,920)				884		884		884				363	04/25/2037	6. *
..45670E-AA-1	INDYMAC IMSC MORTGAGE LOAN TRU IMSC 2007-AR2 A1 5.300% 03/25/47		06/26/2023	Paydown		16,950	14,822	9,744	10,031		6,919		6,919		16,950				238	03/25/2047	1.A FM
..45670N-AA-1	INDA 2007-AR7 1A1 INDA 2007-AR7 1A1 3.061% 11/25/37		06/01/2023	Paydown		6,291	6,291	5,260	5,186		1,105		1,105		6,291				81	11/25/2037	1.A FM
..45670R-AC-8	INDA 2007-AR6 2A1 INDA 2007-AR6 2A1 3.744% 10/25/37		06/01/2023	Paydown		78,636	78,636	69,938	71,991		6,645		6,645		78,636				1,229	10/25/2037	1.A FM
..45886*-AA-2	UNITED STATES OF AMERICA P/T CERTS SER A 4.549% 09/15/42		06/15/2023	Redemption 100.0000		95,250	95,250	95,583	95,578		(329)		(329)		95,250				1,806	09/15/2042	1.E
..46033#-AA-8	INTERNATIONAL SPEEDWAY CORPORA P/T CERTS SER 08 6.250% 10/01/34		06/01/2023	Redemption 100.0000		211,763	211,763	211,763	211,763						211,763				5,518	10/01/2034	3.A
..46361T-AN-2	ICOT 2013-IRV E ICOT 2013-IRV E 3.173% 05/15/48		05/10/2023	Paydown		34,000,000	34,000,000	33,664,057	33,836,009		163,991		163,991		34,000,000				452,545	05/15/2048	1.A
..46433@-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1 3.410% 06/15/39		06/15/2023	Redemption 100.0000		191,096	191,096	191,096	191,096						191,096				2,715	06/15/2039	1.E PL
..46590T-AG-0	JPMDB 2017-C5 XA JPMDB 2017-C5 XA 0.885% 03/15/50		06/01/2023	Paydown				8,916	6,940		(6,940)		(6,940)						823	03/15/2050	1.B FE
..46590U-AA-0	HENDR 2018-2A B HENDR 2018-2A A 3.960% 10/15/75		06/15/2023	Paydown		51,210	51,210	51,183	51,183		27		27		51,210				866	10/15/2075	1.A FE
..46616Y-AC-8	HENDR 2012-2A B HENDR 2012-2A B 6.770% 10/17/61		06/15/2023	Paydown		67,285	67,285	73,535	73,467		(6,182)		(6,182)		67,285				2,027	10/17/2061	2.A FE
..46620J-AA-9	HENDR 2017-1A A HENDR 2017-1A A 3.990% 08/16/60		06/15/2023	Paydown		74,000	74,000	73,943	73,943		57		57		74,000				1,248	08/16/2060	1.A FE
..46620V-AA-2	HENDR 2017-2A A HENDR 2017-2A A 3.530% 09/15/72		06/15/2023	Paydown		155,468	155,468	155,397	155,397		70		70		155,468				2,330	09/15/2072	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46621R-AA-0	HENDR 2017-3A B HENDR 2017-3A A 3.800% 02/15/67		06/15/2023	Paydown		205,504	205,504	205,071	205,117		387		387		205,504				3,291	02/15/2067	1.A FE
..466247-F5-7	JPMMT 2006-A1 3A4 JPMMT 2006-A1 3A2 4.141% 02/25/36		06/01/2023	Paydown		14,985	14,985	12,932	10,981		4,004		4,004		14,985				212	02/25/2036	1.A FM
..466247-J7-9	JPMMT 2006-A2 2A1 JPMMT 2006-A2 2A4 4.123% 04/25/36		06/01/2023	Paydown		45,789	45,789	40,090			5,699		5,699		45,789				514	04/25/2036	1.A FM
..466247-K2-8	JPMMT 2006-A2 2A1 JPMMT 2006-A2 3A2 4.095% 04/25/36		05/01/2023	Paydown		3,999	3,999	3,688	3,754		245		245		3,999				57	04/25/2036	3.B FM
..466247-K2-8	JPMMT 2006-A2 2A1 JPMMT 2006-A2 3A2 4.095% 04/25/36		06/01/2023	Paydown		6,184	38,515	35,519	36,156		(29,972)		(29,972)		6,184				766	04/25/2036	3.C FM
..466247-YH-0	JPMMT 2005-A8 1A2 JPMMT 2005-A8 1A1 3.919% 11/25/35		06/01/2023	Paydown		15,112	15,112	11,934	11,961		3,151		3,151		15,112				268	11/25/2035	1.A FM
..466247-ZY-2	JPMMT 2005-S3 1A9 JPMMT 2005-S3 1A11 6.000% 01/25/36		05/01/2023	Paydown			22,815	18,725	13,815		(13,815)		(13,815)						428	01/25/2036	3.C FM
..466278-AB-4	JPALT 2007-A2 11A2 JPALT 2007-A2 11A2 5.864% 06/25/37		06/26/2023	Paydown			(27)												4	06/25/2037	6. *
..466278-BR-8	JPALT 2007-A2 11A2 JPALT 2007-A2 4A1 4.097% 05/25/37		06/01/2023	Paydown		16,467	16,467	13,620	13,978		2,935	446	2,489		16,467				249	05/25/2037	1.A FM
..46627M-AP-2	JPALT 2006-A4 A7 JPALT 2005-S1 2A4 5.500% 12/25/35		06/01/2023	Paydown		1,263	3,073	2,877	2,632		(1,369)		(1,369)		1,263				77	12/25/2035	3.B FM
..46627M-AS-6	JPALT 2006-A4 A7 JPALT 2005-S1 2A7 5.500% 12/25/35		06/01/2023	Paydown		3,256	7,923	7,418	6,785		(3,529)		(3,529)		3,256				198	12/25/2035	3.B FM
..46627M-CS-4	JPALT 2006-A4 A7 JPALT 2006-A1 1A1 5.610% 03/25/36		06/26/2023	Paydown		610,127	610,127	578,584	568,533		41,595		41,595		610,127				10,362	03/25/2036	1.A FM
..46627M-CU-9	JPALT 2006-A4 A7 JPALT 2006-A1 2A1 4.125% 03/25/36		06/01/2023	Paydown		312,092	(64,604)	(60,862)	(60,962)		373,054		373,054		312,092				10,825	03/25/2036	1.A FM
..46627M-CZ-8	JPALT 2006-A4 A7 JPALT 2006-A1 3A2 4.008% 03/25/36		06/01/2023	Paydown		68,332	(758,716)	(227,615)			295,946		295,946		68,332				5,686	03/25/2036	1.A FM
..46627M-DY-0	JPALT 2006-S1 3A3 JPALT 2006-S1 1A2 5.500% 03/25/36		06/01/2023	Paydown		9,401	50,382	36,072	34,873		(25,471)		(25,471)		9,401				1,361	03/25/2036	4.C FM
..46627M-ER-4	JPALT 2006-S1 3A3 JPALT 2006-S1 1A19 6.500% 03/25/36		06/01/2023	Paydown		4,340	4,341	3,523	2,635		1,706		1,706		4,340				120	03/25/2036	1.A FM
..46627M-FU-6	JPALT 2006-S1 3A3 JPALT 2006-S1 3A3 6.030% 03/25/36		04/01/2023	Paydown		5,772	6,511	5,901	6,495		(722)		(722)		5,772				104	03/25/2036	2.A FM
..46627M-FU-6	JPALT 2006-S1 3A3 JPALT 2006-S1 3A3 6.030% 03/25/36		06/01/2023	Paydown		13,356	13,483	12,219	13,449		(93)		(93)		13,356				308	03/25/2036	2.B FM
..46627M-FV-4	JPALT 2006-S1 3A3 JPALT 2006-S1 3A4 6.180% 03/25/36		06/01/2023	Paydown			6,169	5,324	4,633		(5,324)		(5,324)						94	03/25/2036	1.A FM
..466287-AR-0	JPALT 2007-A1 3A1 JPALT 2007-A1 3A1 3.978% 03/25/37		06/01/2023	Paydown		25,507	25,507	22,662	29,888		(4,381)		(4,381)		25,507				412	03/25/2037	1.A FM
..46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 4.221% 10/25/36		06/24/2023	Paydown		(4,881)	(4,881)	(3,026)			(1,855)		(1,855)		(4,881)				(153)	10/25/2036	1.A FM
..46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 4.221% 10/25/36		06/01/2023	Paydown		121,889	302,158	187,338			(65,449)		(65,449)		121,889				(3,966)	10/25/2036	1.A FM
..46628B-CC-2	JPMMT 2006-A6 3A1 JPMMT 2006-A6 4A1 4.380% 10/25/36		05/17/2023	Paydown		36,930	36,930	31,217	31,975		6,128	1,173	4,955		36,930				630	10/25/2036	2.A FM
..46628B-CC-2	JPMMT 2006-A6 3A1 JPMMT 2006-A6 4A1 4.380% 10/25/36		06/01/2023	Paydown		42,606	42,606	36,015	36,890		7,069	1,353	5,716		42,606				894	10/25/2036	2.C FM
..46628G-AL-3	JPALT 2006-A4 A7 JPALT 2006-A2 3A1 3.759% 05/25/36		05/01/2023	Paydown		1,157	1,157	929	772		385		385		1,157				15	05/25/2036	1.A FM
..46628G-AL-3	JPALT 2006-A4 A7 JPALT 2006-A2 3A1 3.759% 05/25/36		05/01/2023	Paydown		116	116	96	80		36		36		116				2	05/25/2036	2.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46628G-AL-3	JPALT 2006-A4 A7 JPALT 2006-A2 3A1 3.759% 05/25/36		04/01/2023	Paydown		36	36	30	25		11		11		36					05/25/2036	2.B FM
..46628G-AL-3	JPALT 2006-A4 A7 JPALT 2006-A2 3A1 3.759% 05/25/36		05/01/2023	Paydown		6,523	6,523	5,122	4,685		1,837		1,837		6,523				91	05/25/2036	3.B FM
..46628G-AL-3	JPALT 2006-A4 A7 JPALT 2006-A2 3A1 3.759% 05/25/36		04/01/2023	Paydown		2,043	2,043	1,605	1,468		576		576		2,043				22	05/25/2036	3.C FM
..46628K-AE-0	JPMMT 2006-A3 4A2 JPMMT 2006-A3 2A3 3.852% 05/25/36		06/01/2023	Paydown		7,852	7,852	6,814	6,814		1,038		1,038		7,852				125	05/25/2036	1.A FM
..46628K-AH-3	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A2 3.939% 05/25/36		06/01/2023	Paydown		74,033	74,033	66,305	66,510		7,523		7,523		74,033				1,216	05/25/2036	1.A FM
..46628K-AH-3	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A2 3.939% 05/25/36		05/01/2023	Paydown		8,098	8,098	7,635	7,655		443		443		8,098				119	05/25/2036	3.A FM
..46628K-AH-3	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A2 3.939% 05/25/36		06/01/2023	Paydown		6,581	6,581	6,205	6,221		360		360		6,581				122	05/25/2036	3.B FM
..46628K-AJ-9	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A3 3.939% 05/25/36		06/01/2023	Paydown		66,963	66,963	55,486	55,486		11,477		11,477		66,963				1,100	05/25/2036	1.A FM
..46628L-AF-5	JPMMT 2006-A4 2A1 JPMMT 2006-A4 2A1 4.335% 06/25/36		06/01/2023	Paydown		47,163	47,163	35,373			11,790		11,790		47,163				558	06/25/2036	1.A FM
..46629A-AK-7	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A10 6.500% 08/25/36		06/01/2023	Paydown			1,124	921	488		(488)		(488)						17	08/25/2036	1.A FM
..46629A-AL-5	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A11 6.500% 08/25/36		06/01/2023	Paydown			638	294	281		(281)		(281)						9	08/25/2036	1.A FM
..46629C-AA-5	JPMMT 2006-A5 3A1 JPMMT 2006-A5 1A1 4.215% 08/25/36		06/01/2023	Paydown		5,445	5,445	3,311	3,216		2,229		2,229		5,445				94	08/25/2036	1.A FM
..46629C-AE-7	JPMMT 2006-A5 3A1 JPMMT 2006-A5 2A4 4.312% 08/25/36		06/01/2023	Paydown		37,916	37,916	30,067	30,173		7,743		7,743		37,916				672	08/25/2036	1.A FM
..46629C-AR-8	JPMMT 2006-A5 3A1 JPMMT 2006-A5 5A1 4.633% 08/25/36		06/01/2023	Paydown		137,961	137,961	123,199	123,199		14,762		14,762		137,961				2,331	08/25/2036	3.A FM
..46629D-AH-8	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A1R 3.899% 01/25/37		06/01/2023	Paydown		50,849	51,060	49,768	49,768		1,081		1,081		50,849				928	01/25/2037	4.B FM
..46629D-AR-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A4 3.899% 01/25/37		06/01/2023	Paydown		74,160	74,467	64,305	64,305		9,855		9,855		74,160				1,353	01/25/2037	1.A FM
..46629D-AR-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A4 3.899% 01/25/37		06/01/2023	Paydown		47,693	47,891	46,684	46,684		1,009		1,009		47,693				870	01/25/2037	4.B FM
..46629D-BJ-3	JPMMT 2006-A7 4A1 JPMMT 2006-A7 3A3M 4.363% 01/25/37		06/01/2023	Paydown		26,845	26,846	22,947	23,163		3,682		3,682		26,845				502	01/25/2037	1.A FM
..46629D-BM-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 4A1 3.850% 01/25/37		06/01/2023	Paydown		42,838	42,838	34,302			8,537		8,537		42,838				364	01/25/2037	1.A FM
..46629E-AG-8	JPALT 2006-A4 A7 JPALT 2006-A4 A7 3.919% 09/25/36		05/01/2023	Paydown		7,731	8,177	6,817	6,817		914		914		7,731				108	09/25/2036	1.A FM
..46629E-AG-8	JPALT 2006-A4 A7 JPALT 2006-A4 A7 3.919% 09/25/36		05/23/2023	ALRE - TDF Trust AAM		1,200,913	1,433,186	1,194,675	1,194,675		4,395		4,395		1,199,070		1,843	1,843	24,231	09/25/2036	1.A FM
..46629Q-AE-6	JPMAC 2006-CH2 AF4 JPMAC 2006-CH2 AF4 5.763% 10/25/36		06/01/2023	Paydown		115,647	115,647	74,165	73,015		42,633		42,633		115,647				1,572	10/25/2036	1.A FM
..466309-AC-5	JPALT 2006-A4 A7 JPALT 2008-R4 2A1 5.704% 06/27/37		06/27/2023	Paydown		26,596	26,596	19,749			6,847		6,847		26,596				361	06/27/2037	1.A FM
..46630G-AT-2	JPMMT 2007-A1 5A6 JPMMT 2007-A1 5A3 4.069% 07/25/35		06/01/2023	Paydown		7,413	7,413	6,922	7,311		102		102		7,413				134	07/25/2035	1.A FM
..46630G-BB-0	JPMMT 2007-A1 5A6 JPMMT 2007-A1 7A1 4.433% 07/25/35		06/01/2023	Paydown		92,433	92,433	81,958	83,519		8,914		8,914		92,433				1,685	07/25/2035	1.A FM
..46630G-BD-6	JPMMT 2007-A1 5A6 JPMMT 2007-A1 7A3 4.433% 07/25/35		06/01/2023	Paydown		86,795	86,795	76,958	78,424		8,371		8,371		86,795				1,582	07/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46630K-AC-0	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF3 6.174% 05/25/35		06/01/2023	Paydown		33,714	33,714	23,253			10,461		10,461		33,714				323	05/25/2035	1.A FM
..46630K-AF-3	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF6 4.262% 03/25/47		06/01/2023	Paydown		7,932	7,932	5,969	5,054		2,878		2,878		7,932				114	03/25/2047	1.A FM
..46630L-AG-9	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 AF6 4.581% 11/25/36		06/01/2023	Paydown		2,154	2,154	2,149	2,148		7		7		2,154				42	11/25/2036	1.A FM
..46630M-AG-7	JPMAC 2007-CH2 AF4 JPMAC 2007-CH2 AF6 4.456% 01/25/37		06/01/2023	Paydown		3,187	3,187	1,542			1,645		1,645		3,187				16	01/25/2037	1.A FM
..46630P-AG-0	JPMMT 2007-A2 4A2 JPMMT 2007-A2 2A3 4.346% 04/25/37		06/01/2023	Paydown		74,765	74,765	57,606	57,422		17,343		17,343		74,765				1,102	04/25/2037	1.A FM
..46630P-BB-0	JPMMT 2007-A2 4A2 JPMMT 2007-A2 4A2 3.868% 04/25/37		05/01/2023	Paydown		12,020	12,020	10,478	9,671		2,348		2,348		12,020				324	04/25/2037	1.A FM
..46630P-BB-0	JPMMT 2007-A2 4A2 JPMMT 2007-A2 4A2 3.868% 04/25/37		05/23/2023	ALRE - TDF Trust AAM ...		397,790	498,837	434,858	401,384		(2,209)		(2,209)		399,175		(1,385)	(1,385)	16,225	04/25/2037	1.A FM
..46630U-AC-8	JPMMT 2007-A3 B2 JPMMT 2007-A3 2A1 4.258% 05/25/37		06/01/2023	Paydown		9,367	9,367	7,827	7,939		1,428		1,428		9,367				158	05/25/2037	1.A FM
..46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4 5.750% 06/25/37		06/24/2023	Paydown			35	7			(7)		(7)							06/25/2037	1.A Z
..46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4 5.750% 06/25/37		06/25/2023	Paydown		355,044	53,345	10,536			344,508		344,508		355,044				7,625	06/25/2037	1.A Z
..46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1 4.163% 06/25/37		06/01/2023	Paydown		137,258	137,258	128,810	128,810		8,448		8,448		137,258				1,793	06/25/2037	3.B FM
..46631N-DT-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A90 7.000% 08/25/37		06/01/2023	Paydown		937	1,200	673			264		264		937				12	08/25/2037	1.A FM
..46631N-EA-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A97 6.000% 08/25/37		06/01/2023	Paydown		10,171	13,017	7,115			3,056		3,056		10,171				112	08/25/2037	1.A FM
..46632B-AE-4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A5 2A1 2.529% 10/25/37		06/01/2023	Paydown		2,563	12,929	9,837	9,955		(7,166)	226	(7,392)		2,563				133	10/25/2037	1.A FM
..46634D-CP-1	JPMRR 2010-1 6A9 JPMRR 2010-1 6A9 6.663% 09/26/35		06/01/2023	Paydown		17,703	17,703	15,504	16,398		1,304		1,304		17,703				294	09/26/2035	1.A FM
..46634F-AJ-2	JPMRR 2010-2 1A9 JPMRR 2010-2 1A9 4.000% 06/26/37		06/01/2023	Paydown		86,521	(6,539)	(4,647)	(2,230)		88,751		88,751		86,521				2,878	06/26/2037	1.A FM
..46634J-CR-4	JPMRR 2010-4 6A4 JPMRR 2010-4 6A4 3.826% 10/26/36		06/01/2023	Paydown		14,315	15,173	13,386	15,230		(915)		(915)		14,315				247	10/26/2036	3.A FM
..46635F-AD-4	JPMRR 2010-8 1A4 JPMRR 2010-8 1A4 4.054% 06/26/45		06/01/2023	Paydown		521,565	521,565	500,376	520,339		1,225		1,225		521,565				6,280	06/26/2045	1.A FM
..466365-AC-7	JACK 2019-1A A23 JACK 2019-1A A23 4.970% 08/25/49		05/25/2023	Paydown		32,500	32,500	32,664	32,633		(133)		(133)		32,500				808	08/25/2049	2.B FE
..46636K-BL-3	JP MORGAN REREMIC JPMRR_11-2 JPMRR 2011-2 3A11 4.672% 03/26/36		06/01/2023	Paydown		36,828	43,197	35,675	36,425		402		402		36,828				854	03/26/2036	1.A FM
..46637D-AB-1	JPMRR 2012-1 1A2 JPMRR 2012-1 1A2 3.925% 06/26/35		06/01/2023	Paydown		27,345	27,345	24,938	25,214		2,130		2,130		27,345				366	06/26/2035	1.A FM
..46637D-AD-7	JPMRR 2012-1 1A2 JPMRR 2012-1 2A2 3.884% 05/26/47		06/01/2023	Paydown		114,756	115,256	99,433	102,004		12,752		12,752		114,756				1,616	05/26/2047	1.A FM
..46637J-BD-3	JPMRR 2012-2 6A6 JPMRR 2012-2 3A8 3.825% 10/26/36		06/01/2023	Paydown		48,374	52,058	50,630	50,630		(2,256)		(2,256)		48,374				910	10/26/2036	1.A FM
..46637J-BZ-4	JPMRR 2012-2 6A6 JPMRR 2012-2 5A8 4.006% 11/21/35		06/01/2023	Paydown		19,267	20,128	15,546	19,292		(24)		(24)		19,267				316	11/21/2035	1.A FM
..46637J-CH-3	JPMRR 2012-2 6A6 JPMRR 2012-2 6A6 5.356% 06/21/36		05/20/2023	Paydown		198,908	198,908	159,188	195,450		3,458		3,458		198,908				3,492	06/21/2036	1.A FM
..46637J-CH-3	JPMRR 2012-2 6A6 JPMRR 2012-2 6A6 5.356% 06/21/36		06/20/2023	Paydown		41,069	41,069	32,868	40,356		714		714		41,069				1,051	06/21/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46639Y-AQ-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 A5 2.960% 04/15/46		05/01/2023	Paydown		4,661,856	4,661,856	4,801,674	4,661,856						4,661,856				47,732	04/15/2046	1.A
..46639Y-AU-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 AS 3.216% 04/15/46		06/01/2023	Paydown		2,793,877	2,793,877	2,877,682	2,793,877						2,793,877				38,099	04/15/2046	1.A
..46640J-AX-5	JPMCC 2013-C13 E JPMCC 2013-C13 C 4.036% 01/15/46		06/01/2023	Paydown		181,410	181,410	179,524					1,886		181,410				2,533	01/15/2046	1.A
..46641T-CA-0	JP MORGAN REREMIC JPMRR_14-1 JPMRR 2014-1 9A9 4.463% 12/26/35		06/25/2023	Paydown		219,087	219,087	166,188	162,831				56,255		219,087				3,619	12/26/2035	1.A FM
..46644A-BH-4	JPMBB 2015-C27 XA JPMBB 2015-C27 XA 1.139% 02/15/48		06/01/2023	Paydown				8,028	5,158			(5,158)	(5,158)						1,220	02/15/2048	1.A FE
..46647P-AP-1	JPMORGAN CHASE Senior Unsecured 6.003% 04/23/24		04/23/2023	Call 100.0000		15,000,000	15,000,000	14,903,900	14,907,601		22,179		22,179		14,929,780		70,220	70,220	266,925	04/23/2024	1.E FE
..46647P-DR-4	JPMORGAN CHASE Senior Unsecured 5.350% 06/01/34		05/30/2023	Various		4,511,900	4,500,000	4,500,000							4,500,000		11,900	11,900		06/01/2034	1.E FE
..46651T-AA-9	HENDR 2018-1A A HENDR 2018-1A A 3.740% 10/17/72		06/15/2023	Paydown		328,465	328,465	328,202	328,243		223		223		328,465				4,878	10/17/2072	1.A FE
..46651T-AB-7	HENDR 2018-1A A HENDR 2018-1A B 4.700% 10/15/74		06/15/2023	Paydown		21,740	21,740	21,740	21,740						21,740				406	10/15/2074	2.B FE
..46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45		06/15/2023	Redemption 100.0000		171,113	171,113	175,604	174,896		(3,783)		(3,783)		171,113				3,162	12/15/2045	1.E
..46670*-AA-0	HENDR 2013-1A A J.G. Wentworth XLVIII, LLC 3.125% 10/15/77		06/15/2023	Paydown		71,973	71,973	71,973	71,973						71,973				910	10/15/2077	1.F PL
..46672@-AA-6	RWJ BARNABAS P/T CERTS 3.641% 02/15/53		04/15/2023	Redemption 100.0000		70,592	70,592	72,709	72,615		(2,024)		(2,024)		70,592				750	02/15/2053	1.D Z
..46672@-AA-6	RWJ BARNABAS P/T CERTS 3.641% 02/15/53		06/15/2023	Redemption 100.0000		71,040	71,040	73,171	73,076		(2,036)		(2,036)		71,040				1,186	02/15/2053	1.D
..46673#-AA-3	RWJ BARNABAS PT CERTS 3.056% 12/15/46		04/15/2023	Redemption 100.0000		22,757	22,757	23,440	23,411		(654)		(654)		22,757				232	12/15/2046	1.D Z
..46673#-AA-3	RWJ BARNABAS PT CERTS 3.056% 12/15/46		06/15/2023	Redemption 100.0000		45,689	45,689	47,060	47,002		(1,313)		(1,313)		45,689				640	12/15/2046	1.D
..46673*-AA-7	JRD HOLDINGS SECD TR 2021-2 P/T CERTS 3.214% 12/15/41		06/15/2023	Redemption 100.0000		33,651	33,651	33,651	33,651						33,651				451	12/15/2041	2.B
..46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS SER 19-A 3.980% 01/15/50		04/15/2023	Various		42,871	42,871	43,088	38,936		(208)		(208)		42,871				517	01/15/2050	1.G Z
..46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS SER 19-A 3.980% 01/15/50		06/15/2023	Various		86,170	86,170	86,606	78,260		(419)		(419)		86,170				1,467	01/15/2050	1.G
..469814-AA-5	JACOBS ENGIN GRP Senior Unsecured 5.900% 03/01/33		06/14/2023	Bank of America		18,667,510	19,000,000	18,852,304			3,806		3,806		18,856,110		(188,600)	(188,600)	349,575	03/01/2033	2.C FE
..47233A-AP-2	JMAC 2009-R7 11A2 JMAC 2009-R7 7A2 4.754% 11/26/35		06/01/2023	Paydown		3,778	3,794	3,306	2,998		780		780		3,778				112	11/26/2035	2.B FM
..47233A-AP-2	JMAC 2009-R7 11A2 JMAC 2009-R7 7A2 4.754% 11/26/35		05/01/2023	Paydown		2,359	3,431	2,990	2,711		(352)		(352)		2,359				88	11/26/2035	2.C FM
..47233A-AP-2	JMAC 2009-R7 11A2 JMAC 2009-R7 7A2 4.754% 11/26/35		04/01/2023	Paydown		3,694	3,695	3,220	2,920		774		774		3,694				80	11/26/2035	3.A FM
..47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		06/15/2023	Redemption 100.0000		34,644	34,644	34,975	34,927		(284)		(284)		34,644				700	10/15/2045	1.D
..47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42		06/15/2023	Redemption 100.0000		59,895	59,895	60,496	60,337		(443)		(443)		59,895				1,101	09/15/2042	1.D
..47760Q-AB-9	JIMMY 2017-1A A2II JIMMY 2017-1A A2II 4.846% 07/30/47		04/30/2023	Paydown		97,500	97,500	97,500	97,500						97,500				2,362	07/30/2047	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..48239@-AD-2	WALGREEN CO P/T CERTS 07-C 6.300% 06/15/32		06/15/2023	Redemption 100.0000		31,473	31,473	31,473	31,473						31,473				827	06/15/2032	2.B
..48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32		06/15/2023	Redemption 100.0000		124,833	124,833	124,833	124,833						124,833				3,290	10/15/2032	1.F
..48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		06/15/2023	Redemption 100.0000		142,076	142,076	142,076	142,076						142,076				4,129	06/15/2034	1.F
..48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34		06/10/2023	Redemption 100.0000		90,500	90,500	90,500	90,500						90,500				3,114	03/10/2034	1.F
..48239@-AL-4	WALGREEN CO P/T CERTS 09-B 6.620% 08/15/33		06/15/2023	Redemption 100.0000		30,503	30,503	30,503	30,503						30,503				842	08/15/2033	2.B
..48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		06/15/2023	Redemption 100.0000		28,998	28,998	28,998	28,998						28,998				907	06/15/2034	1.F
..48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		06/15/2023	Redemption 100.0000		4,055	4,055	4,055	4,055						4,055				53	12/31/2035	2.B PL
..485170-AQ-7	KANSAS CITY SOUT Senior Unsecured 4.300% 05/15/43		04/20/2023	Taxable Exchange		4,332,463	5,000,000	5,003,383	5,003,097		(30)		(30)		5,003,067		(670,604)	(670,604)	97,569	05/15/2043	2.B FE
..485260-B@-1	KANSAS GAS & EL 1ST MTG 6.150% 05/15/23		05/15/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				307,500	05/15/2023	1.F FE
..486606-J@-6	KAYNE ANDERSON MLP/MIDSTREAM I SR NTS SER FF 3.570% 04/16/23		04/16/2023	Maturity		619,233	619,233	619,233	619,233						619,233				7,246	04/16/2023	1.A FE
..50200X-AA-8	LCSS 2018-A A LCSS 2018-A A 4.700% 12/15/62		06/15/2023	Paydown		204,684	204,684	207,999	207,947		(3,264)		(3,264)		204,684				3,677	12/15/2062	1.A FE
..50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS 3.360% 06/30/45		06/30/2023	Redemption 100.0000		240,772	240,772	240,772	240,772						240,772				4,045	06/30/2045	2.A PL
..50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS 3.750% 11/15/35		06/15/2023	Redemption 100.0000		215,664	215,664	215,664	215,664						215,664				3,371	11/15/2035	1.G
..513075-BT-7	LAMAR MEDIA CORP Senior Unsecured 4.000% 02/15/30		05/22/2023	ALRE - MSPL Trust AAM - AFS		1,327,881	1,500,000	1,320,469			3,135		3,135		1,323,604		4,277	4,277	26,167	02/15/2030	3.B FE
..52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		06/24/2023	Paydown		(436)	(436)	(192)			(244)		(244)		(436)					12/25/2035	1.A FM
..52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		06/25/2023	Paydown		7,820	7,820	3,441			4,379		4,379		7,820				73	12/25/2035	1.A FM
..52520M-CB-7	LMT 2005-2 3A1 LMT 2005-2 3A4 5.500% 12/25/35		06/01/2023	Paydown		21,154	21,154	17,457	12,528		8,626		8,626		21,154				399	12/25/2035	1.A FM
..52520M-DS-9	LMT 2005-3 4A1 LMT 2005-3 1A6 5.500% 01/25/36		06/25/2023	Paydown		909	909	318			591		591		909				16	01/25/2036	1.A Z
..52520M-EK-5	LMT 2005-3 4A1 LMT 2005-3 4A1 5.038% 01/25/36		06/01/2023	Paydown		678	678	481			197		197		678				8	01/25/2036	1.A Z
..52520Q-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2 5.800% 11/25/36		06/24/2023	Paydown			(64)	(29)			29		29							11/25/2036	1.A FM
..52520Q-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2 5.800% 11/25/36		06/24/2023	Paydown			(7)	(3)			3		3							11/25/2036	1.A Z
..52520Q-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2 5.800% 11/25/36		06/25/2023	Paydown			192	86			(86)		(86)						2	11/25/2036	1.A FM
..52520S-AH-3	LMT 2006-8 3A1 LMT 2006-8 3A1 5.500% 12/25/36		05/25/2023	Paydown			253	13			(13)		(13)						1	12/25/2036	1.A FM
..52520T-AS-7	LMT 2006-5 1A1 LMT 2006-5 2A1 5.500% 09/25/36		06/25/2023	Paydown			(293)	(21)			21		21						3	09/25/2036	1.A FM
..52521F-AT-4	LMT 2007-1 3A1 LMT 2007-1 3A1 5.400% 02/25/37		05/25/2023	Paydown			(340)	(14)			14		14						2	02/25/2037	1.A FM
..52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620% 01/25/37		06/24/2023	Paydown				(1)			1		1							01/25/2037	1.A Z

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620%																				
52521H-BF-9	01/25/37		06/24/2023	Paydown																01/25/2037	6. Z
	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620%																				
52521H-BF-9	01/25/37		06/25/2023	Paydown				68			(68)		(68)						11	01/25/2037	6. FE
	LXS 2005-3 3A3B LXS 2005-3 3A3B 4.896%																				
525221-AV-9	09/25/35		05/01/2023	Paydown		184,895	183,177	160,614	157,391		27,504		27,504		184,895				5,289	09/25/2035	1.A FM
	LXS 2005-3 3A3B LXS 2005-3 3A3B 4.896%																				
525221-AV-9	09/25/35		05/23/2023	ALRE - TDF Trust AAM		5,378,056	6,199,033	5,435,471	5,326,407		35,565		35,565		5,361,972		16,083	16,083	192,603	09/25/2035	1.A FM
	LXS 2005-6 M2 LXS 2005-6 3A3A 5.760%																				
525221-DJ-3	11/25/35		06/01/2023	Paydown		136,045	136,045	82,373	67,521		68,524		68,524		136,045				1,216	11/25/2035	1.A FM
	LXS 2005-8 2A4A LXS 2005-8 2A4A 6.190%																				
525221-EE-3	12/25/35		06/01/2023	Paydown		1,026	1,028	761			265		265		1,026				13	12/25/2035	1.A FM
	LXS 2005-8 2A4A LXS 2005-8 2A4A 6.190%																				
525221-EE-3	12/25/35		04/01/2023	Paydown			208	154			(154)		(154)						1	12/25/2035	1.A FM
	LXS 2005-7N 3A1 LXS 2005-7N 1A1B 5.750%																				
525221-EN-3	12/25/35		06/26/2023	Paydown		169,858	169,858	111,257	155,240		14,618		14,618		169,858				2,628	12/25/2035	4.C FM
	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.054%																				
525221-GC-5	01/25/36		06/24/2023	Paydown		(3,645)	(3,645)	(2,770)			(875)		(875)		(3,645)					01/25/2036	1.A FM
	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.054%																				
525221-GC-5	01/25/36		06/01/2023	Paydown		13,412	13,412	10,193			3,219		3,219		13,412				122	01/25/2036	1.A FM
	LXS 2006-2N 1A1 LXS 2006-2N 1A1 5.670%																				
525221-HA-8	02/25/46		06/26/2023	Paydown		221,867	221,867	215,432	216,744		5,123		5,123		221,867				3,374	02/25/2046	1.A FM
	LXS 2006-14N 1A1B LXS 2006-14N 1A1B 5.570%																				
52522C-AB-9	09/25/46		05/25/2023	Paydown		241,218	241,218	240,658			561		561		241,218				778	09/25/2046	1.A FM
	LXS 2006-14N 1A1B LXS 2006-14N 1A1B 5.570%																				
52522C-AB-9	09/25/46		06/26/2023	Paydown		20,808	20,808	20,760			48		48		20,808				184	09/25/2046	1.C FM
	LXS 2006-14N 1A1B LXS 2006-14N 3A2 5.390%																				
52522C-AG-8	08/25/36		06/26/2023	Paydown		6,239	6,239	5,101	6,140		100		100		6,239				118	08/25/2036	1.A FM
	LMT 2007-10 3A8 LMT 2007-10 3A8 6.500%																				
52522Q-AU-6	12/25/37		06/24/2023	Paydown				(72)			72		72						1	12/25/2037	1.A Z
	LXS 2007-10H 2A2 LXS 2007-10H 2A1 5.470%																				
525237-AR-4	07/25/37		06/24/2023	Paydown		(13,820)	(13,820)	(9,536)			(4,284)		(4,284)		(13,820)					07/25/2037	1.A FM
	LXS 2007-10H 2A2 LXS 2007-10H 2A1 5.470%																				
525237-AR-4	07/25/37		06/24/2023	Paydown		(12,533)	(12,533)	(8,648)			(3,885)		(3,885)		(12,533)					07/25/2037	1.A Z
	LXS 2007-10H 2A2 LXS 2007-10H 2A1 5.470%																				
525237-AR-4	07/25/37		06/26/2023	Paydown		87,067	87,235	60,192			26,876		26,876		87,067				701	07/25/2037	1.A FM
	LXS 2007-10H 2A2 LXS 2007-10H 2A2 7.500%																				
525237-AS-2	07/25/37		06/24/2023	Paydown		(4,454)	(4,454)	(3,541)			(913)		(913)		(4,454)				14	07/25/2037	1.A FM
	LXS 2007-10H 2A2 LXS 2007-10H 2A2 7.500%																				
525237-AS-2	07/25/37		06/24/2023	Paydown		(4,039)	(4,039)	(3,211)			(828)		(828)		(4,039)				13	07/25/2037	1.A Z
	LXS 2007-10H 2A2 LXS 2007-10H 2A2 7.500%																				
525237-AS-2	07/25/37		06/01/2023	Paydown		24,981	25,035	19,903			5,078		5,078		24,981				406	07/25/2037	1.A FM
	LXS 2006-9 A1B LXS 2006-9 A1B 5.470%																				
52523D-AB-6	05/25/46		06/26/2023	Paydown		248	198	158			90		90		248				657	05/25/2046	1.A Z
	LXS 2006-17 WF62 LXS 2006-17 WF62 6.080%																				
52523K-AL-8	11/25/36		06/01/2023	Paydown		21,713	19,926	13,849			7,864		7,864		21,713				213	11/25/2036	1.A FM
	LXS 2006-13 1A2 LXS 2006-13 1A2 5.490%																				
52523L-AB-8	09/25/36		04/25/2023	Paydown		25	25	19			6		6		25				23	09/25/2036	1.A Z
	LXS 2007-3 4M1 LXS 2007-3 1AA1 5.470%																				
525245-AA-4	03/25/37		06/26/2023	Paydown		1,919	1,919	1,808	1,833		85		85		1,919				27	03/25/2037	4.B FM
	LXS 2007-9 WF5 LXS 2007-9 WF5 6.490%																				
52524M-AX-7	04/25/37		06/01/2023	Paydown		35,068	35,068	29,457			5,611		5,611		35,068				488	04/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..52524P-AK-8	LXS 2007-6 3A4 LXS 2007-6 3A4 4.292% 05/25/37		06/01/2023	Paydown			51,923	36,866			(36,866)		(36,866)						1,885	05/25/2037	1.A F
..52524P-AZ-5	LXS 2007-6 3A4 LXS 2007-6 3A32 5.650% 05/25/37		05/25/2023	Paydown		1,467	1,467	902			565		565		1,467				21	05/25/2037	1.A FM
..52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N LXS 2007-15N 4A1 6.050% 08/25/47		06/26/2023	Paydown		76,143	76,143	50,992	60,486		15,657		15,657		76,143				1,114	08/25/2047	1.A FM
..52525B-AD-4	LXS 2007-16N AF3 LXS 2007-16N 2A2 6.850% 09/25/47		06/26/2023	Paydown		186,735	186,735	165,911	171,701		15,033		15,033		186,735				2,795	09/25/2047	1.A FM
..52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 7.150% 10/25/37		06/24/2023	Paydown		(3,272)	(3,272)	(3,109)			(164)		(164)		(3,272)				3	10/25/2037	1.A FM
..52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 7.150% 10/25/37		06/24/2023	Paydown		(2,702)	(2,702)	(2,567)			(135)		(135)		(2,702)				69	10/25/2037	1.A Z
..52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 7.150% 10/25/37		06/26/2023	Paydown		27,715	27,715	26,329			1,386		1,386		27,715				584	10/25/2037	1.A FM
..52525L-AQ-3	LXS 2007-14H A22 LXS 2007-14H A11 5.770% 07/25/47		06/26/2023	Paydown		16,847	16,958	11,786			5,062		5,062		16,847				306	07/25/2047	1.A FM
..52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 5.950% 07/25/47		06/24/2023	Paydown		(9,141)	(9,141)	(7,770)			(1,371)		(1,371)		(9,141)					07/25/2047	1.A FM
..52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 5.950% 07/25/47		06/24/2023	Paydown		(4,218)	(4,218)	(3,585)			(633)		(633)		(4,218)				66	07/25/2047	1.A Z
..52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 5.950% 07/25/47		06/26/2023	Paydown		70,536	70,536	59,956			10,580		10,580		70,536				1,029	07/25/2047	1.A FM
..52678B-AA-8	LERADO INVESTMENTS LLC SR SECD NTS 3.860% 03/31/36		06/30/2023	Redemption 100.0000		26,875	26,875	26,875	26,875						26,875				519	03/31/2036	2.B PL
..532457-CE-6	ELI LILLY & CO Senior Unsecured 5.000% 02/27/26		05/16/2023	Morgan Stanley		4,020,760	4,000,000	3,993,400			465		465		3,993,865		26,895	26,895	45,000	02/27/2026	1.F FE
..542514-BZ-6	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2002-1 M2 7.266% 05/25/32		05/25/2023	Paydown		273,553	273,553	235,061	265,641		7,912		7,912		273,553				5,803	05/25/2032	1.A FM
..542514-BZ-6	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2002-1 M2 7.266% 05/25/32		06/26/2023	Paydown		39,579	39,579	34,010	38,435		1,145		1,145		39,579				1,286	05/25/2032	1.A FM
..542514-DK-7	LBMLT 2003-1 M2 LBMLT 2003-1 M2 8.225% 03/25/33		06/26/2023	Paydown		42,452	42,452	41,233	35,046		80		80		42,452				578	03/25/2033	1.A FM
..542514-DU-5	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-2 M1 6.380% 06/25/33		06/26/2023	Paydown		65,114	65,114	58,068	62,092		3,022		3,022		65,114				1,385	06/25/2033	1.A FM
..542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 6.125% 10/25/34		06/26/2023	Paydown		7,138	7,138	6,858	7,090		48		48		7,138				129	10/25/2034	1.A FM
..542514-SE-5	LBMLT 2006-WL2 M1 LBMLT 2006-WL2 M1 5.735% 01/25/36		06/26/2023	Paydown			(9,937)	(2,546)			2,546		2,546						4	01/25/2036	1.A FM
..542514-SX-3	LBMLT 2006-WL3 M1 LBMLT 2006-WL3 M1 5.735% 01/25/36		05/25/2023	Paydown			(12)	(14)			14		14							01/25/2036	6. FM
..550279-AA-1	LUM 2005-1 M1 LUM 2005-1 A1 5.670% 11/25/35		06/26/2023	Paydown		110,544	110,544	106,553	105,589		4,955		4,955		110,544				2,198	11/25/2035	1.A FM
..55027B-AA-6	LUMINENT MORTGAGE TRUST LUM_06 LUM 2006-4 A1A 5.530% 05/25/46		06/26/2023	Paydown		63,478	63,478	52,787	54,330		9,148		9,148		63,478				1,014	05/25/2046	1.A FM
..55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.490% 10/25/46		06/24/2023	Paydown		(1,507)	(1,507)	(1,417)			(90)		(90)		(1,507)					10/25/2046	2.C FM
..55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.490% 10/25/46		06/24/2023	Paydown		(496)	(496)	(466)			(30)		(30)		(496)				7	10/25/2046	2.C Z
..55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.490% 10/25/46		06/26/2023	Paydown		14,229	12,949	12,172			2,057		2,057		14,229				220	10/25/2046	2.C FM
..55027Y-AD-0	LUM 2006-6 A2A LUM 2006-6 A1 5.550% 10/25/46		06/26/2023	Paydown		15,293	15,293	13,498	14,247		1,046		1,046		15,293				216	10/25/2046	1.A FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	LUNRR 2020-1A A LUNRR 2020-1A A 3.376%																				
55037L-AA-2	02/15/45		06/15/2023	Paydown		73,051	73,051	73,050	73,259		(209)		(209)		73,051				1,108	02/15/2045	2.B FE
	LUNRR 2020-1A A LUNRR 2020-1A B 4.335%																				
55037L-AB-0	02/15/45		06/15/2023	Paydown		11,531	11,531	11,531	11,521		10		10		11,531				250	02/15/2045	3.B FE
	MASTR 2004-1 30PO MASTR 2004-1 30PO 0.000%																				
55265K-6X-2	02/25/34		06/01/2023	Paydown		99	99	60			39		39		99					02/25/2034	1.A FM
	MFRA 2020-NQM1 A1 MFRA 2020-NQM1 A1 1.479%																				
552754-AA-1	03/25/65		06/01/2023	Paydown		3,037	3,037	2,703	2,725		312		312		3,037				7	03/25/2065	1.A FE
	MABS 2006-NC2 A1 MABS 2006-NC2 A1 5.410%																				
55275B-AA-5	08/25/36		06/26/2023	Paydown		11,738	11,738	6,625	6,487		5,251		5,251		11,738				102	08/25/2036	1.A FM
	MAS GEORGIA LFG SECD NTS SER 15 5.000%			Redemption 100.0000																	
55280M-AA-4	12/01/35		06/01/2023			301,678	301,678	301,678	301,678						301,678				7,542	12/01/2035	3.C PL
55336V-BW-9	MPLX LP Senior Unsecured 5.650% 03/01/53		05/30/2023	US Bancorp Investment		1,815,760	2,000,000	1,990,720			86		86		1,990,806		(175,046)	(175,046)	35,156	03/01/2053	2.B FE
				Redemption 100.0000																	
55360#-AA-2	WALGREEN CO SECURED 5.760% 03/15/31		06/15/2023			49,294	49,294	49,294	49,294						49,294				1,184	03/15/2031	2.B
	WARNERMEDIA HLDG Senior Unsecured 3.428%																				
55903V-AC-7	03/15/24		05/01/2023	Tax Free Exchange		1,958,693	2,000,000	1,937,480	1,943,331		15,363		15,363		1,958,693				43,040	03/15/2024	2.C FE
	WARNERMEDIA HLDG Senior Unsecured 3.638%																				
55903V-AE-3	03/15/25		05/01/2023	Tax Free Exchange		3,907,649	4,000,000	3,875,960	3,892,078		15,571		15,571		3,907,649				91,354	03/15/2025	2.C FE
	WARNERMEDIA HLDG Senior Unsecured 3.755%																				
55903V-AG-8	03/15/27		05/01/2023	Tax Free Exchange		9,685,899	10,300,000	9,681,073			4,826		4,826		9,685,899				49,420	03/15/2027	2.C FE
	WARNERMEDIA HLDG Senior Unsecured 5.050%																				
55903V-AN-3	03/15/42		05/01/2023	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				95,108	03/15/2042	2.C FE
	MALT 2006-2 2A1 MALT 2006-2 2A1 5.550%																				
576434-2H-6	03/25/36		06/25/2023	Paydown		2	500	40			(38)		(38)		2				5	03/25/2036	6. FE
	MALT 2004-6 7A1 MALT 2004-6 7A1 6.000%																				
576434-SK-1	07/25/34		06/01/2023	Paydown		25,554	25,554	25,906	25,865		(311)		(311)		25,554				635	07/25/2034	1.A FM
	MALT 2006-1 A2 MALT 2006-1 A2 5.850%																				
576434-Y4-0	02/25/36		06/24/2023	Paydown		(16,946)	(16,965)	(5,768)			(11,178)		(11,178)		(16,946)					02/25/2036	1.A FM
	MALT 2006-1 A2 MALT 2006-1 A2 5.850%																				
576434-Y4-0	02/25/36		06/24/2023	Paydown		(560)	(565)	(192)			(368)		(368)		(560)				8	02/25/2036	1.A Z
	MALT 2006-1 A2 MALT 2006-1 A2 5.850%																				
576434-Y4-0	02/25/36		06/25/2023	Paydown		58,273	58,195	19,786			38,487		38,487		58,273				1,113	02/25/2036	1.A FM
	MARP 2005-1 B4 MARP 2005-1 1A2 6.500%																				
576436-AS-8	08/25/34		06/01/2023	Paydown		1,824	1,826	1,620	1,463		361		361		1,824				59	08/25/2034	1.B FM
	MARP 2005-1 B4 MARP 2005-1 1A2 6.500%																				
576436-AS-8	08/25/34		05/01/2023	Paydown		3,065	3,067	2,722	2,459		606		606		3,065				83	08/25/2034	1.E FM
	MARP 2005-1 B4 MARP 2005-1 1A2 6.500%																				
576436-AS-8	08/25/34		04/01/2023	Paydown		1,647	1,647	1,462	1,321		326		326		1,647				36	08/25/2034	1.G FM
	MARP 2005-1 B4 MARP 2005-1 1A2 6.500%																				
576436-AS-8	08/25/34		06/01/2023	Paydown		11,560	11,569	11,376	9,561		2,000		2,000		11,560				337	08/25/2034	3.A FM
	MARP 2005-1 B4 MARP 2005-1 1A2 6.500%																				
576436-AS-8	08/25/34		04/01/2023	Paydown		3,894	3,895	3,830	3,219		675		675		3,894				84	08/25/2034	3.B FM
	MARM 2006-2 1A1 MARM 2006-2 3A1 4.035%																				
576438-AD-7	01/25/36		06/01/2023	Paydown		47,541	47,538	43,676	43,908		3,634		3,634		47,541				871	01/25/2036	1.A FM
	MABS 2006-NC1 M3 MABS 2006-NC1 M1 5.720%																				
57643L-NG-7	01/25/36		06/26/2023	Paydown		342,384	342,384	290,170	331,256		11,128		11,128		342,384				4,559	01/25/2036	1.A FM
	MASTR 2004-6 B1 MASTR 2004-6 B1 5.325%																				
57643M-DQ-4	07/25/34		06/01/2023	Paydown			5,300	1,398			(1,398)		(1,398)						82	07/25/2034	1.A FM
	MARM 2007-HF1 A2 MARM 2007-HF1 A1 5.630%																				
57645R-AA-9	05/25/37		06/26/2023	Paydown		79,953	79,953	45,139	33,813		46,140		46,140		79,953				710	05/25/2037	1.A FM
	MED 2021-MDLN D MED 2021-MDLN E 8.343%																				
58403Y-AU-0	11/15/38		05/15/2023	Paydown		57,755	57,755	56,950	57,303		452		452		57,755				1,877	11/15/2038	1.A

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..585525-FD-5	MRFC 2001-TBC1 A1 MRFC 2001-TBC1 X 0.000% 11/15/31		05/05/2023	Paydown				(2)			2		2							11/15/2031	1.A Z
..589438-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36		06/15/2023	Redemption 100.0000		46,640	46,640	47,101	46,989		(349)		(349)		46,640				801	10/15/2036	1.E
..589929-V6-2	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-D B1 6.095% 08/25/28		06/25/2023	Paydown		49,941	49,941	45,439	47,317		2,624		2,624		49,941				1,040	08/25/2028	1.A FM
..59010R-AA-2	MRLN 2016-1 A MRLN 2016-1 A 4.500% 12/15/32		06/15/2023	Paydown		553,600	553,600	534,410	548,436		5,163		5,163		553,600				11,613	12/15/2032	3.A FE
..59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 5.735% 01/25/37		06/24/2023	Paydown			4,016	2,711			(2,711)		(2,711)							01/25/2037	1.A FM
..59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 5.735% 01/25/37		06/24/2023	Paydown			84	56			(56)		(56)							01/25/2037	1.A Z
..59020U-5U-5	MLMI 2006-A1 2A1 MLMI 2006-A1 1A1 3.844% 03/25/36		06/01/2023	Paydown		6,837	9,391	7,653	6,668		169		169		6,837				154	03/25/2036	1.A FM
..59020U-5W-1	MLMI 2006-A1 2A1 MLMI 2006-A1 2A1 3.737% 03/25/36		06/01/2023	Paydown		277	277	154	154		123		123		277				5	03/25/2036	1.A FM
..59020U-L3-7	MLCC 2005-3 2A MLCC 2005-3 1A 4.119% 11/25/35		06/25/2023	Paydown		5,245	5,245	5,221	5,311		(66)		(66)		5,245				87	11/25/2035	1.A FM
..59020U-NN-1	MLCC 2004-1 B2 MLCC 2004-1 2A1 4.143% 12/25/34		06/01/2023	Paydown		356	356	349	361		(5)		(5)		356				5	12/25/2034	2.B FM
..59020U-NN-1	MLCC 2004-1 B2 MLCC 2004-1 2A1 4.143% 12/25/34		06/01/2023	Paydown		9,771	9,771	9,685	10,040		(269)		(269)		9,771				148	12/25/2034	3.A FM
..59020U-TC-9	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-A A2 5.643% 03/25/30		06/25/2023	Paydown		4,226	4,226	4,087	4,134		92		92		4,226				84	03/25/2030	1.A FM
..59020U-UJ-2	MLCC 2005-1 B2 MLCC 2005-1 1A 4.767% 04/25/35		06/01/2023	Paydown		25,149	25,149	23,880	24,020		1,129		1,129		25,149				489	04/25/2035	1.A FM
..59020U-XA-8	MLCC 2005-B A1 MLCC 2005-B B2 6.080% 07/25/30		06/25/2023	Paydown		2,166	3,570	625			1,541		1,541		2,166				48	07/25/2030	6. FE
..590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.650% 05/25/37		04/01/2023	Credit Suisse		783,813	10,113,715	783,813							783,813				11,251	05/25/2037	1.A Z
..590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.650% 05/25/37		06/24/2023	Paydown		(5,967)	(5,967)	(462)					(5,505)		(5,967)				(44)	05/25/2037	1.A FM
..590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.650% 05/25/37		04/01/2023	Paydown		2,185	2,185	169			2,016		2,016		2,185				11	05/25/2037	1.A Z
..590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.650% 05/25/37		06/26/2023	Paydown		9,711	9,711	753			8,958		8,958		9,711				96	05/25/2037	1.A FM
..59021U-AB-0	MLCC 2001-A M1 MLCC 2001-A M1 5.863% 04/15/26		06/15/2023	Paydown		7,890	7,890	7,837	7,854		36		36		7,890				187	04/15/2026	1.A FM
..59023C-AH-5	MLMI 2006-A3 3A2 MLMI 2006-A3 5A1 4.750% 05/25/36		06/01/2023	Paydown		2,997	2,997	2,791	2,860		137		137		2,997				44	05/25/2036	1.A FM
..59023N-AP-3	MLMI 2006-AF2 AF1 MLMI 2006-AF2 AF1 6.250% 10/25/36		04/01/2023	Paydown		140	155	58			82		82		140				1	10/25/2036	1.A Z
..59023Y-AH-7	MANA 2007-F1 2A7 MANA 2007-F1 2A7 6.000% 03/25/37		06/01/2023	Paydown			4,218	1,318			(1,318)		(1,318)						22	03/25/2037	1.A F
..59024B-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-OAR2 A2 5.570% 04/25/37		06/26/2023	Paydown		94,089	94,089	73,153	77,762		16,328		16,328		94,089				533	04/25/2037	1.A FM
..59024F-AD-6	MANA 2007-A2 A3B MANA 2007-A2 A3A 5.370% 03/25/37		06/26/2023	Paydown		23,687	23,687	9,086	7,860		15,826		15,826		23,687				76	03/25/2037	1.A FM
..59024F-AE-4	MANA 2007-A2 A3B MANA 2007-A2 A3B 5.550% 03/25/37		05/25/2023	Paydown		33,311	33,311	12,026	11,108		22,203		22,203		33,311				113	03/25/2037	1.A FM
..59024F-AE-4	MANA 2007-A2 A3B MANA 2007-A2 A3B 5.550% 03/25/37		06/26/2023	Paydown		3,569	3,569	1,289	1,190		2,379		2,379		3,569				15	03/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..59024K-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF2 5.750% 05/25/37		06/01/2023	Paydown		2,235	2,235	2,046	2,235						2,235				61	05/25/2037	4.C FM
..59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.630% 05/25/37		04/01/2023	Credit Suisse		3,960,676	6,713,010	3,960,676							3,960,676				7,438	05/25/2037	3.A Z
..59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.630% 05/25/37		06/24/2023	Paydown		(32,462)	(32,462)	(19,153)					(13,310)		(32,462)					05/25/2037	3.A FM
..59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.630% 05/25/37		04/01/2023	Paydown		9,073	9,073	5,353					3,720		9,073					05/25/2037	3.A Z
..59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.630% 05/25/37		06/26/2023	Paydown		58,390	58,390	34,450					23,940		58,390				580	05/25/2037	3.A FM
..59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.650% 06/25/37		04/01/2023	Credit Suisse		5,013,268	7,161,812	5,013,268							5,013,268				7,967	06/25/2037	1.A Z
..59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.650% 06/25/37		06/24/2023	Paydown		(71,325)	(71,325)	(49,927)					(21,397)		(71,325)				865	06/25/2037	1.A FM
..59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.650% 06/25/37		04/01/2023	Paydown		32,825	32,825	22,978					9,848		32,825				162	06/25/2037	1.A Z
..59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.650% 06/25/37		06/26/2023	Paydown		133,736	133,736	93,615					40,121		133,736				1,663	06/25/2037	1.A FM
..594457-C#-8	DTE GAS COMPANY 1ST MTG 08 SER C 6.440% 04/15/23		04/15/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				322,000	04/15/2023	1.F
..59562V-AM-9	MIDAMERICAN ENER Senior Unsecured 6.125% 04/01/36		06/20/2023	Various		4,196,464	4,000,000	5,947,840	5,682,509		(51,458)		(51,458)		5,631,052		(1,434,588)	(1,434,588)	177,353	04/01/2036	1.G FE
..59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		06/15/2023	Redemption 100.0000		119,295	119,295	120,488	120,338		(1,043)		(1,043)		119,295				2,039	08/15/2051	1.E
..599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		06/20/2023	Various		11,135,942	11,135,942	11,689,614	7,687,892		77,655		77,655		11,135,942				202,181	06/20/2027	2.C FE
..61690P-AK-7	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R7 5B 5.476% 12/20/46		05/22/2023	Paydown		173,205	173,205	131,861	128,453		44,752		44,752		173,205				2,740	12/20/2046	1.A FM
..61690T-AA-1	MSRR 2015-R3 3A MSRR 2015-R3 1A 7.500% 04/26/47		06/01/2023	Paydown		18,418	18,418	20,706	19,674		(1,256)		(1,256)		18,418				508	04/26/2047	1.A FM
..61690T-AC-7	MSRR 2015-R3 3A MSRR 2015-R3 2A 8.000% 04/26/47		06/01/2023	Paydown		78,114	78,114	89,056	83,843		(5,729)		(5,729)		78,114				2,286	04/26/2047	1.A FM
..61690T-AE-3	MSRR 2015-R3 3A MSRR 2015-R3 3A 7.500% 04/26/47		06/01/2023	Paydown		50,535	50,535	56,750	53,400		(2,865)		(2,865)		50,535				1,108	04/26/2047	1.A FM
..61690T-AF-0	MSRR 2015-R3 3A MSRR 2015-R3 3B 7.500% 04/26/47		06/01/2023	Paydown			(841)	(699)	(759)		759		759						17	04/26/2047	1.A FM
..61690T-AG-8	MSRR 2015-R3 3A MSRR 2015-R3 4A 8.000% 04/26/47		06/01/2023	Paydown		118,827	118,827	135,923	128,594		(9,767)		(9,767)		118,827				3,807	04/26/2047	1.A FM
..61690T-AH-6	MSRR 2015-R3 3A MSRR 2015-R3 4B 8.000% 04/26/47		06/01/2023	Paydown			6,868	5,777	5,973		(5,973)		(5,973)						183	04/26/2047	1.A FM
..61690T-AJ-2	MSRR 2015-R3 3A MSRR 2015-R3 5A 8.500% 04/26/47		06/01/2023	Paydown		17,005	17,005	19,460	18,151		(1,146)		(1,146)		17,005				617	04/26/2047	1.A FM
..61690T-AK-9	MSRR 2015-R3 3A MSRR 2015-R3 5B 8.500% 04/26/47		06/01/2023	Paydown			10	9	9		(9)		(9)							04/26/2047	2.C FM
..61690U-4T-4	MORGAN STANLEY B Senior Unsecured 4.754% 04/21/26		04/20/2023	Morgan Stanley		22,587,300	22,500,000	22,500,000							22,500,000		87,300	87,300	8,914	04/21/2026	1.D FE
..61692C-BK-3	MSC 2021-L6 XA MSC 2021-L6 XA 1.215% 06/15/54		06/01/2023	Paydown				24,482	20,811		(20,811)		(20,811)						1,688	06/15/2054	1.A FE
..61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2 6.170% 09/25/34		06/26/2023	Paydown		9,558	9,558	9,306	9,440		118		118		9,558				173	09/25/2034	1.A FM
..61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 6.035% 07/25/35		06/24/2023	Paydown			9,637	6,071			(6,071)		(6,071)							07/25/2035	1.A FM
..61744Y-AQ-1	MORGAN STANLEY Senior Unsecured 6.120% 04/24/24		04/24/2023	Various		3,340,000	3,340,000	3,323,409	3,324,891		3,415		3,415		3,328,306		11,694	11,694	62,408	04/24/2024	1.G FE

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..617451-EF-2	MSAC 2006-NC2 M2 MSAC 2006-NC2 A2D 5.730% 02/25/36		06/26/2023	Paydown		266,579	266,579	230,607	257,671		8,909		8,909		266,579				5,157	02/25/2036	1.A FM
..61746R-AB-7	MSAC 2002-HE3 M1 MSAC 2002-HE3 M1 6.800% 03/25/33		06/26/2023	Paydown		25,984	25,984	24,006	24,801		1,183		1,183		25,984				541	03/25/2033	1.A FM
..61746R-CE-9	MSAC 2003-SD1 A1 MSAC 2003-SD1 A1 6.150% 03/25/33		06/26/2023	Paydown		362	362	300			61		61		362				8	03/25/2033	1.C FE
..61747Y-EY-7	MORGAN STANLEY Senior Unsecured 6.342% 10/18/33		05/10/2023	J.P. Morgan Sec		5,393,800	5,000,000	5,000,000	5,000,000						5,000,000		393,800	393,800	179,690	10/18/2033	1.E FE
..61747Y-FD-2	MORGAN STANLEY Senior Unsecured 5.164% 04/20/29		04/20/2023	Morgan Stanley		9,030,960	9,000,000	9,000,000							9,000,000		30,960	30,960	3,873	04/20/2029	1.E FE
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 5.455% 02/25/34		04/01/2023	Paydown		3,478	3,478	3,222	3,296		182		182		3,478				52	02/25/2034	1.C FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 5.455% 02/25/34		05/01/2023	Paydown		3,431	3,431	3,179	3,251		180		180		3,431				66	02/25/2034	1.D FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 5.455% 02/25/34		06/01/2023	Paydown		3,430	3,430	3,178	3,250		180		180		3,430				82	02/25/2034	1.E FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 5.455% 02/25/34		04/01/2023	Paydown		136	136	127	129		7		7		136				2	02/25/2034	1.F FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 5.455% 02/25/34		06/01/2023	Paydown		268	268	250	255		13		13		268				6	02/25/2034	1.G FM
..61748H-KA-8	MSM 2005-4 3A1 MSM 2005-4 3A1 4.633% 08/25/35		06/01/2023	Paydown		2,901	2,901	2,616	2,618		283		283		2,901				55	08/25/2035	1.A FM
..61748H-KG-5	MSM 2005-4 3A1 MSM 2005-4 5A4 5.500% 08/25/35		06/01/2023	Paydown		3	1	1	1		2		2		3					08/25/2035	1.A FM
..61748H-KM-2	MSM 2005-4 3A1 MSM 2005-4 6A2 7.200% 08/25/35		06/25/2023	Paydown				13			(13)		(13)						1	08/25/2035	1.A Z
..61748H-NW-7	MSM 2005-7 3A1 MSM 2005-7 3A1 4.717% 11/25/35		06/01/2023	Paydown		89,572	89,572	53,855	53,946		35,626		35,626		89,572				1,762	11/25/2035	1.A FM
..61748H-NY-3	MSM 2005-7 3A1 MSM 2005-7 4A1 5.500% 11/25/35		06/01/2023	Paydown		283	409	328	292		(9)		(9)		283				11	11/25/2035	1.F FM
..61748H-NY-3	MSM 2005-7 3A1 MSM 2005-7 4A1 5.500% 11/25/35		05/01/2023	Paydown		3,194	3,194	2,559	2,281		913		913		3,194				73	11/25/2035	2.A FM
..61748H-NY-3	MSM 2005-7 3A1 MSM 2005-7 4A1 5.500% 11/25/35		04/01/2023	Paydown		1,693	1,693	1,357	1,209		484		484		1,693				31	11/25/2035	2.B FM
..61748H-QW-4	MSM 2005-9AR 1A MSM 2005-9AR 1A 5.440% 12/25/35		06/25/2023	Paydown		108,905	111,301	88,910	89,572		20,554	1,222	19,332		108,905				1,837	12/25/2035	1.A FM
..61748H-QW-4	MSM 2005-9AR 1A MSM 2005-9AR 1A 5.440% 12/25/35		06/25/2023	Paydown		167,929	171,625	139,101	140,109		29,693	1,872	27,821		167,929				2,833	12/25/2035	1.A FM
..61748H-VH-1	MSM 2006-2 5A3 MSM 2006-2 2A1 5.750% 02/25/36		06/25/2023	Paydown		14,357	14,357	13,279	14,088		268		268		14,357				317	02/25/2036	1.A FM
..61748H-VU-2	MSM 2006-2 5A3 MSM 2006-2 5A3 5.500% 02/25/36		06/01/2023	Paydown		35,623	34,895	22,797	22,363		13,260		13,260		35,623				1,026	02/25/2036	1.A FM
..61748H-WT-4	MSM 2006-3AR 1A3 MSM 2006-3AR 2A3 4.169% 03/25/36		06/01/2023	Paydown		132,851	132,868	99,890	98,602		34,250		34,250		132,851				1,801	03/25/2036	1.A FM
..61749L-AF-8	MSM 2006-8AR 3B2 MSM 2006-8AR 2A1 3.688% 06/25/36		06/01/2023	Paydown		10,205	10,205	8,362	8,362		1,843		1,843		10,205				140	06/25/2036	1.A FM
..61749M-AT-4	MSM 2006-11 3A1 MSM 2006-11 3A1 6.000% 08/25/36		06/01/2023	Paydown		10,979	10,981	8,708	8,570		2,409		2,409		10,979				275	08/25/2036	3.B FM
..61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		04/01/2023	Credit Suisse		681,963	2,841,511	681,963							681,963				499	11/25/2036	1.A Z
..61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		06/24/2023	Paydown		(2,457)	(2,457)	(590)			(1,867)		(1,867)		(2,457)					11/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		06/01/2023	Paydown		13,124	13,124	3,150			9,974		9,974		13,124				89	11/25/2036	1.A FM
..61750Y-AE-9	MSM 2006-15XS A2A MSM 2006-15XS A4A 6.700% 11/25/36		06/01/2023	Paydown		2,777	2,777	611			2,166		2,166		2,777				8	11/25/2036	1.A FM
..61752R-AH-5	MSM 2007-3XS 2A3S MSM 2007-3XS 2A2S 6.204% 01/25/47		06/01/2023	Paydown		2,965	2,965	1,194			1,771		1,771		2,965				2	01/25/2047	1.A FM
..61752R-AJ-1	MSM 2007-3XS 2A3S MSM 2007-3XS 2A3S 6.358% 01/25/47		06/01/2023	Paydown		25,228	25,228	10,722	10,399		14,830		14,830		25,228				152	01/25/2047	1.A FM
..61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 5.280% 01/25/37		06/24/2023	Paydown		(7,299)	(7,299)	(2,956)			(4,343)		(4,343)		(7,299)					01/25/2037	1.A FM
..61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 5.280% 01/25/37		06/24/2023	Paydown		(2,679)	(2,679)	(1,085)			(1,594)		(1,594)		(2,679)				36	01/25/2037	1.A Z
..61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 5.280% 01/25/37		06/26/2023	Paydown		13,424	13,424	5,437			7,987		7,987		13,424				131	01/25/2037	1.A FM
..61755F-AE-5	MSST 2007-1 M1 MSST 2007-1 M1 5.430% 06/25/37		06/26/2023	Paydown			(9,271)	(4,265)			4,265		4,265							06/25/2037	1.A FM
..61755G-AM-5	MSM 2007-12 B3 MSM 2007-12 3A4 6.250% 08/25/37		06/01/2023	Paydown		274	275	242	154		120		120		274				9	08/25/2037	4.C FM
..61755G-BF-9	MSM 2007-12 B3 MSM 2007-12 3A22 6.000% 08/25/37		06/01/2023	Paydown		1,838	1,845	955	979		860	2	858		1,838				57	08/25/2037	4.B FM
..61756V-BE-8	MSM 2007-14AR 3A2 MSM 2007-14AR 6A1 3.111% 11/25/37		06/01/2023	Paydown		59,060	31,160	23,262	23,526		35,751	218	35,533		59,060				1,025	11/25/2037	4.B FM
..61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.150% 07/25/37		06/24/2023	Paydown			26,415	17,505			(17,505)		(17,505)						168	07/25/2037	5.B FM
..61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.150% 07/25/37		06/26/2023	Paydown			(320,669)	(213,150)			213,150		213,150						(7,805)	07/25/2037	5.B FM
..61758L-AD-1	MSRR 2009-R1A 2A1B MSRR 2009-R1A 2A1B 4.140% 02/26/36		06/01/2023	Paydown		39,422	39,422	30,588			8,834		8,834		39,422				311	02/26/2036	1.A FM
..61758Y-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.630% 05/26/36		06/26/2023	Paydown		43,786	77,592	59,432	51,286		(7,500)		(7,500)		43,786				1,259	05/26/2036	1.A FM
..61759D-AF-3	MSRR 2010-R3 3C MSRR 2010-R3 1B 4.554% 07/26/35		06/01/2023	Paydown		57,772	57,772	54,233	56,541		1,231		1,231		57,772				907	07/26/2035	1.A FM
..61759F-AE-1	MSRR 2010-R4 2B MSRR 2010-R4 1C 5.480% 01/26/36		06/26/2023	Paydown		265,676	276,339	200,382	195,505		70,171		70,171		265,676				2,865	01/26/2036	1.A FM
..61759F-AJ-0	MSRR 2010-R4 2B MSRR 2010-R4 2B 8.889% 07/26/36		04/26/2023	Paydown			10,331	7,663	8,278		(8,278)		(8,278)						300	07/26/2036	1.A FM
..61759F-AJ-0	MSRR 2010-R4 2B MSRR 2010-R4 2B 8.889% 07/26/36		05/26/2023	Paydown			4,555	3,694			(3,694)		(3,694)						20	07/26/2036	1.A FM
..61759F-AJ-0	MSRR 2010-R4 2B MSRR 2010-R4 2B 8.889% 07/26/36		05/23/2023	ALRE - TDF Trust AAM		1,272,752	1,583,788	1,174,801	1,269,007		10,786		10,786		1,279,793		(7,042)	(7,042)	55,017	07/26/2036	1.A FM
..61759F-AU-5	MSRR 2010-R4 2B MSRR 2010-R4 4B 3.746% 02/26/37		04/26/2023	Paydown		38,963	38,963	30,618	32,355		6,608		6,608		38,963				512	02/26/2037	1.A FM
..61759F-AU-5	MSRR 2010-R4 2B MSRR 2010-R4 4B 3.746% 02/26/37		05/23/2023	ALRE - TDF Trust AAM		4,932,957	5,885,508	4,624,931	4,887,304		47,856		47,856		4,935,159		(2,202)	(2,202)	100,449	02/26/2037	1.A FM
..61759H-AZ-0	MSRR 2010-R5 4B MSRR 2010-R5 3B 2.978% 03/26/37		06/28/2023	Paydown		329,841	330,697	246,810	256,211		73,630		73,630		329,841				4,145	03/26/2037	1.A FM
..61759H-BA-4	MSRR 2010-R5 4B MSRR 2010-R5 4B 2.717% 06/26/36		06/28/2023	Paydown		11,081	11,332	9,853			1,228		1,228		11,081				54	06/26/2036	1.A FM
..61759H-BA-4	MSRR 2010-R5 4B MSRR 2010-R5 4B 2.717% 06/26/36		05/30/2023	Paydown		7,066	8,126	7,065			1		1		7,066				19	06/26/2036	1.A FM
..61759N-AT-1	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R6 2B 4.371% 06/21/36		06/01/2023	Paydown		96,626	96,626	91,674	95,517		1,110		1,110		96,626				1,557	06/21/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..617590-AN-7	MSRR 2010-R7 2C MSRR 2010-R7 2C 5.500% 01/26/37		06/01/2023	Paydown		2,276	2,465	1,873			403		403		2,276				29	01/26/2037	1.A Z
..61761D-AF-9	MSBAM 2012-C6 B MSBAM 2012-C6 B 3.930% 11/15/45		04/01/2023	Paydown		2,655	2,655	2,670	2,664		(10)		(10)		2,655				35	11/15/2045	1.A FM
..61761P-AG-0	MSRR 2013-R3 1B2 MSRR 2013-R1 2B2 4.368% 07/26/37		04/01/2023	Paydown		25,211	26,958	25,703	25,986		(775)		(775)		25,211				333	07/26/2037	2.B FM
..61761P-AG-0	MSRR 2013-R3 1B2 MSRR 2013-R1 2B2 4.368% 07/26/37		06/01/2023	Paydown		102,839	92,435	88,130	89,101		13,738		13,738		102,839				2,150	07/26/2037	2.C FM
..61761P-AL-9	MSRR 2013-R3 1B2 MSRR 2013-R1 3B2 4.594% 04/26/36		06/01/2023	Paydown		405,007	360,564	282,207	254,329		150,679		150,679		405,007				7,846	04/26/2036	1.A FM
..61761P-AQ-8	MSRR 2013-R3 1B2 MSRR 2013-R1 4B2 3.528% 12/26/36		06/01/2023	Paydown		43,333	47,475	40,122			3,211		3,211		43,333				276	12/26/2036	1.A FM
..61762B-CZ-6	MSRR 2013-R3 1B2 MSRR 2013-R3 10B2 4.668% 10/26/35		04/01/2023	Paydown		13,947	13,947	13,406	13,918		29		29		13,947				185	10/26/2035	1.A FM
..61762B-CZ-6	MSRR 2013-R3 1B2 MSRR 2013-R3 10B2 4.668% 10/26/35		06/01/2023	Paydown		29,006	29,006	27,881	28,946		60		60		29,006				544	10/26/2035	1.B FM
..61762D-AW-1	MORGAN STANLEY BAML TRUST MSBA MSBAM 2013-C9 A4 3.102% 05/15/46		04/01/2023	Paydown		4,814,213	4,814,213	4,958,545	4,814,213						4,814,213				49,779	05/15/2046	1.A
..61762L-AN-3	MSRR 2013-R6 2B2 MSRR 2013-R6 2B2 5.410% 04/26/53		06/25/2023	Paydown		60,618	60,618	47,054	57,323		3,295		3,295		60,618				1,087	04/26/2053	1.A FM
..61762L-BB-8	MSRR 2013-R6 2B2 MSRR 2013-R6 4B2 4.189% 04/26/53		06/01/2023	Paydown		164,392	129,199	111,814	116,852		47,541		47,541		164,392				3,353	04/26/2053	1.A FM
..61762U-AW-3	MSRR 2013-R8 4B2 MSRR 2013-R8 4B2 3.824% 09/26/36		06/01/2023	Paydown		77,457	77,772	65,276			12,181		12,181		77,457				500	09/26/2036	1.A FM
..61762U-BD-4	MSRR 2013-R8 4B2 MSRR 2013-R8 5B2 4.668% 09/26/36		05/01/2023	Paydown		63,343	63,343	60,909	63,253		90		90		63,343				977	09/26/2036	1.B FM
..61762U-BD-4	MSRR 2013-R8 4B2 MSRR 2013-R8 5B2 4.668% 09/26/36		06/01/2023	Paydown		30,940	30,940	29,751	30,896		44		44		30,940				650	09/26/2036	1.C FM
..61762U-BL-6	MSRR 2013-R8 4B2 MSRR 2013-R8 6B2 3.997% 09/26/36		06/01/2023	Paydown		79,838	79,964	56,955	67,842		11,996		11,996		79,838				1,262	09/26/2036	1.A FM
..61762U-CA-9	MSRR 2013-R8 4B2 MSRR 2013-R8 8B2 4.982% 09/26/36		06/01/2023	Paydown		41,325	41,325	33,567			7,758		7,758		41,325				252	09/26/2036	1.A FM
..61762U-CH-4	MSRR 2013-R8 4B2 MSRR 2013-R8 9B2 5.301% 09/26/36		06/28/2023	Paydown		156,161	156,161	126,612	133,732		22,429		22,429		156,161				3,034	09/26/2036	1.A FM
..61762U-CQ-4	MSRR 2013-R8 4B2 MSRR 2013-R8 10B2 5.395% 09/26/36		06/01/2023	Paydown		124,239	128,103	117,964	122,093		2,146		2,146		124,239				1,968	09/26/2036	1.A FM
..61763D-AN-0	MSRR 2013-R9 5B MSRR 2013-R9 2B2 4.120% 06/26/46		06/01/2023	Paydown		29,462	28,355	20,213	19,485		9,977		9,977		29,462				567	06/26/2046	1.A FM
..61763D-BC-3	MSRR 2013-R9 5B MSRR 2013-R9 4B2 4.260% 06/26/46		06/01/2023	Paydown		39,415	35,439	26,095	37,023		2,392		2,392		39,415				637	06/26/2046	1.A FM
..61763D-BJ-8	MSRR 2013-R9 5B MSRR 2013-R9 5B 5.546% 06/26/46		06/20/2023	Paydown		256,533	256,533	223,640			32,893		32,893		256,533				2,444	06/26/2046	1.A FM
..61763T-AR-6	MSRR 2014-R4 2B MSRR 2014-R4 2B 4.762% 08/26/34		06/01/2023	Paydown		118,154	118,154	100,874	111,381		6,774		6,774		118,154				1,944	08/26/2034	1.A FM
..61763T-AY-1	MSRR 2014-R4 2B MSRR 2014-R4 3B2 4.311% 08/26/34		06/01/2023	Paydown		172,296	172,296	165,280	169,760		2,536		2,536		172,296				2,581	08/26/2034	1.A FM
..61764W-AD-9	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R1 2B 3.924% 11/20/36		06/01/2023	Paydown		123,831	123,831	95,040	106,819		17,012		17,012		123,831				5,031	11/20/2036	1.A FM
..61768H-AX-4	MSC 2019-L2 XA MSC 2019-L2 XA 1.006% 03/15/52		05/01/2023	Paydown				1,530	1,302		(1,302)		(1,302)						84	03/15/2052	1.A FE
..61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51		06/30/2023	Redemption 100.0000		58,662	58,662	58,662	58,662						58,662				974	07/12/2051	1.G PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51		06/30/2023	Redemption 100.0000		50,679	50,679	50,679	50,679						50,679				872	07/12/2051	1.G PL
..61913P-AQ-5	MORTGAGEIT TRUST MHL_05-1 MHL 2005-1 1A2 5.930% 02/25/35		06/25/2023	Paydown		19,793	19,793	17,887	18,955		838		838		19,793				419	02/25/2035	1.A FM
..61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.710% 06/25/47		06/24/2023	Paydown		(34,494)	(34,494)	(24,836)			(9,658)		(9,658)		(34,494)					06/25/2047	1.A FM
..61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.710% 06/25/47		06/24/2023	Paydown		(8,226)	(8,226)	(5,923)			(2,303)		(2,303)		(8,226)					06/25/2047	1.A Z
..61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.710% 06/25/47		06/26/2023	Paydown		78,381	78,381	56,434			21,947		21,947		78,381				618	06/25/2047	1.A FM
..62848B-AC-5	MVWOT 2018-1A C MVWOT 2018-1A C 3.900% 01/21/36		04/20/2023	Paydown		21,460	21,460	20,132	20,168		1,293		1,293		21,460				140	01/21/2036	2.B FE
..62848B-AC-5	MVWOT 2018-1A C MVWOT 2018-1A C 3.900% 01/21/36		05/19/2023	ACRA RE II Surplus AAM		613,375	647,748	607,641	608,732		1,567		1,567		610,299		3,075	3,075	6,245	01/21/2036	2.B FE
..62923J-AJ-1	NLT 2021-INV1 AIOS NLT 2021-INV1 AIOS 0.500% 05/25/56		06/24/2023	Paydown				20,056			(20,056)		(20,056)						1,921	05/25/2056	6. *
..62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		06/15/2023	Various		41,473	41,473	41,473	41,473						41,473				634	09/15/2037	1.D
..62951M-AM-2	NAA 2004-R2 A1 NAA 2004-R2 A1 6.500% 10/25/34		06/01/2023	Paydown		14,721	14,027	12,720	12,382		2,339		2,339		14,721				357	10/25/2034	1.A FM
..63111X-AK-7	NASDAQ INC Senior Unsecured 5.950% 08/15/53		06/27/2023	Various		2,524,600	2,500,000	2,485,775							2,485,775		38,825	38,825	207	08/15/2053	2.B FE
..63615#-AD-3	NATIONAL FOOTBALL LEAGUE SR NTS SER A 5.600% 03/31/24		04/15/2023	Redemption 100.0000		402,457	402,457	402,457	402,457						402,457				11,269	03/31/2024	1.E FE
..63615#-AG-6	NATIONAL FOOTBALL LEAGUE SR NTS SER B 5.600% 03/31/24		04/15/2023	Redemption 100.0000		251,535	251,535	251,535	251,535						251,535				7,043	03/31/2024	1.E FE
..63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS 3.600% 11/15/33		05/15/2023	Various		204,716	204,716	204,716	204,716						204,716				3,685	11/15/2033	1.C FE
..637432-PB-5	NATL RURAL UTIL Subordinated 7.125% 09/15/53		06/14/2023	Morgan Stanley		3,508,750	3,500,000	3,500,000							3,500,000		8,750	8,750	13,854	09/15/2053	2.A FE
..637639-AK-1	NATIONAL SECS CL Senior Unsecured 5.000% 05/30/28		05/22/2023	TD Securities		3,506,300	3,500,000	3,490,515							3,490,515		15,785	15,785		05/30/2028	1.B FE
..63943B-AA-1	NAVTR 2021-1 A NAVTR 2021-1 A 2.771% 11/15/46		06/15/2023	Paydown		332,142	332,142	332,128	331,975		167		167		332,142				3,835	11/15/2046	1.F FE
..64035G-AB-5	NSLT 2021-CA AFX NSLT 2021-CA AFX 1.320% 04/20/62		06/20/2023	Paydown		566,181	566,181	509,209			56,972		56,972		566,181				1,176	04/20/2062	1.A FE
..64116#-AC-7	NETRALITY PROPERTIES LP GTD SR NTS SER C 5.110% 04/06/23		04/06/2023	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				204,400	04/06/2023	2.C PL
..643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA NCAMT 2006-ALT1 AF6 6.667% 07/25/36		06/01/2023	Paydown		13,697	13,697	9,246	3,499		10,198		10,198		13,697				68	07/25/2036	1.A FM
..64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4 6.015% 01/25/54		06/01/2023	Paydown		15,312	15,312	10,718			4,593		4,593		15,312				254	01/25/2054	2.B FE
..64829C-AA-6	NRZT 2015-1A A1 NRZT 2015-1A A1 3.750% 05/28/52		06/01/2023	Paydown		2,969	2,969	2,523			445		445		2,969				30	05/28/2052	1.A
..64829D-AU-0	NRZT 2014-3A FB NRZT 2014-3A FB 0.000% 11/25/54		04/01/2023	Paydown			15,253	1,335			(1,335)		(1,335)							11/25/2054	6. *
..64829N-AD-6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B1 4.500% 05/25/57		06/01/2023	Paydown		30,101	30,101	32,506	31,530		(1,429)		(1,429)		30,101				560	05/25/2057	1.A
..64829N-AF-1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B2 4.750% 05/25/57		06/01/2023	Paydown		21,210	21,210	22,888	22,052		(841)		(841)		21,210				417	05/25/2057	1.A
..64831V-AA-0	NRZT 2022-NQM5 A1 NRZT 2022-NQM5 A1 6.296% 11/25/52		06/01/2023	Paydown		262,194	262,194	259,725	258,497		3,698		3,698		262,194				8,494	11/25/2052	1.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..649603-AP-2	CWALT 2005-J1 1A7 NYMT 2006-1 2A2 3.974% 05/25/36		06/01/2023	Paydown		2,154	2,352	2,104	2,161		(6)		(6)		2,154				42	05/25/2036	1.A FM
..649603-AP-2	CWALT 2005-J1 1A7 NYMT 2006-1 2A2 3.974% 05/25/36		06/01/2023	Paydown		8,446	9,223	8,644	9,039		(593)		(593)		8,446				163	05/25/2036	2.C FM
..65473P-AP-0	NISOURCE INC Senior Unsecured 5.400% 06/30/33		05/30/2023	TD Securities		3,498,740	3,500,000	3,486,945							3,486,945		11,795	11,795		06/30/2033	2.B FE
..65535V-EW-4	NAA 2004-AR2 M1 NAA 2004-AR2 M1 6.260% 10/25/34		06/26/2023	Paydown		9,669	9,669	9,379	9,409		260		260		9,669				197	10/25/2034	1.A FM
..65535V-FM-5	NAA 2004-AR3 M1 NAA 2004-AR3 M1 6.290% 11/25/34		06/26/2023	Paydown		34,817	34,817	28,593	32,153		2,664		2,664		34,817				599	11/25/2034	1.A FM
..65537D-AA-4	NAA 2006-S4 A1 NAA 2006-S4 A1 5.490% 08/25/36		06/26/2023	Paydown			5,063	3,772			(3,772)		(3,772)						23	08/25/2036	1.A FM
..65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B 5.684% 10/25/36		06/26/2023	Paydown		33	(49)	(1)			34		34		33				3	10/25/2036	6. *
..65537K-AB-6	NHELI 2007-1 1A4 NHELI 2007-1 2A1A 5.470% 02/25/37		06/26/2023	Paydown		10,639	10,290	6,734	9,519		1,119		1,119		10,639				181	02/25/2037	1.A FM
..65537K-AB-6	NHELI 2007-1 1A4 NHELI 2007-1 2A1A 5.470% 02/25/37		06/26/2023	Paydown		2,063	1,996	1,969	2,020		43		43		2,063				35	02/25/2037	2.B FM
..65537K-AD-2	NHELI 2007-1 1A4 NHELI 2007-1 2A2 5.310% 02/25/37		06/26/2023	Paydown		37,607	35,894	23,008	33,233		4,373		4,373		37,607				647	02/25/2037	1.A FM
..65537K-AD-2	NHELI 2007-1 1A4 NHELI 2007-1 2A2 5.310% 02/25/37		06/26/2023	Paydown		10,833	10,339	10,234	10,546		287		287		10,833				186	02/25/2037	2.C FM
..65537K-AY-6	NHELI 2007-1 1A4 NHELI 2007-1 1A4 6.004% 02/25/37		06/26/2023	Paydown		2,616	2,616	785			1,831		1,831		2,616				8	02/25/2037	1.A FM
..65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.490% 12/25/36		06/24/2023	Paydown		(22,469)	(22,161)	(16,842)			(5,627)		(5,627)		(22,469)				19	12/25/2036	1.A FM
..65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.490% 12/25/36		06/24/2023	Paydown		(4,302)	(4,302)	(3,269)			(1,032)		(1,032)		(4,302)				76	12/25/2036	1.A Z
..65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.490% 12/25/36		06/26/2023	Paydown		57,711	53,538	40,689			17,022		17,022		57,711				739	12/25/2036	1.A FM
..65539C-BA-3	NMRR 2011-4RA 1A10 NMRR 2011-4RA 3A3 3.688% 12/26/35		06/01/2023	Paydown		77,609	77,609	61,763	72,028		5,581		5,581		77,609				1,099	12/26/2035	1.A FM
..65539K-AF-5	NMRR 2010-6RA 1A6 NMRR 2010-6RA 1A6 4.099% 03/26/36		06/01/2023	Paydown		67,177	69,318	65,749	67,297		(119)		(119)		67,177				1,074	03/26/2036	1.A FM
..65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 4.099% 03/26/36		05/01/2023	Paydown		34,439	35,338	33,812	34,660		(220)		(220)		34,439				496	03/26/2036	1.A FM
..65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 4.099% 03/26/36		06/01/2023	Paydown		11,812	12,387	11,852	12,149		(338)		(338)		11,812				243	03/26/2036	1.C FM
..65540C-AB-9	NOMURA RESECURITIZATION TRUST NMRR 2013-1R 1A2 3.934% 01/26/36		06/01/2023	Paydown		45,275	42,880	34,413	40,561		4,715		4,715		45,275				760	01/26/2036	1.A FM
..65540H-AX-0	NMRR 2014-5R 2A11 NMRR 2014-5R 2A11 6.000% 12/26/36		05/01/2023	Paydown		51,389	82,885	71,279			(19,890)		(19,890)		51,389				1,185	12/26/2036	1.A FM
..65540H-AX-0	NMRR 2014-5R 2A11 NMRR 2014-5R 2A11 6.000% 12/26/36		04/01/2023	Paydown		35,331	36,215	31,144			4,187		4,187		35,331				181	12/26/2036	1.A FM
..65540H-AX-0	NMRR 2014-5R 2A11 NMRR 2014-5R 2A11 6.000% 12/26/36		05/23/2023	ALRE - TDF Trust AAM		2,766,638	3,190,689	2,743,914			11,511		11,511		2,755,425		11,213	11,213	59,560	12/26/2036	1.A FM
..65540R-AL-4	NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4 3.934% 01/26/36		06/01/2023	Paydown		29,827	28,249	23,390	27,158		2,670		2,670		29,827				501	01/26/2036	1.A FM
..662352-A*-4	NORTH SHORE LI SR SECD NTS 4.200% 05/01/30		05/01/2023	Redemption 100.0000		891,840	891,840	891,840	891,840						891,840				18,729	05/01/2030	1.G
..67103H-AE-7	O'REILLY AUTOMOT Senior Unsecured 3.550% 03/15/26		05/17/2023	AADE - CATALINA		9,758,032	10,000,000	9,621,733	9,632,993		40,798		40,798		9,673,791		84,241	84,241	238,639	03/15/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..67112@-AA-0	OSU MEDICAL CENTER CTL PT TR P/T CERTS 10-A 5.700% 09/15/33		06/15/2023	Redemption 100.0000		76,817	76,817	76,817	76,817						76,817				1,826	09/15/2033	1.C
..674599-DJ-1	OCCIDENTAL PETE Senior Unsecured 6.200% 03/15/40		05/02/2023	Citigroup		1,263,224	1,236,000	1,245,641			(24)		(24)		1,245,617		17,607	17,607	48,221	03/15/2040	3.A FE
..67773#-AE-0	OHIO VALLEY ELECTRIC CORP SR NTS 07-A TR A 5.900% 02/15/26		06/15/2023	Redemption 100.0000		222,328	222,328	222,328	222,328						222,328				6,559	02/15/2026	2.C
..67773#-AF-7	OHIO VALLEY ELECTRIC CORP SR NTS 07-A TR B 5.900% 02/15/26		06/15/2023	Redemption 100.0000		56,002	56,002	56,002	56,002						56,002				1,652	02/15/2026	2.C FE
..67773#-AG-5	OHIO VALLEY ELECTRIC CORP SR NTS 07-A TR C 5.900% 02/15/26		06/15/2023	Redemption 100.0000		56,410	56,410	56,410	56,410						56,410				1,664	02/15/2026	2.C
..67773#-AJ-9	OHIO VALLEY ELECTRIC CORP SR NTS SER 08-B 6.710% 02/15/26		04/15/2023	Redemption 100.0000		338,924	338,924	338,924	338,924						338,924				11,371	02/15/2026	2.C
..682680-AR-4	ONEOK INC Senior Unsecured 7.500% 09/01/23		06/01/2023	Call 100.0000		3,520,000	3,520,000	3,612,768	3,568,309		(48,309)		(48,309)		3,520,000				198,000	09/01/2023	2.B FE
..682680-AS-2	ONEOK INC Senior Unsecured 4.000% 07/13/27		05/15/2023	TD Securities		7,652,640	8,000,000	7,594,080			21,093		21,093		7,615,173		37,467	37,467	110,222	07/13/2027	2.B FE
..68269C-AA-4	OMFIT 2018-2A C OMFIT 2018-2A A 3.570% 03/14/33		06/14/2023	Paydown		9,310,464	9,310,464	9,325,073	9,319,268		(8,803)		(8,803)		9,310,464				143,228	03/14/2033	1.A FE
..68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		06/14/2023	Paydown		1,881,178	1,881,178	1,875,258	1,876,074		5,104		5,104		1,881,178				29,784	05/14/2032	1.A FE
..68383N-EB-5	OPMAC 2006-1 M1 OPMAC 2006-1 M1 5.705% 04/25/36		04/25/2023	Paydown			(28,192)	(21,708)			21,708		21,708						124	04/25/2036	6. FM
..68389F-EX-8	OOMLT 2004-1 M6 OOMLT 2004-1 M6 10.400% 01/25/34		06/26/2023	Paydown			(582)	(225)			225		225							01/25/2034	6. FM
..68389F-HW-7	OOMLT 2005-3 M5 OOMLT 2005-3 M5 6.155% 08/25/35		06/26/2023	Paydown			(7,822)	(1,408)			1,408		1,408							08/25/2035	6. FM
..69121P-CH-4	OWNIT 2006-1 M6 OWNIT 2006-1 AF2 3.157% 10/25/35		06/01/2023	Paydown		62,791	62,791	35,646	35,677		27,230	116	27,114		62,791				542	10/25/2035	1.A FM
..69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.525% 10/25/37		06/24/2023	Paydown			1,317	132			(132)		(132)							10/25/2037	1.A FM
..69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.525% 10/25/37		06/24/2023	Paydown			46	5			(5)		(5)							10/25/2037	1.A Z
..69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.525% 10/25/37		06/26/2023	Paydown			(12,803)	(1,280)			1,280		1,280							10/25/2037	1.A FM
..69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459% 02/15/27		06/15/2023	Paydown		203,053	203,053	202,022			1,031		1,031		203,053				2,430	02/15/2027	1.F FE
..693342-AA-5	PG&E WILDFIRE Secured 3.594% 06/01/30		06/01/2023	Paydown		113,757	113,757	113,755	113,763		(5)		(5)		113,757				2,044	06/01/2030	1.A FE
..69346M-AD-1	PMMSR 2021-FT1 A PMMSR 2021-FT1 A 8.150% 03/25/26		05/11/2023	ACRA RE II Surplus AAM		47,039,831	48,750,000	46,901,819	46,899,809		77,681		77,681		46,977,490		62,341	62,341	770,678	03/25/2026	2.C FE
..69362G-AA-9	PRET 2021-NPL6 A1 PRET 2021-NPL6 A1 2.487% 07/25/51		06/25/2023	Paydown		93,919	93,919	77,953			15,966		15,966		93,919				1,078	07/25/2051	1.A Z
..69548J-AA-0	PAID 2023-1 A PAID 2023-1 A 7.556% 07/15/30		06/15/2023	Paydown		552,736	552,736	552,736							552,736				11,626	07/15/2030	1.G FE
..702138-AA-2	PARTNERS HEALTH (SALEM NH) CTL P/T CERTS 3.230% 03/15/51		06/15/2023	Redemption 100.0000		10,595	10,595	10,595	10,595						10,595				143	03/15/2051	1.D
..70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29		06/15/2023	Redemption 100.0000		194,220	194,220	194,220	194,220						194,220				6,574	03/15/2029	1.B
..718547-AE-2	PHILLIPS 66 Senior Unsecured 3.550% 10/01/26		05/02/2023	Tax Free Exchange		1,999,272	2,000,000	1,999,028	1,999,205		67		67		1,999,272				41,614	10/01/2026	2.A FE
..718547-AG-7	PHILLIPS 66 Senior Unsecured 3.750% 03/01/28		05/02/2023	Tax Free Exchange		3,992,265	4,000,000	3,990,680	3,991,777		488		488		3,992,265				100,417	03/01/2028	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..718547-AN-2	PHILLIPS 66 Senior Unsecured 4.900% 10/01/46		05/02/2023	Tax Free Exchange		5,466,168	5,500,000	5,465,168	5,465,911		257		257		5,466,168				157,957	10/01/2046	2.A FE
..72703P-AB-9	PLNT 2019-1A A2 PLNT 2018-1A A2II 4.666% 09/05/48		06/05/2023	Paydown		20,000	20,000	20,014	20,008		(8)		(8)		20,000				467	09/05/2048	2.C FE
..72703P-AC-7	PLNT 2019-1A A2 PLNT 2019-1A A2 3.858% 12/05/49		06/05/2023	Paydown		12,500	12,500	12,500	12,500						12,500				121	12/05/2049	2.C FE
..73020B-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34		06/15/2023	Redemption 100.0000		95,917	95,917	95,917	95,913		3		3		95,917				2,600	11/15/2034	1.D FE
..73102Q-AA-4	POLAR TANKERS INC Senior Unsecured 5.951% 05/10/37		05/10/2023	Redemption 100.0000		152,117	152,117	152,117	152,117						152,117				4,526	05/10/2037	1.F FE
..73557*-AB-0	PORT WASHINGTON GENERATING STA SR SECD NTS 6.000% 06/15/33		06/15/2023	Redemption 100.0000		131,481	131,481	131,481	131,481						131,481				3,289	06/15/2033	1.F
..741389-AA-8	PRET 2021-NPL1 A1 PRET 2021-NPL1 A1 2.240% 09/27/60		06/27/2023	Paydown		78,075	78,075	63,241			14,834		14,834		78,075				(1,386)	09/27/2060	6. *
..74161B-AL-9	PRIME 2006-1 B2 PRIME 2006-1 3A1 5.500% 06/25/36		06/25/2023	Paydown		110,754	182,363	90,724	105,088		5,667		5,667		110,754				4,412	06/25/2036	1.A FM
..74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15 6.250% 11/25/36		06/01/2023	Paydown		10,634	11,291	9,114	10,999		(365)		(365)		10,634				90	11/25/2036	1.A FM
..74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15 6.250% 11/25/36		06/01/2023	Paydown		5,549	5,853	4,740	5,706		(157)		(157)		5,549				91	11/25/2036	1.C FM
..742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		05/17/2023	AADE - CATALINA		883,733	880,000	879,410			58		58		879,468		4,265	4,265	11,125	01/26/2026	1.D FE
..74842#-AA-1	QUIKTRIP CTL PT TRUST P/T CERTS 11-A 5.050% 10/05/31		06/05/2023	Redemption 100.0000		499,003	499,003	499,003	499,003						499,003				10,506	10/05/2031	2.A
..749228-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A1 6.000% 04/25/36		06/01/2023	Paydown		27,404	36,282	30,537	30,537		(3,133)		(3,133)		27,404				906	04/25/2036	3.A FM
..749228-AD-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A4 6.000% 04/25/36		06/01/2023	Paydown		24,359	32,251	27,431	27,431		(3,072)		(3,072)		24,359				806	04/25/2036	3.B FM
..74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH6 A1 5.530% 07/25/37		06/26/2023	Paydown		285,795	285,795	230,425	264,457		21,337		21,337		285,795				5,098	07/25/2037	1.A FM
..74922H-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH1 A1 5.470% 02/25/37		06/26/2023	Paydown		142,455	142,455	117,634	132,779		9,676		9,676		142,455				2,183	02/25/2037	1.A FM
..74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH2 A1 5.430% 03/25/37		06/26/2023	Paydown		19,404	19,404	16,168	17,365		2,039		2,039		19,404				275	03/25/2037	1.A FM
..74922K-AB-1	RALI 2007-QS1 1A2 RALI 2007-QS1 1A2 5.450% 01/25/37		06/25/2023	Paydown				387			(387)		(387)						17	01/25/2037	5.C FE
..74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2 5.510% 09/25/36		06/26/2023	Paydown		450,312	450,312	385,645	421,166		29,146		29,146		450,312				7,368	09/25/2036	1.A FM
..74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2 5.510% 09/25/36		04/25/2023	Paydown		2,595	2,595	2,266	2,468		127		127		2,595				33	09/25/2036	1.F FM
..74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2 5.510% 09/25/36		06/26/2023	Paydown		21,815	21,815	19,051	20,747		1,068		1,068		21,815				366	09/25/2036	1.G FM
..74922T-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH4 A1 5.530% 05/25/37		06/26/2023	Paydown		450,975	450,975	376,305	406,880		44,096		44,096		450,975				8,016	05/25/2037	1.A FM
..74922W-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH3 A1 5.470% 04/25/37		06/26/2023	Paydown		170,038	170,038	137,540	154,635		15,404		15,404		170,038				2,801	04/25/2037	1.A FM
..74923H-AE-1	RALI 2007-QS4 2A1 RALI 2007-QS4 2A1 5.534% 03/25/37		06/25/2023	Paydown		416	586	86			329		329		416				10	03/25/2037	1.A Z
..74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.670% 03/25/37		06/24/2023	Paydown		(29,296)	(29,296)	(18,749)			(10,546)		(10,546)		(29,296)					03/25/2037	1.A FM
..74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.670% 03/25/37		06/24/2023	Paydown		(8,955)	(8,955)	(5,731)			(3,224)		(3,224)		(8,955)				120	03/25/2037	1.A Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.670% 03/25/37		06/25/2023	Paydown		28,615	44,057	28,197			419		419		28,615				461	03/25/2037	1.A FM
..74923J-AE-7	RALI 2007-QS5 A2 RALI 2007-QS5 A5 5.450% 03/25/37		06/25/2023	Paydown		3,967	13,714	10,330	10,241		(6,274)		(6,274)		3,967				290	03/25/2037	1.A FM
..74923J-AH-0	RALI 2007-QS5 A2 RALI 2007-QS5 A8 1.550% 03/25/37		06/25/2023	Paydown				7,102	3,580	3,393	(6,973)		(3,580)						390	03/25/2037	6. FE
..74923J-AJ-6	RALI 2007-QS5 A2 RALI 2007-QS5 A9 5.700% 03/25/37		06/25/2023	Paydown		6,525	22,559	17,254	17,118		(10,592)		(10,592)		6,525				501	03/25/2037	1.A FM
..74923L-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO4 A1 5.550% 05/25/47		06/26/2023	Paydown		102,920	102,920	84,806	92,168		10,751		10,751		102,920				2,333	05/25/2047	1.A FM
..74923T-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO3 A1 5.470% 03/25/47		06/26/2023	Paydown		17,436	17,436	14,791	15,977		1,458		1,458		17,436				318	03/25/2047	1.A FM
..749241-AA-3	RALI 2007-QH9 A1 RALI 2007-QH9 A1 5.279% 11/25/37		06/01/2023	Paydown		4,838	5,503	4,885	4,921		(83)		(83)		4,838				79	11/25/2037	1.A FM
..74927X-AE-2	RBSGC 2007-B 1A5 RBSGC 2007-B 1A5 6.000% 01/25/37		06/01/2023	Paydown		17,450	17,451	9,580	3,343		7,815	549	7,266		17,450				283	01/25/2037	1.A FM
..74927X-AE-2	RBSGC 2007-B 1A5 RBSGC 2007-B 1A5 6.000% 01/25/37		04/01/2023	Paydown		7,367	7,367	4,044	1,411		3,300	232	3,068		7,367				70	01/25/2037	1.B FM
..74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		06/01/2023	Paydown		12,016	13,664	12,701	4,995		7,021		7,021		12,016				392	10/26/2035	2.C FM
..74928J-BT-3	RBSSP 2009-12 15A2 RBSSP 2009-12 15A2 4.400% 10/26/35		06/29/2023	Paydown		698,269	698,269	613,681	659,794		38,476		38,476		698,269				11,020	10/26/2035	1.A FM
..74928M-BQ-5	RBSSP 2009-5 12A3 RBSSP 2009-5 12A3 4.147% 09/21/46		06/01/2023	Paydown		3,224	3,455	2,920	2,931		293		293		3,224				55	09/21/2046	1.A FM
..74928X-CS-8	RBSSP 2009-6 13A3 RBSSP 2009-6 13A3 4.134% 08/26/35		06/01/2023	Paydown		16,323	15,603	13,029	13,245		3,078		3,078		16,323				248	08/26/2035	1.A FM
..74931W-AE-8	RBSSP RESECURITIZATION TRUST R RBSSP 2012-10 1A2B 4.777% 06/26/35		06/01/2023	Paydown		1,107,460	1,112,939	1,142,402	1,159,930		(52,470)		(52,470)		1,107,460				23,558	06/26/2035	4.A FM
..74931W-AE-8	RBSSP RESECURITIZATION TRUST R RBSSP 2012-10 1A2B 4.777% 06/26/35		04/01/2023	Paydown		14,359	16,734	17,177	17,441		(3,082)		(3,082)		14,359				228	06/26/2035	4.B FM
..749583-AD-2	RFMSI 2007-S2 A4 RFMSI 2007-S2 A4 6.000% 02/25/37		06/01/2023	Paydown		3,042	5,538	4,181			(1,140)		(1,140)		3,042				65	02/25/2037	1.A FM
..749583-AD-2	RFMSI 2007-S2 A4 RFMSI 2007-S2 A4 6.000% 02/25/37		06/01/2023	Paydown		9,126	16,615	14,845	14,414		(5,289)		(5,289)		9,126				355	02/25/2037	4.C FM
..74958T-AB-9	RFMSI 2007-SA3 2A1 RFMSI 2007-SA3 2A1 4.966% 07/27/37		05/23/2023	ALRE - TDF Trust AAM		772,371	1,028,518	765,956			1,221		1,221		767,176		5,195	5,195	7,774	07/27/2037	1.A FM
..74958X-AB-0	RFMSI 2007-SA2 M3 RFMSI 2007-SA2 2A1 4.573% 04/25/37		06/01/2023	Paydown		1,002	6,820	6,002	6,002		(5,000)		(5,000)		1,002				109	04/25/2037	1.A FM
..749691-BN-0	RPMLT 2014-1 B3X RPMLT 2014-1 B3K 4.209% 10/25/54		06/25/2023	Paydown		1,946,370	1,946,370	1,941,504	1,941,504		4,866		4,866		1,946,370				36,738	10/25/2054	1.A
..749691-BP-5	RPMLT 2014-1 B3X RPMLT 2014-1 B3L 3.709% 10/25/54		06/25/2023	Paydown		1,946,370	1,946,370	1,936,638	1,936,639		9,731		9,731		1,946,370				32,368	10/25/2054	1.A
..749691-C4-1	RPMLT 2014-1 B3X RPMLT 2014-1 B3Z 3.709% 10/25/54		06/25/2023	Paydown			32,618	11,425	11,868		(11,303)	565	(11,868)						542	10/25/2054	6.
..749691-C5-8	RPMLT 2014-1 B3X RPMLT 2014-1 GRP2 4.627% 10/25/54		06/25/2023	Paydown		293,392	293,392	164,692	181,376		112,016		112,016		293,392				6,364	10/25/2054	4.B
..749691-F7-1	RPMLT 2014-1 B3X RPMLT 2014-1 B3Y 4.209% 10/25/54		06/25/2023	Paydown			90,157	33,879	34,096		(33,519)	577	(34,096)						1,452	10/25/2054	6.
..74979U-AA-3	RS 2018 PRIVATE LLC GTD SR NTS 4.040% 06/20/26		06/20/2023	Redemption 100.0000		531,250	531,250	531,250	531,250						531,250				10,731	06/20/2026	1.G PL
..750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49		06/10/2023	Redemption 100.0000		23,465	23,465	23,465	23,456		9		9		23,465				425	02/10/2049	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75086#-AA-3	RAINIER GSA PORTFOLIO I LLC LSE REV BDS 15-A 4.820% 06/15/36		06/15/2023	Redemption 100.0000		116,924	116,924	116,924	116,924						116,924				2,350	06/15/2036	1.F
..75114H-AD-9	RALI 2006-QO5 2A1 RALI 2006-QO5 2A1 5.530% 05/25/46		06/26/2023	Paydown		548,339	548,339	505,004	509,341		38,998		38,998		548,339				11,921	05/25/2046	1.A FM
..751150-AA-1	RALI 2006-QO7 2A2 RALI 2006-QO7 1A1 5.014% 09/25/46		06/01/2023	Paydown		52,696	51,798	40,252	46,422		6,274		6,274		52,696				764	09/25/2046	1.A FM
..751150-AA-1	RALI 2006-QO7 2A2 RALI 2006-QO7 1A1 5.014% 09/25/46		06/01/2023	Paydown		100,250	98,542	88,372	89,316		10,934		10,934		100,250				1,453	09/25/2046	2.A FM
..751150-AA-1	RALI 2006-QO7 2A2 RALI 2006-QO7 1A1 5.014% 09/25/46		06/01/2023	Paydown		22,807	22,419	20,415	21,782		1,025		1,025		22,807				330	09/25/2046	4.A FM
..751153-AA-5	RALI 2006-QO10 M7 RALI 2006-QO10 A1 5.470% 01/25/37		06/26/2023	Paydown		41,999	41,999	33,881	36,706		5,293		5,293		41,999				813	01/25/2037	1.A FM
..75115F-AD-2	RALI 2006-QO8 1A1B RALI 2006-QO8 1A3A 5.550% 10/25/46		06/26/2023	Paydown		282,465	282,465	228,914	274,421		8,044		8,044		282,465				4,905	10/25/2046	1.A FM
..75115L-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH7 1A1 5.650% 08/25/37		06/26/2023	Paydown		43,039	43,039	36,305	38,623		4,417		4,417		43,039				706	08/25/2037	1.A FM
..75116A-AA-8	RALI 2007-QO2 A3 RALI 2007-QO2 A1 5.300% 02/25/47		05/25/2023	Paydown		10,310	10,310	5,550	3,674		6,636		6,636		10,310				166	02/25/2047	1.A FM
..75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.550% 04/25/37		06/24/2023	Paydown		(23,325)	(23,325)	(14,462)					(8,864)		(23,325)				12	04/25/2037	1.A FM
..75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.550% 04/25/37		06/24/2023	Paydown		(3,117)	(3,117)	(1,932)					(1,184)		(3,117)				48	04/25/2037	1.A Z
..75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.550% 04/25/37		06/25/2023	Paydown		44,876	56,913	35,286			9,590		9,590		44,876				828	04/25/2037	1.A FM
..75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.450% 07/25/36		06/24/2023	Paydown			4,419	3,138			(3,138)		(3,138)						71	07/25/2036	1.A Z
..75524M-BL-3	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3 5.000% 09/26/36		06/24/2023	Paydown		(13,364)	(16,989)	(10,024)			(3,341)		(3,341)		(13,364)				83	09/26/2036	1.A FM
..75524M-BL-3	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3 5.000% 09/26/36		06/24/2023	Paydown		(7,403)	(11,407)	(6,730)			(673)		(673)		(7,403)				56	09/26/2036	1.A Z
..75524M-BL-3	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3 5.000% 09/26/36		06/01/2023	Paydown		29,065	40,606	23,957			5,107		5,107		29,065				645	09/26/2036	1.A FM
..75702@-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38		06/10/2023	Redemption 100.0000		74,191	74,191	74,191	74,191						74,191				1,543	06/10/2038	1.D
..759351-88-5	REINSURANCE GRP Junior Subordinated 7.125% 10/15/52		05/15/2023	Wells Fargo		2,020,000	80,000	2,000,000	2,000,000						2,000,000		20,000	20,000	79,958	10/15/2052	2.B FE
..759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 5.910% 05/25/34		06/26/2023	Paydown		41,683	41,683	37,817	39,707		1,976		1,976		41,683				540	05/25/2034	1.A FM
..759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 6.090% 05/25/34		06/26/2023	Paydown		61,673	61,673	57,298	59,516		2,157		2,157		61,673				798	05/25/2034	1.A FM
..760759-BC-3	REPUBLIC SVCS Senior Unsecured 5.000% 04/01/34		04/24/2023	Bank of America		2,038,980	2,000,000	1,989,780			51		51		1,989,831		49,149	49,149	7,778	04/01/2034	2.B FE
..760985-D7-3	RAMP 2003-RS10 MII1 RAMP 2003-RS10 MII1 5.800% 11/25/33		06/26/2023	Paydown		85,360	85,360	84,464	84,466		894		894		85,360				1,567	11/25/2033	1.A FM
..76110W-6P-6	RASC 2005-AHL3 M2 RASC 2005-AHL3 M2 5.590% 11/25/35		06/26/2023	Paydown			548	291			(291)		(291)						11	11/25/2035	1.A FM
..76110W-D6-0	RASC 2004-KS8 MII2 RASC 2004-KS8 MII2 6.230% 09/25/34		04/25/2023	Paydown			4,615	1,592			(1,592)		(1,592)						57	09/25/2034	1.A FM
..761118-DN-5	RALI 2005-QS12 A10 RALI 2005-QS12 A1 5.500% 08/25/35		06/25/2023	Paydown		101,991	103,501	87,044	87,187		14,804		14,804		101,991				2,374	08/25/2035	1.A FM
..761118-FL-7	RALI 2005-QA9 B1 RALI 2005-QA9 CB3 4.412% 08/25/35		06/01/2023	Paydown		93,368	99,065	99,065	100,472		(7,104)		(7,104)		93,368				1,915	08/25/2035	3.B FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..761118-GD-4	RALI 2005-QA10 M2 RALI 2005-QA10 A31 4.654% 09/25/35		06/01/2023	Paydown		17,097	18,978	13,468	13,460		3,637		3,637		17,097				393	09/25/2035	1.A FM
..761118-JJ-8	RALI 2005-QS14 2A1 RALI 2005-QS14 3A1 6.000% 09/25/35		05/01/2023	Paydown		3,951	5,965	5,506	5,502		(1,551)		(1,551)		3,951				134	09/25/2035	3.C FM
..761118-JJ-8	RALI 2005-QS14 2A1 RALI 2005-QS14 3A1 6.000% 09/25/35		06/01/2023	Paydown		8,111	9,398	8,676	8,670		(559)		(559)		8,111				282	09/25/2035	4.A FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3 A1 5.950% 10/25/45		06/26/2023	Paydown		18	18	13	14		5		5		18				1	10/25/2045	2.A FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3 A1 5.950% 10/25/45		05/25/2023	Paydown		123	123	89	92		31		31		123				2	10/25/2045	2.B FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3 A1 5.950% 10/25/45		06/26/2023	Paydown		8,163	8,163	6,365	6,505		1,657		1,657		8,163				169	10/25/2045	4.A FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3 A1 5.950% 10/25/45		06/26/2023	Paydown		323	323	258	263		60		60		323				7	10/25/2045	4.B FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3 A1 5.950% 10/25/45		06/26/2023	Paydown		517	517	479	474		42		42		517				11	10/25/2045	5.A FM
..761118-NN-4	RALI 2005-QO4 B1 RALI 2005-QO4 2A1 5.710% 12/25/45		05/25/2023	Paydown		221,914	221,914	156,863	146,729		75,186		75,186		221,914				4,428	12/25/2045	1.A FM
..761118-NN-4	RALI 2005-QO4 B1 RALI 2005-QO4 2A1 5.710% 12/25/45		05/25/2023	Paydown		4,838	4,838	3,755	3,440		1,398		1,398		4,838				107	12/25/2045	1.G FM
..761118-NN-4	RALI 2005-QO4 B1 RALI 2005-QO4 2A1 5.710% 12/25/45		04/25/2023	Paydown		4,575	4,575	3,551	3,253		1,322		1,322		4,575				80	12/25/2045	2.A FM
..761118-NN-4	RALI 2005-QO4 B1 RALI 2005-QO4 2A1 5.710% 12/25/45		05/25/2023	Paydown		285,661	285,661	245,848	221,692		63,969		63,969		285,661				5,700	12/25/2045	4.B FM
..761118-QM-3	RALI 2005-QO5 A1 RALI 2005-QO5 A1 4.976% 01/25/46		06/01/2023	Paydown		86,680	76,032	56,623	62,410		24,270		24,270		86,680				1,445	01/25/2046	1.A FM
..761118-QM-3	RALI 2005-QO5 A1 RALI 2005-QO5 A1 4.976% 01/25/46		06/01/2023	Paydown		1,863	1,634	1,501	1,551		312		312		1,863				31	01/25/2046	4.A FM
..761118-QM-3	RALI 2005-QO5 A1 RALI 2005-QO5 A1 4.976% 01/25/46		06/01/2023	Paydown		5,588	4,902	4,546	4,696		892		892		5,588				93	01/25/2046	4.B FM
..76111X-VG-5	RFMSI 2005-SA2 2A2 RFMSI 2005-SA2 2A2 4.995% 06/25/35		06/01/2023	Paydown		7,787	8,483	7,852	7,900		(113)		(113)		7,787				142	06/25/2035	1.A FM
. 76111X-WA-7	RFMSI 2005-SA3 2A1 RFMSI 2005-SA3 2A1 4.888% 08/25/35		06/01/2023	Paydown		2,677	2,677	2,450	2,545		132		132		2,677				44	08/25/2035	1.A FM
..76111X-YH-0	RFMSI 2005-SA4 2A2 RFMSI 2005-SA4 2A1 4.541% 09/25/35		06/01/2023	Paydown		1,350	1,464	1,265	975		376		376		1,350				25	09/25/2035	1.A FM
..76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2 5.975% 09/25/45		06/24/2023	Paydown			44	25			(25)		(25)							09/25/2045	1.A Z
..76113F-AZ-3	RAST 2006-A6 2A10 RAST 2006-A6 2A10 6.000% 07/25/36		05/01/2023	Paydown		160	(1,032)				160		160		160				8	07/25/2036	6. *
..76113N-AA-1	RAST 2006-A7CB 2A1 RAST 2006-A7CB 1A1 5.650% 07/25/36		06/25/2023	Paydown		7,717	7,717	5,054	4,625		3,092		3,092		7,717				165	07/25/2036	1.A FM
..76113N-AP-8	RAST 2006-A7CB 2A1 RAST 2006-A7CB 3A1 6.500% 07/25/36		05/23/2023	ALRE - TDF Trust AAM		823,045	2,617,874	842,442			(14,083)		(14,083)		828,360		(5,314)	(5,314)	22,119	07/25/2036	1.A FM
..762009-AL-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 1A11 6.000% 06/25/37		06/01/2023	Paydown		1,642	2,231	1,963	1,933		(291)		(291)		1,642				58	06/25/2037	4.B FM
..78396Y-AA-1	SESAC 2019-1 A2 SESAC 2019-1 A2 5.216% 07/25/49		04/25/2023	Paydown		38,750	38,750	38,750	38,750						38,750				603	07/25/2049	2.C FE
..78412D-A#-6	SEMCO ENERGY INC SEMCO ENERGY INC 2.45% 4/21/20 2.450% 04/21/30		04/01/2023	Tax Free Exchange		5,440,000	5,440,000	5,440,000	5,440,000						5,440,000				58,495	04/21/2030	1.E
..78433L-AA-4	SCE REC FUND Senior Secured 0.861% 11/15/31		05/15/2023	Redemption 100.0000		241,215	241,215	240,463	240,614		601		601		241,215				1,038	11/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78434K-AA-5	SGR 2022-2 A1 SGR 2022-2 A1 5.353% 08/25/62		06/01/2023	Paydown		1,318,587	1,318,587	1,317,763	1,318,399		188		188		1,318,587				30,101	08/25/2062	1.A FE
..78434K-AB-3	SGR 2022-2 A1 SGR 2022-2 A2 5.353% 08/25/62		06/01/2023	Paydown		109,882	109,882	107,868	107,985		1,897		1,897		109,882				2,795	08/25/2062	1.C FE
..78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		06/15/2023	Redemption 100.0000		55,777	55,777	55,777	55,777						55,777				1,009	03/15/2038	1.G
..78449A-AA-0	SLAM 2021-1A B SLAM 2021-1A A 2.434% 06/15/46		06/15/2023	Paydown		46,800	46,800	46,798	46,812		(12)		(12)		46,800				475	06/15/2046	1.F FE
..78449A-AC-6	SLAM 2021-1A B SLAM 2021-1A B 3.422% 06/15/46		06/15/2023	Paydown		66,300	66,300	66,298	66,474		(174)		(174)		66,300				945	06/15/2046	2.B FE
..78473N-AA-1	STARM 2007-1 2A1 STARM 2007-1 1A1 4.167% 02/25/37		06/01/2023	Paydown		117					117		117		117				2	02/25/2037	1.A FM
..78473N-AC-7	STARM 2007-1 2A1 STARM 2007-1 2A1 4.054% 02/25/37		06/01/2023	Paydown		21,131	17,771	14,843			6,287		6,287		21,131				342	02/25/2037	1.A FM
..78512*-AA-5	S&E REPLACEMENT POWER LLC SR SECD NTS 4.120% 05/31/29		06/30/2023	Redemption 100.0000		260,197	260,197	260,197	260,197						260,197				4,449	05/31/2029	1.D PL
..785778-EH-0	SACO 2005-2 M4 SACO 2005-2 M4 6.170% 04/25/35		06/26/2023	Paydown		2,117	2,117	1,609			508		508		2,117				44	04/25/2035	1.A Z
..785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M 6.704% 06/25/36		06/26/2023	Paydown			(118)													06/25/2036	6. *
..81375H-AD-1	SABR 2006-NC1 M1 SABR 2006-NC1 M1 5.654% 03/25/36		06/26/2023	Paydown			(1,308)													03/25/2036	6. *
..81375W-BP-0	SABR 2004-OP2 M2 SABR 2004-OP2 M2 6.725% 08/25/34		06/26/2023	Paydown		17,646	17,646	15,849			1,796		1,796		17,646				169	08/25/2034	1.A FM
..81377C-AC-2	SABR 2006-NC3 A2C SABR 2006-NC3 A2C 5.630% 09/25/36		04/25/2023	Paydown		15,560	15,560	5,508	5,508		10,052		10,052		15,560				67	09/25/2036	1.A FM
..81377C-AC-2	SABR 2006-NC3 A2C SABR 2006-NC3 A2C 5.630% 09/25/36		05/23/2023	ALRE - TDF Trust AAM ...		2,816,699	7,999,261	2,831,388	2,831,388		772		772		2,832,159		(15,460)	(15,460)	68,796	09/25/2036	1.A FM
..81377J-AB-9	SABR 2007-HE1 A2A SABR 2007-HE1 A2A 5.270% 12/25/36		06/26/2023	Paydown		3,947	3,947	878			3,068		3,068		3,947				10	12/25/2036	1.A FM
..816851-BM-0	SEMPRA ENERGY Junior Subordinated 4.125% 04/01/52		06/26/2023	Various		1,884,723	2,333,000	2,333,000	2,333,000						2,333,000		(448,277)	(448,277)	68,110	04/01/2052	2.C FE
..81743P-AH-9	SEMT 2003-1 1A SEMT 2003-1 B1 6.466% 04/20/33		06/20/2023	Paydown		6,811	6,811	4,699			2,111		2,111		6,811				108	04/20/2033	1.A FM
..81743P-CJ-3	SEMT 2003-5 A1 SEMT 2003-5 A1 5.766% 09/20/33		06/20/2023	Paydown		6,162	6,162	5,392			770		770		6,162				120	09/20/2033	1.A FM
..81744F-EY-9	SEMT 2004-10 A4 SEMT 2004-10 A4 6.153% 11/20/34		06/20/2023	Paydown		3,815	3,815	3,696	3,703		112		112		3,815				67	11/20/2034	4.A FM
..81744F-EY-9	SEMT 2004-10 A4 SEMT 2004-10 A4 6.153% 11/20/34		06/20/2023	Paydown		3,173	3,173	3,070	3,112		61		61		3,173				56	11/20/2034	4.B FM
..81744L-AN-4	SEMT 2007-2 2LTR SEMT 2007-2 2BA1 4.012% 06/20/37		06/01/2023	Paydown		17,860	17,860	16,057	16,057		1,802		1,802		17,860				250	06/20/2037	1.A FM
..81745N-AG-4	SEMT 2014-1 2AIO SEMT 2014-1 2AIO 0.242% 04/25/44		06/01/2023	Paydown				12			(12)		(12)						127	04/25/2044	1.A FE
..81761T-AC-9	SERV 2021-1 A2I SERV 2020-1 A2II 3.337% 01/30/51		04/30/2023	Paydown		406,452	406,452	406,452	406,452						406,452				6,782	01/30/2051	2.C FE
. 81761T-AG-0	SERV 2021-1 A2I SERV 2021-1 A2II 3.113% 07/30/51		05/01/2023	Paydown		973,307	973,307	973,924	973,312		(5)		(5)		973,307				15,150	07/30/2051	2.C FE
..82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37		06/15/2023	Redemption 100.0000		56,000	56,000	56,560	56,428		(428)		(428)		56,000				1,021	03/15/2037	2.B
..82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27		05/22/2023	Redemption 100.0000		52,000,000	52,000,000	52,000,000							52,000,000					08/31/2027	4.B Z

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83405D-AC-2	SOFI 2017-C B SOFI 2017-C A2B 2.630% 07/25/40		06/25/2023	Paydown		10,340	10,340	10,245	10,281		59		59		10,340				115	07/25/2040	1.A FE
83416W-AA-1	SOLAR STAR FUND SR SECD NTS SER A 5.375% 06/30/35		06/30/2023	Redemption 100.0000		227,333	227,333	235,686	233,292		(5,960)		(5,960)		227,333				6,110	06/30/2035	2.B FE
83613A-AQ-5	SVHE 2007-OPT4 M4 SVHE 2007-OPT4 2A2 6.100% 09/25/37		06/26/2023	Paydown		22,164	22,164	16,961	18,391		3,773		3,773		22,164				196	09/25/2037	1.A FM
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.650% 02/25/38		06/24/2023	Paydown		(2,311)	(2,311)	(1,699)			(613)		(613)		(2,311)					02/25/2038	1.A FM
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.650% 02/25/38		06/24/2023	Paydown		(1,911)	(1,911)	(1,404)			(506)		(506)		(1,911)				34	02/25/2038	1.A Z
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.650% 02/25/38		06/26/2023	Paydown		6,720	6,720	4,939			1,781		1,781		6,720				92	02/25/2038	1.A FM
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 13A 3.300% 11/15/43		05/15/2023	Redemption 100.0000		183,333	183,333	183,333	183,333						183,333				3,025	11/15/2043	1.F
842400-HX-4	SOUTHERN CAL ED Secured 5.875% 12/01/53		05/30/2023	J.P. Morgan Sec		1,514,130	1,500,000	1,496,790							1,496,790		17,340	17,340	2,448	12/01/2053	1.G
85045@-AA-4	SPRINGFIELD CLINIC LLP SR SECD NTS 6.090% 12/21/26		06/21/2023	Redemption 100.0000		230,873	230,873	230,873	230,873						230,873				5,617	12/21/2026	3.A
85208N-AE-0	SPRINT SPECTRUM SPRNTS 2018-1 A2 5.152% 09/20/29		06/20/2023	Paydown		3,010,000	3,010,000	3,010,716	2,760,988		(55)		(55)		3,010,000				74,318	09/20/2029	1.F FE
85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS 5.000% 04/01/39		04/01/2023	Redemption 100.0000		716,141	716,141	716,141	716,141						716,141				17,931	04/01/2039	2.C PL
85236K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540% 02/25/44		06/25/2023	Paydown		25,000	25,000	24,905	24,944		56		56		25,000				465	02/25/2044	1.G FE
85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42		06/15/2023	Redemption 100.0000		69,213	69,213	69,213	69,213						69,213				1,059	09/15/2042	1.C
857477-CC-5	STATE STREET CRP Senior Unsecured 5.159% 05/18/34		05/15/2023	J.P. Morgan Sec		3,505,950	3,500,000	3,500,000							3,500,000		5,950	5,950		05/18/2034	1.E
86212V-AE-4	STR 2018-1A A3 STR 2018-1A A2 4.290% 10/20/48		06/20/2023	Paydown		11,250	11,250	11,144	11,153		97		97		11,250				201	10/20/2048	1.A FE
86212V-AF-1	STR 2018-1A A3 STR 2018-1A A3 4.400% 10/20/48		06/20/2023	Paydown		7,500	7,500	7,497	7,499		1		1		7,500				55	10/20/2048	1.E FE
86212V-AG-9	STR 2018-1A A3 STR 2018-1A A4 4.740% 10/20/48		06/20/2023	Paydown		38,750	38,750	38,918	38,895		(145)		(145)		38,750				765	10/20/2048	1.E FE
86212X-AB-6	STR 2019-1 A2 STR 2019-1 A2 3.650% 11/20/49		06/20/2023	Paydown		5,000	5,000	5,000	5,000						5,000				76	11/20/2049	1.A FE
86212X-AG-5	STR 2021-1A A4 STR 2023-1A A2 6.920% 05/20/53		06/20/2023	Paydown		17,083	17,083	17,081			2		2		17,083				66	05/20/2053	1.E FE
86213C-AB-1	STR 2015-1A A2 STR 2015-1A A2 4.170% 04/20/45		06/20/2023	Paydown		5,816	5,816	5,845	5,800		16		16		5,816				101	04/20/2045	1.E FE
863579-FQ-6	SARM 2004-18 B2 SARM 2004-18 1A1 4.854% 12/25/34		06/01/2023	Paydown		75,594	75,594	66,469	66,944		8,650		8,650		75,594				1,303	12/25/2034	1.A FM
863579-KH-0	SARM 2006-3 4A SARM 2005-2 A2 5.400% 02/25/35		06/25/2023	Paydown		5,190	5,190	4,470	4,871		319		319		5,190				9	02/25/2035	1.A FM
863579-P9-3	STRUCTURED ADJUSTABLE RATE MOR SARM 2006-1 5A2 4.225% 02/25/36		06/01/2023	Paydown		676	650	571	650		25		25		676				12	02/25/2036	2.A FM
863579-PU-6	SARM 2006-3 4A SARM 2005-7 B11 5.086% 04/25/35		05/01/2023	Paydown			2,617												161	04/25/2035	6. *
863579-XC-7	SARM 2005-18 B5II SARM 2005-18 3A1 4.226% 09/25/35		06/01/2023	Paydown		249,539	249,539	190,979	178,196		71,343		71,343		249,539				3,599	09/25/2035	1.A FM
863579-XK-9	SARM 2005-18 B5II SARM 2005-18 6A1 4.491% 09/25/35		06/01/2023	Paydown		10,719	10,719	10,047	10,163		556		556		10,719				221	09/25/2035	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86358E-KY-1	STRUCTURED ASSET INVESTMENT LO SAIL 2004-BNC1 A5 6.390% 09/25/34		05/25/2023	Paydown		1,327	1,327	1,200	1,305		21		21		1,327				25	09/25/2034	1.A FM
..86358L-AA-8	SASC 2006-ARS1 A1 SASC 2006-ARS1 A1 5.370% 02/25/36		06/26/2023	Paydown		13,872	13,872	156			13,716		13,716		13,872				9	02/25/2036	1.A FM
..86359D-BW-6	SASC 2005-RF1 A SASC 2005-RF1 A 5.500% 03/25/35		06/25/2023	Paydown		20,246	20,246	17,102	17,483		2,763		2,763		20,246				396	03/25/2035	1.A FM
..86359D-EX-1	SASC 2005-RF1 A SASC 2005-RF2 A 5.500% 04/25/35		06/25/2023	Paydown		93,885	93,885	80,243	75,153		12,579		12,579		93,885				2,038	04/25/2035	1.A FM
..86359D-KT-3	LXS 2005-1 3A3B LXS 2005-1 3A3A 5.610% 07/25/35		06/01/2023	Paydown		4,202	4,194	3,680	3,714		488		488		4,202				76	07/25/2035	1.A FM
..86359D-KT-3	LXS 2005-1 3A3B LXS 2005-1 3A3A 5.610% 07/25/35		06/01/2023	Paydown		1,267	1,265	1,045	1,153		114		114		1,267				23	07/25/2035	1.G FM
..86359D-MC-8	SASC 2005-RF1 A SASC 2005-RF3 1A 5.500% 06/25/35		06/25/2023	Paydown		8,527	8,527	7,029	7,103		1,424		1,424		8,527				172	06/25/2035	1.A FM
..86359D-ME-4	SASC 2005-RF1 A SASC 2005-RF3 2A 3.788% 06/25/35		06/01/2023	Paydown		3,275	3,275	3,046	2,893		382		382		3,275				59	06/25/2035	1.A FM
..86359D-RS-8	SASC 2005-RF1 A SASC 2005-RF5 1A 5.400% 07/25/35		06/25/2023	Paydown		138,957	138,957	121,395	121,748		17,209		17,209		138,957				2,860	07/25/2035	1.A FM
..86359D-TE-7	SASC 2005-SC1 1A1 SASC 2005-SC1 1A1 5.420% 05/25/31		06/26/2023	Paydown		16,913	23,901	12,906			4,007		4,007		16,913				405	05/25/2031	1.A FM
..86359L-AH-2	SAMI 2003-AR4 B1 SAMI 2003-AR4 B1 6.271% 01/19/34		06/19/2023	Paydown		5,041	7,762	3,920			1,121		1,121		5,041				75	01/19/2034	6. FM
..86359L-EA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 2A2 4.809% 10/19/34		06/01/2023	Paydown		8,782	10,292	8,698	8,365		416		416		8,782				181	10/19/2034	1.A FM
..86359L-HX-0	SAMI 2005-AR2 MX SAMI 2005-AR2 1A1 5.610% 05/25/45		06/26/2023	Paydown		20,481	20,481	14,968	15,574		4,907		4,907		20,481				410	05/25/2045	1.A FM
..86359L-NA-3	SAMI 2005-AR6 2A1 SAMI 2005-AR6 2A1 5.770% 09/25/45		06/26/2023	Paydown		5,435	5,435	4,536	4,645		790		790		5,435				95	09/25/2045	1.A FM
..86359L-NA-3	SAMI 2005-AR6 2A1 SAMI 2005-AR6 2A1 5.770% 09/25/45		06/26/2023	Paydown		12,088	12,088	10,995	11,259		829		829		12,088				212	09/25/2045	2.C FM
..86359L-NA-3	SAMI 2005-AR6 2A1 SAMI 2005-AR6 2A1 5.770% 09/25/45		06/26/2023	Paydown		16,687	16,687	15,578	15,948		739		739		16,687				292	09/25/2045	3.B FM
..86359L-QS-1	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A1 5.203% 03/25/46		06/01/2023	Paydown		419,613	419,613	402,744	395,707		23,906		23,906		419,613				8,608	03/25/2046	1.A FM
..86359L-QU-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 6A1 5.343% 03/25/46		06/01/2023	Paydown		537,336	537,336	408,117	490,743		46,593		46,593		537,336				11,920	03/25/2046	1.A FM
..86359L-RG-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 B1 6.125% 03/25/46		06/26/2023	Paydown		123,708	123,708				123,708		123,708		123,708				13,055	03/25/2046	6. *
..86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 5.770% 02/25/36		06/24/2023	Paydown		(10,649)	(7,944)	(4,369)			(6,280)		(6,280)		(10,649)					02/25/2036	1.A FM
..86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 5.770% 02/25/36		06/24/2023	Paydown		(540)	(540)	(297)			(243)		(243)		(540)				8	02/25/2036	1.A Z
..86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 5.770% 02/25/36		06/26/2023	Paydown		15,845	15,818	8,700			7,145		7,145		15,845				202	02/25/2036	1.A FM
..86359L-TA-7	SAMI 2006-AR1 3A2A SAMI 2006-AR1 1A1 5.590% 02/25/36		06/20/2023	Paydown		(518)	(518)	(484)	(518)						(518)				1,819	02/25/2036	5. FM
..86359L-TA-7	SAMI 2006-AR1 3A2A SAMI 2006-AR1 1A1 5.590% 02/25/36		06/26/2023	Paydown		14,390	14,390	14,378	185						14,390				14,322	02/25/2036	5.B Z
..86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4 5.490% 12/25/36		06/26/2023	Paydown		4,165	4,165	3,748	3,775		390		390		4,165				37	12/25/2036	1.A FM
..86361G-AC-0	STRUCTURED ASSET SECURITIES CO SASC 2006-BC2 A3 5.300% 09/25/36		06/26/2023	Paydown		51,092	51,092	43,833	47,893		3,199		3,199		51,092				527	09/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..86361H-AH-7	SAMI 2006-AR7 A5 SAMI 2006-AR7 A5 5.610% 08/25/36		06/26/2023	Paydown		46,116	63,056	37,834			8,282		8,282		46,116				1,085	08/25/2036	1.A Z
..86361P-AN-6	SARM 2006-9 B6II SARM 2006-9 4A1 3.663% 10/25/36		06/01/2023	Paydown		40,190	40,190	34,727	35,089		5,101		5,101		40,190				604	10/25/2036	1.A FM
..86361W-AA-9	SAMI 2006-AR8 A1A SAMI 2006-AR8 A1A 5.550% 10/25/36		06/26/2023	Paydown		9,573	9,573	8,335			1,238		1,238		9,573				45	10/25/2036	1.A FM
..86361W-AA-9	SAMI 2006-AR8 A1A SAMI 2006-AR8 A1A 5.550% 10/25/36		05/25/2023	Paydown		20,886	20,886	18,184			2,702		2,702		20,886				41	10/25/2036	1.A FM
..86361W-AE-1	SAMI 2006-AR8 A1A SAMI 2006-AR8 A4A 5.650% 10/25/36		06/26/2023	Paydown		12,251	10,483	6,080			6,171		6,171		12,251				159	10/25/2036	1.A FM
..86361X-AA-7	SAMI 2006-AR8 A1A SAMI 2006-AR8 A1BG 5.270% 10/25/36		06/26/2023	Paydown		201,986	201,986	175,796	16,325		25,567		25,567		201,986				2,485	10/25/2036	1.A FM
..86361Y-AA-5	SFS 2006-B B SFS 2006-B A 5.189% 03/15/38		06/15/2023	Paydown		81,012	81,012	82,046	81,756		(744)		(744)		81,012				636	03/15/2038	1.A FE
..86363D-AA-9	SAMI 2007-AR2 1B3 SAMI 2007-AR2 1A1 5.300% 02/25/37		06/26/2023	Paydown		30,959	30,959	25,229	27,001		3,958		3,958		30,959				482	02/25/2037	1.A FM
..86363G-AF-1	SARM 2007-3 3A1 SARM 2007-3 3A1 4.196% 04/25/47		05/01/2023	Paydown		170,124	171,099	107,807	87,952		82,172		82,172		170,124				1,776	04/25/2047	1.A FM
..86363G-AF-1	SARM 2007-3 3A1 SARM 2007-3 3A1 4.196% 04/25/47		05/23/2023	ALRE - TDF Trust AAM		2,794,326	5,593,053	3,536,304	2,871,118		(88,477)		(88,477)		2,782,642		11,684	11,684	71,514	04/25/2047	1.A FM
..86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-6 3A1 4.320% 07/25/37		06/01/2023	Paydown		18,688	73,325	54,540	49,280		(30,591)		(30,591)		18,688				1,331	07/25/2037	1.A FM
..86364D-AA-8	SARM 2007-7 1A1 SARM 2007-7 1A1 5.750% 08/25/37		06/26/2023	Paydown		10,769	10,769	9,261			1,508		1,508		10,769				158	08/25/2037	1.A FM
..86765B-AS-8	ENERGY TRANSFER Senior Unsecured 5.950% 12/01/25		05/17/2023	AADE - CATALINA		16,491,703	16,300,000	16,256,805	16,284,934		1,807		1,807		16,286,741		204,962	204,962	447,209	12/01/2025	2.C FE
..86789M-AL-1	STALT 2005-1F 2A1 STALT 2005-1F 2A1 5.750% 12/25/35		06/25/2023	Paydown		3,455	3,900	3,236			218		218		3,455				37	12/25/2035	1.A FM
..86789M-AL-1	STALT 2005-1F 2A1 STALT 2005-1F 2A1 5.750% 12/25/35		05/25/2023	Paydown		9,614	10,063	8,350			1,264		1,264		9,614				48	12/25/2035	1.A FM
..86909#-AA-5	SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36		06/24/2023	Redemption 100.0000		108,745	108,745	108,745	108,745						108,745				2,497	12/23/2036	1.G
..869507-AA-1	SPSS 2017-1A A SPSS 2017-1A A 4.190% 01/15/71		06/15/2023	Paydown		149,627	149,627	149,552	149,567		60		60		149,627				2,623	01/15/2071	1.A FE
..872227-AE-3	TBW 2007-2 M3 TBW 2007-2 A3A 5.450% 07/25/37		06/26/2023	Paydown		24,476	24,476	13,115	8,808		15,668		15,668		24,476				123	07/25/2037	1.A FM
..87222P-AB-9	TBW 2006-6 M4 TBW 2006-6 A2A 5.510% 01/25/37		06/26/2023	Paydown		19,728	19,728	6,835	5,203		14,525		14,525		19,728				112	01/25/2037	1.A FM
..87244B-AA-6	TGIF 2017-1A A2 TGIF 2017-1A A2 6.202% 04/30/47		04/30/2023	Paydown		446,843	446,843	446,032	446,688		155		155		446,843				13,857	04/30/2047	4.B FE
..87264A-BU-8	T-MOBILE USA INC Senior Unsecured 2.625% 04/15/26		05/17/2023	AADE - CATALINA		14,057,625	15,000,000	13,911,150	13,932,940		114,434		114,434		14,047,374		10,251	10,251	231,875	04/15/2026	2.B FE
..87342R-AC-8	BELL 2021-1A A23 BELL 2016-1A A23 4.970% 05/25/46		05/25/2023	Paydown		24,750	24,750	24,750	24,750						24,750				615	05/25/2046	2.B FE
..87342R-AE-4	BELL 2021-1A A23 BELL 2018-1A A2II 4.940% 11/25/48		05/25/2023	Paydown		57,500	57,500	57,017	25,000		483		483		57,500				1,019	11/25/2048	2.B FE
..878048-AH-0	TBW 2006-2 7A1 TBW 2006-2 4A1 6.000% 07/25/36		06/01/2023	Paydown			339	214	170		(170)		(170)						8	07/25/2036	3.C FM
..878048-AH-0	TBW 2006-2 7A1 TBW 2006-2 4A1 6.000% 07/25/36		04/01/2023	Paydown		6,931	6,932	4,361	3,473		3,458		3,458		6,931				142	07/25/2036	4.A FM
..881561-FQ-2	TERWIN MORTGAGE TRUST TMTS_04- TMTS 2004-5HE M2 7.025% 06/25/35		06/26/2023	Paydown		42,428	42,428	35,832	33,614		8,813		8,813		42,428				761	06/25/2035	1.A FM
..881561-M3-5	TMTS 2006-1 1M2 TMTS 2006-1 1M1 5.855% 01/25/37		06/26/2023	Paydown		390,744	390,744	281,336	372,580		18,164		18,164		390,744				7,219	01/25/2037	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..881561-Z6-4	TMTS 2006-5 2M2 TMTS 2006-5 2A3 5.770% 06/25/37		06/26/2023	Paydown		396,959	396,959	228,531	224,631		172,328		172,328		396,959				4,053	06/25/2037	1.A FM
..88156J-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.392% 08/25/37		06/24/2023	Paydown		(9,822)	(9,822)	(688)			(9,135)		(9,135)		(9,822)				(14)	08/25/2037	1.A FM
..88156J-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.392% 08/25/37		06/24/2023	Paydown		(52,686)	(52,686)	(3,688)			(48,998)		(48,998)		(52,686)				(76)	08/25/2037	1.A Z
..88156J-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.392% 08/25/37		06/01/2023	Paydown		235,095	235,095	16,457			218,638		218,638		235,095				48	08/25/2037	1.A FM
..885220-DS-9	THORNBURG MORTGAGE SECURITIES TMST 2003-3 B1 4.132% 06/25/43		06/01/2023	Paydown		15,227	15,253	12,483	13,803		1,424		1,424		15,227				234	06/25/2043	1.A FM
..88579Y-BE-0	3M CO Senior Unsecured 5.621% 02/14/24		05/18/2023	Various		4,994,100	5,000,000	5,001,528	4,001,594		142		142		4,999,651		(5,551)	(5,551)	132,611	02/14/2024	1.F FE
..88948A-BA-4	TOLL ROAD INV INS REV BDS 99B 0.000% 02/15/25		05/22/2023	ALRE - MSPL Trust AAM - AFS		891,021	1,000,000	516,800	876,656		21,559		21,559		898,215		(7,194)	(7,194)		02/15/2025	3.B FE
..89169D-AA-9	TPMT 2017-3 B1 TPMT 2017-3 A1 2.750% 07/25/57		06/01/2023	Paydown		4,331	4,331	4,028			303		303		4,331				31	07/25/2057	1.A
..89177E-AE-9	TPMT 2019-HY1 B1 TPMT 2019-HY1 B1 7.300% 10/25/48		05/23/2023	ALRE - TDF Trust AAM ...		2,199,637	2,200,000	2,184,189	2,185,135		613		613		2,185,748		13,889	13,889	46,560	10/25/2048	1.A
..89177L-AM-5	TPMT 2019-3 A1 TPMT 2019-3 A1 3.750% 02/25/59		06/24/2023	Paydown		10,392	10,392	9,249			1,143		1,143		10,392				271	02/25/2059	1.A
..89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48		06/01/2023	Paydown		7,149	7,149	7,149	7,149						7,149				145	07/01/2048	1.F PL
..893647-BE-6	TRANSDIGM INC Secured 6.250% 03/15/26		05/22/2023	ALRE - MSPL Trust AAM - AFS		4,982,475	5,000,000	5,021,575			(6,147)		(6,147)		5,015,428		(32,953)	(32,953)	214,410	03/15/2026	4.A FE
..893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/41		04/25/2023	Redemption 100.0000		49,922	49,922	49,922	49,922						49,922				1,092	01/25/2041	1.E PL
..89788K-AA-4	TRUIST BANK Subordinated 2.250% 03/11/30		06/29/2023	Various		2,302,646	2,900,000	2,931,620	2,927,144		(1,635)		(1,635)		2,925,509		(622,863)	(622,863)	49,703	03/11/2030	1.F FE
..89788M-AM-4	TRUIST FINANCIAL Senior Unsecured 5.122% 01/26/34		05/05/2023	Morgan Stanley		2,843,460	3,000,000	3,000,000							3,000,000		(156,540)	(156,540)	43,964	01/26/2034	1.G FE
..89854D-A*-2	Tsg Entertainment Finance Llc TSGE 2017-1 NOTE 6.250% 09/25/31		06/25/2023	Paydown		2,065,418	2,065,418	2,065,418	2,065,418						2,065,418				52,314	09/25/2031	2.A PL
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		06/15/2023	Redemption 100.0000		40,974	40,974	40,974	40,974						40,974				978	05/15/2043	1.B
..90226#-AA-3	2014 REPLACEMENT POWER STATUTO SR SECD NTS 3.850% 05/31/29		06/30/2023	Redemption 100.0000		449,832	449,832	449,832	449,832						449,832				7,219	05/31/2029	1.D PL
..90274@-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS 3.660% 03/01/38		06/01/2023	Redemption 100.0000		260,517	260,517	260,517	260,517						260,517				4,767	03/01/2038	1.G
..90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38		06/01/2023	Redemption 100.0000		265,779	265,779	265,779	265,779						265,779				5,515	03/01/2038	1.D
..90349G-BF-1	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C6 A4 3.244% 04/10/46		04/01/2023	Paydown		383,943	383,943	402,750	384,008		(65)		(65)		383,943				4,152	04/10/2046	1.A
..90357#-AW-6	BNSF 2006-V STATUTORY TRUST SER A EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		282,954	282,954	282,954	282,954						282,954				7,795	04/01/2024	1.C
..90357#-AX-4	BNSF 2006-V STATUTORY TRUST SER B EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		406,543	406,543	406,543	406,543						406,543				11,200	04/01/2024	1.C
..90357#-AY-2	BNSF 2006-V STATUTORY TRUST SER C EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		273,936	273,936	273,936	273,936						273,936				7,547	04/01/2024	1.C
..90357#-AZ-9	BNSF 2006-V STATUTORY TRUST SER D EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		50,069	50,069	50,069	50,069						50,069				1,379	04/01/2024	1.C
..90357#-BA-3	BNSF 2006-V STATUTORY TRUST SER E EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		14,152	14,152	14,152	14,152						14,152				390	04/01/2024	1.C

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..90357#-BB-1	BNSF 2006-V STATUTORY TRUST SER F EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		34,810	34,810	34,810	34,810						34,810				959	04/01/2024	1.C
..903628-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		04/01/2023	Redemption 100.0000		29,840	29,840	29,840	29,839						29,840				487	11/01/2027	1.G YE
..903628-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		06/01/2023	Redemption 100.0000		60,045	60,045	60,045	60,045						60,045				1,349	11/01/2027	1.G
..907818-GE-2	UNION PACIFIC RAILROAD CO Senior Unsecured 4.750% 02/21/26		05/16/2023	Bank of America		2,019,120	2,000,000	1,998,680			100		100		1,998,780		20,340	20,340	22,958	02/21/2026	1.G FE
..90931G-AA-7	UNTD AIR 20-1 A Secured 5.875% 10/15/27		04/15/2023	Redemption 100.0000		717,000	717,000	717,000	717,000						717,000				21,062	10/15/2027	1.G FE
..911312-BJ-4	UNITED PARCEL Senior Unsecured 5.627% 04/01/23		04/01/2023	Maturity		3,070,000	3,070,000	3,085,596	3,070,898		(898)		(898)		3,070,000				46,209	04/01/2023	1.F FE
..911312-BK-1	UNITED PARCEL Senior Unsecured 2.500% 04/01/23		04/01/2023	Maturity		4,930,000	4,930,000	4,760,950	4,920,348		9,652		9,652		4,930,000				20,542	04/01/2023	1.F FE
..91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS 3.620% 06/30/50		06/30/2023	Redemption 100.0000		137,565	137,565	137,565	137,565						137,565				2,490	06/30/2050	1.G PL
..91679R-AA-7	UPSPT 2020-ST3 A UPSPT 2020-ST3 A 3.350% 04/20/28		06/20/2023	Paydown		90,968	90,968	89,884			1,084		1,084		90,968				254	04/20/2028	2.B FE
..91680B-AA-9	UPSPT 2020-ST2 A UPSPT 2020-ST2 A 3.500% 03/20/28		06/20/2023	Paydown		524,735	524,735	521,272	326,419		3,218		3,218		524,735				5,649	03/20/2028	2.B FE
..91823D-AA-3	VCAT 2021-NPL4 A1 VCAT 2021-NPL4 A1 1.868% 08/25/51		06/25/2023	Paydown		15,532	15,532	13,436			2,097		2,097		15,532				105	08/25/2051	1.A Z
..91863*-AA-3	VPC Synthesis LP VPC Synthesis 6.500% 06/11/28		05/16/2023	Paydown		2,633,334	2,633,334	2,633,334							2,633,334				37,350	06/11/2028	2.A PL
..91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		06/15/2023	Redemption 100.0000		20,076	20,076	20,076	20,076						20,076				335	01/15/2043	1.E
..92243R-AA-2	VCRRL 2021-1A A VCRRL 2021-1A A 2.152% 10/20/31		04/20/2023	Paydown		3,908	3,908	3,834	3,831		77		77		3,908				42	10/20/2031	1.F FE
..92343V-CQ-5	VERIZON COMM INC Senior Unsecured 4.400% 11/01/34		06/23/2023	Various		1,527,190	1,667,000	1,672,018	1,670,839		(125)		(125)		1,670,714		(143,524)	(143,524)	46,739	11/01/2034	2.A FE
..924922-AA-5	VERUS 2022-8 A1 VERUS 22-8 A1 6.127% 09/25/67		06/01/2023	Paydown		1,457,890	1,457,890	1,437,541	1,437,874		20,016		20,016		1,457,890				33,112	09/25/2067	1.A FE
..92535V-AC-6	VBTOW 2018-2A A VBTOW 2018-2A A 4.483% 11/15/48		06/15/2023	Paydown		30,750	30,750	31,112	30,857		(107)		(107)		30,750				574	11/15/2048	1.D FE
..92538B-AA-1	VERUS 2021-R1 A1 VERUS 2021-R1 A1 0.820% 10/25/63		06/01/2023	Paydown		2,482	2,482	2,060			422		422		2,482				4	10/25/2063	1.A FE
..92838#-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		06/30/2023	Various		187,021	187,021	187,021	187,021						187,021				1,602	10/14/2049	1.F PL
..929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 4.828% 06/25/33		06/01/2023	Paydown		2,849	2,849	1,140			1,709		1,709		2,849				8	06/25/2033	1.A FM
..92922F-4D-7	WAMU 2005-AR14 B5 WAMU 2005-AR14 1A4 3.899% 12/25/35		06/01/2023	Paydown		8,923	8,923	8,250	8,267		656		656		8,923				139	12/25/2035	1.A FM
..92922F-7P-7	WAMU 2005-AR17 A1C3 WAMU 2005-AR17 A1A1 5.690% 12/25/45		06/26/2023	Paydown		51,735	51,735	47,582	49,083		2,653		2,653		51,735				765	12/25/2045	1.A FM
..92922F-L4-8	WAMU 2005-AR6 2A1C WAMU 2005-AR6 2AB3 5.690% 04/25/45		06/26/2023	Paydown		22,814	22,814	20,485	21,810		1,003		1,003		22,814				425	04/25/2045	1.A FM
..92922F-QV-3	WAMU 2004-S2 B3 WAMU 2004-S2 B3 5.463% 06/25/34		06/01/2023	Paydown			25,981	292			(292)		(292)						318	06/25/2034	1.A Z
..92922F-S5-8	WAMU 2005-AR8 2AB3 WAMU 2005-AR8 2AC3 5.930% 07/25/45		06/26/2023	Paydown		97,557	97,557	83,076	86,485		11,072		11,072		97,557				1,687	07/25/2045	1.A FM
..92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER WAMU 2004-AR8 A1 5.990% 06/25/44		06/25/2023	Paydown		19,181	19,181	16,930	17,833		1,347		1,347		19,181				313	06/25/2044	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92925G-AA-1	WAMU 2006-AR16 LB1 WAMU 2006-AR16 1A1 3.528% 12/25/36		06/01/2023	Paydown		32,710	35,836	31,796	33,459		(749)		(749)		32,710				523	12/25/2036	1.A FM
..92925G-AA-1	WAMU 2006-AR16 LB1 WAMU 2006-AR16 1A1 3.528% 12/25/36		05/01/2023	Paydown		507	556	512	536		(29)		(29)		507				7	12/25/2036	2.C FM
..92925G-AA-1	WAMU 2006-AR16 LB1 WAMU 2006-AR16 1A1 3.528% 12/25/36		06/01/2023	Paydown		237	260	239	251		(14)		(14)		237				5	12/25/2036	3.A FM
..92925G-AA-1	WAMU 2006-AR16 LB1 WAMU 2006-AR16 1A1 3.528% 12/25/36		06/01/2023	Paydown		147	161	151	158		(11)		(11)		147				2	12/25/2036	3.B FM
..92925G-AC-7	WAMU 2006-AR16 LB1 WAMU 2006-AR16 2A1 3.440% 12/25/36		06/01/2023	Paydown		15,094	14,199	12,047	12,760		2,334		2,334		15,094				338	12/25/2036	1.A FM
..92925G-AC-7	WAMU 2006-AR16 LB1 WAMU 2006-AR16 2A1 3.440% 12/25/36		06/01/2023	Paydown		1,396	1,314	1,222	1,266		130		130		1,396				31	12/25/2036	2.A FM
..92926U-AD-3	WAMU 2007-HY2 1A1 WAMU 2007-HY2 2A2 4.209% 11/25/36		06/01/2023	Paydown		46,475	46,475	43,623			2,853		2,853		46,475				450	11/25/2036	1.A FM
..92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO 1ST MTG 6.140% 01/31/28		04/30/2023	Redemption 100.0000		176,759	176,759	176,759	176,759						176,759				5,426	01/31/2028	1.F
..93002*-AA-1	WEC INFRASTRUCTURE WIND HOLDIN SR SECD 6.380% 12/31/31		04/21/2023	NON-BROKER TRADE		6,612,186	6,400,000	6,400,000	6,400,000						6,400,000		212,186	212,186	140,644	12/31/2031	2.B Z
..93002*-AA-1	WEC INFRASTRUCTURE WIND HOLDIN SR SECD 6.380% 12/31/31		06/30/2023	Redemption 100.0000		2,686,573	2,686,573	2,686,573	2,686,573						2,686,573				1,739,415	12/31/2031	2.B Z
..931142-FA-6	WALMART INC Senior Unsecured 4.000% 04/15/26		04/12/2023	Deutsche Bank		1,399,972	1,400,000	1,399,384							1,399,384		588	588		04/15/2026	1.C
..93362F-AD-5	WAMU 2006-AR8 3A1 WAMU 2006-AR8 1A4 4.004% 08/25/46		06/01/2023	Paydown		227,072	216,678	207,467	221,343		5,729		5,729		227,072				4,171	08/25/2046	3.A FM
..93362F-AD-5	WAMU 2006-AR8 3A1 WAMU 2006-AR8 1A4 4.004% 08/25/46		06/01/2023	Paydown		3,301	3,150	3,079	3,279		22		22		3,301				61	08/25/2046	3.B FM
..933634-AJ-6	WAMU 2007-HY3 1A1 WAMU 2007-HY3 4A1 4.191% 03/25/37		06/01/2023	Paydown		131,651	133,897	115,101	117,708		13,943		13,943		131,651				1,910	03/25/2037	1.A FM
..933636-AA-0	WAMU 2007-HY4 3B3 WAMU 2007-HY4 1A1 3.320% 04/25/37		06/01/2023	Paydown		125,058	129,314	112,670	122,798		2,259		2,259		125,058				1,615	04/25/2037	1.A FM
..933636-AC-6	WAMU 2007-HY4 3B3 WAMU 2007-HY4 2A1 3.474% 04/25/37		06/01/2023	Paydown		56,058	48,232	43,766	47,698		8,361		8,361		56,058				754	04/25/2037	4.B FM
..933637-AA-8	WAMU 2006-AR18 LB4 WAMU 2006-AR18 1A1 3.168% 01/25/37		06/01/2023	Paydown		17,650	47,838	39,467	42,410		(24,759)		(24,759)		17,650				545	01/25/2037	1.A FM
..93363C-AC-3	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 3A 4.791% 07/25/46		06/01/2023	Paydown		112,495	112,495	99,459	101,236		11,259		11,259		112,495				1,964	07/25/2046	1.A FM
..93363N-AB-1	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A2 3.826% 10/25/36		06/01/2023	Paydown		19,808	20,997	18,284	19,719		90		90		19,808				341	10/25/2036	1.A FM
..93363N-AC-9	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A3 3.826% 10/25/36		06/01/2023	Paydown		4,238	4,493	3,912	4,227		11		11		4,238				73	10/25/2036	1.A FM
..93363P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1 3.341% 11/25/36		05/01/2023	Paydown		34,800	27,557	26,054	27,150		7,650		7,650		34,800				499	11/25/2036	1.A FM
..93363P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1 3.341% 11/25/36		06/01/2023	Paydown		7,043	6,878	6,503	6,777		266		266		7,043				119	11/25/2036	1.C FM
..93363P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1 3.341% 11/25/36		06/01/2023	Paydown		9,793	8,059	7,747	8,573		1,219		1,219		9,793				145	11/25/2036	4.A FM
..93363P-AD-2	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A4 3.341% 11/25/36		06/01/2023	Paydown		60,318	49,639	44,199	47,135		13,183		13,183		60,318				890	11/25/2036	1.A FM
..93363P-AH-3	WAMU 2006-AR14 2A1 WAMU 2006-AR14 2A1 3.347% 11/25/36		06/01/2023	Paydown		21,145	21,946	18,800	17,128		535		535		21,145				265	11/25/2036	1.A FM
..93363Q-AA-6	WAMU 2006-AR15 1A WAMU 2006-AR15 1A 4.816% 11/25/46		05/01/2023	Paydown		52,364	54,935	50,565	52,885		(522)		(522)		52,364				663	11/25/2046	1.G FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..93363Q-AA-6	WAMU 2006-AR15 1A WAMU 2006-AR15 1A 4.816% 11/25/46		06/01/2023	Paydown		35,113	13,111	12,068	12,622		22,491		22,491		35,113				893	11/25/2046	2.A FM
..93363R-AB-2	WAMU 2006-AR13 2A1B WAMU 2006-AR13 2A 5.476% 10/25/46		06/01/2023	Paydown		8,182	8,182	7,378	7,721		460		460		8,182				127	10/25/2046	1.A FM
..93363T-AB-8	WAMU 2006-AR11 3A1A WAMU 2006-AR11 2A 5.476% 09/25/46		06/01/2023	Paydown		369,427	369,427	337,603	348,983		20,445		20,445		369,427				6,183	09/25/2046	1.A FM
..93363T-AD-4	WAMU 2006-AR11 3A1A WAMU 2006-AR11 3A1A 5.134% 09/25/46		06/01/2023	Paydown		247,118	194,215	154,732	179,039		68,079		68,079		247,118				5,041	09/25/2046	1.A FM
..93363T-AD-4	WAMU 2006-AR11 3A1A WAMU 2006-AR11 3A1A 5.134% 09/25/46		06/01/2023	Paydown		11,461	9,008	8,670	9,384		2,077		2,077		11,461				234	09/25/2046	4.A FM
..93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.440% 05/25/37		06/24/2023	Paydown		(2,755)	(2,755)	(2,204)			(551)		(551)		(2,755)				1	05/25/2037	1.A FM
..93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.440% 05/25/37		06/24/2023	Paydown		(207)	(207)	(166)			(41)		(41)		(207)				3	05/25/2037	1.A Z
..93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.440% 05/25/37		06/26/2023	Paydown		8,585	8,585	6,868			1,717		1,717		8,585				129	05/25/2037	1.A FM
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 4.098% 07/25/37		06/01/2023	Paydown		348,366	348,201	302,490	313,705		34,661		34,661		348,366				5,311	07/25/2037	1.A FM
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 4.098% 07/25/37		06/01/2023	Paydown		47,972	44,214	38,709	40,608		7,364		7,364		47,972				917	07/25/2037	1.B FM
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 4.098% 07/25/37		06/01/2023	Paydown		28,688	28,404	26,009	26,961		1,727		1,727		28,688				451	07/25/2037	3.A FM
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 4.098% 07/25/37		06/01/2023	Paydown		107,410	106,347	102,301	105,682		1,729		1,729		107,410				1,688	07/25/2037	4.A FM
..939336-6H-1	WMALT 2005-4 5A8 WMALT 2005-4 CB13 5.500% 06/25/35		06/25/2023	Paydown		51,507	54,033	41,872	40,777		10,730		10,730		51,507				1,110	06/25/2035	1.A FM
..939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 4.311% 08/25/33		06/01/2023	Paydown		77,060	77,060	71,613	75,988		1,072		1,072		77,060				1,400	08/25/2033	2.C FM
..939336-PC-1	WAMU 2003-AR1 A6 WAMU 2003-AR1 A6 4.015% 03/25/33		06/01/2023	Paydown		3,766	3,766	2,825			942		942		3,766				38	03/25/2033	1.A FM
..93934F-JQ-6	WMALT 2006-AR1 A1C WMALT 2006-AR1 A1A 5.650% 02/25/36		06/26/2023	Paydown		20,093	20,516	17,631	19,553		539		539		20,093				545	02/25/2036	4.B FM
..93935A-AD-4	WMALT 2006-AR5 5A WMALT 2006-AR5 4A 5.204% 06/25/46		06/01/2023	Paydown		44,996	45,808	35,529	39,452		5,544		5,544		44,996				633	06/25/2046	1.A FM
..93935A-AD-4	WMALT 2006-AR5 5A WMALT 2006-AR5 4A 5.204% 06/25/46		06/01/2023	Paydown		41,970	42,727	39,282	40,391		1,578		1,578		41,970				591	06/25/2046	3.B FM
..93935N-AB-0	WMALT 2007-0A1 B12 WMALT 2007-0A1 2A 4.463% 12/25/46		06/01/2023	Paydown		1,214	1,630	1,404	1,606		(392)		(392)		1,214				23	12/25/2046	2.C FM
..93936M-AA-3	WMALT 2007-0A4 A1B WMALT 2007-0A4 A1A 4.974% 04/25/47		04/01/2023	Paydown		33,960	32,865	29,593	32,210		1,749		1,749		33,960				366	04/25/2047	1.G FM
..93936M-AA-3	WMALT 2007-0A4 A1B WMALT 2007-0A4 A1A 4.974% 04/25/47		06/01/2023	Paydown		41,688	40,013	36,030	39,216		2,472		2,472		41,688				701	04/25/2047	2.A FM
..94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.393% 02/18/31		06/15/2023	Various		2,970,265	2,970,265	2,965,280	615,568		4,984		4,984		2,970,265				36,425	02/18/2031	1.C PL
..94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.243% 02/18/31		06/15/2023	Various		816,796	816,796	814,689	169,281		2,107		2,107		816,796				11,142	02/18/2031	1.F PL
..94108F-AC-4	WAT 2021-A C WAT 2021-A C 9.943% 02/18/31		06/15/2023	Various		1,577,937	1,577,937	1,566,006	327,026		11,931		11,931		1,577,937				25,775	02/18/2031	2.C PL
..946848-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27		06/30/2023	Redemption 100.0000		227,752	227,752	227,752	227,752						227,752				6,097	01/18/2027	4.A
..94978#-AH-0	Wec 2001a (cvs Health) P/T CERTS 7.530% 01/10/24		06/10/2023	Redemption 100.0000		180,766	180,766	180,766	180,766						180,766				5,430	01/10/2024	2.B
..94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27		06/10/2023	Redemption 100.0000		161,377	161,377	161,377	161,377						161,377				3,774	08/10/2027	2.B

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26		06/10/2023	Redemption 100.0000		179,519	179,519	179,519	179,519						179,519				4,753	07/10/2026	3.C
..949789-AF-8	WFMBS 2006-AR19 A1 WFMBS 2006-AR19 A6 4.624% 12/25/36		06/01/2023	Paydown		80,475	90,935	77,749	78,734		1,741		1,741		80,475				1,667	12/25/2036	1.A FM
..94983R-AD-6	WFMBS 2006-AR5 2A2 WFMBS 2006-AR5 2A1 4.678% 04/25/36		06/01/2023	Paydown		8,608	8,952	7,987	8,151		457		457		8,608				147	04/25/2036	1.A FM
..94984M-AM-6	WFMBS 2006-AR14 1A1 WFMBS 2006-AR14 2A1 4.507% 10/25/36		06/01/2023	Paydown		41,334	43,939	38,394	39,095		2,239		2,239		41,334				814	10/25/2036	1.A FM
..94984N-AA-0	WFMBS 2006-AR16 A1 WFMBS 2006-AR16 A1 4.383% 10/25/36		06/01/2023	Paydown			18,210	16,705			(16,705)		(16,705)						307	10/25/2036	1.A FM
..94985Q-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.189% 03/25/38		06/24/2023	Paydown		(2,118)	(2,118)	(1,748)			(371)		(371)		(2,118)				(1)	03/25/2038	1.A Z
..94985Q-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.189% 03/25/38		06/01/2023	Paydown		6,853	13,873	11,445			(4,592)		(4,592)		6,853				175	03/25/2038	6. FE
..94986K-AA-4	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007-AR7 A1 4.378% 12/28/37		06/01/2023	Paydown		42,102	45,983	41,058	41,557		546		546		42,102				858	12/28/2037	1.A FM
..94987U-AG-8	WFMLT 2011-RR2 2A2 WFMLT 2011-RR2 2A2 7.010% 02/27/36		06/01/2023	Paydown		74,756	74,756	69,411			5,345		5,345		74,756				757	02/27/2036	1.A FM
..94987V-AL-5	WFMLT 2011-RR3 A5 WFMLT 2011-RR3 A5 3.574% 03/27/37		06/01/2023	Paydown		33,711	26,114	18,769	19,312		14,398		14,398		33,711				530	03/27/2037	1.A FM
..94987X-AE-7	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR4 1A2 4.511% 06/27/36		06/01/2023	Paydown		28,283	29,821	21,137	23,840		4,443		4,443		28,283				593	06/27/2036	1.A FM
..95000U-3D-3	WELLS FARGO CO Senior Unsecured 5.389% 04/24/34		04/27/2023	Morgan Stanley		12,591,000	12,500,000	12,500,000							12,500,000		91,000	91,000	13,098	04/24/2034	1.E FE
..95058X-AE-8	WEN 2022-1A A2II WEN 2018-1A A2II 3.884% 03/15/48		06/15/2023	Paydown		66,250	66,250	66,042	66,139		111		111		66,250				1,287	03/15/2048	2.B FE
..95058X-AH-1	WEN 2022-1A A2II WEN 2019-1A A2II 4.080% 06/15/49		06/15/2023	Paydown		5,000	5,000	5,000	5,000						5,000				102	06/15/2049	2.B FE
..95712@-AA-5	LOWE'S COS INC SECURED 6.090% 08/15/24		04/15/2023	Redemption 100.0000		67,383	67,383	67,383	67,383						67,383				1,368	08/15/2024	1.D Z
..95712@-AA-5	LOWE'S COS INC SECURED 6.090% 08/15/24		06/15/2023	Redemption 100.0000		135,794	135,794	135,794	135,794						135,794				3,791	08/15/2024	2.A
..958667-AE-7	WESTERN GAS PART Senior Unsecured 6.150% 04/01/33		04/28/2023	Morgan Stanley		2,032,780	2,000,000	1,994,560			29		29		1,994,589		38,191	38,191	9,567	04/01/2033	3.A FE
..96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43		06/15/2023	Redemption 100.0000		104,706	104,706	105,749	105,445		(739)		(739)		104,706				2,108	09/15/2043	1.C
..97064G-AA-1	WESTF 2021-A A WESTF 2021-A A 3.104% 05/15/46		06/15/2023	Paydown		133,572	133,572	125,850	126,517		7,054		7,054		133,572				1,724	05/15/2046	1.F FE
..97770*-AA-2	Wolf Entertainment Funding, LL Wolf Entertainment TV Rev Sec 2.990% 05/20/45		05/20/2023	Paydown		12,001,363	12,001,363	12,001,363	12,001,363						12,001,363				179,420	05/20/2045	2.B PL
..98371#-AA-9	Xhd Ltd (home Depot) SECD NTS 5.840% 01/15/24		06/15/2023	Redemption 100.0000		91,602	91,602	91,602	91,602						91,602				2,220	01/15/2024	1.F
..98920M-AA-0	ZAXBY 2021-1A A2 ZAXBY 2021-1A A2 3.238% 07/30/51		04/30/2023	Paydown		37,500	37,500	37,500	37,500						37,500				843	07/30/2051	2.B FE
..999A32-41-8	WALGREEN CO SECURED 5.520% 09/15/30		06/15/2023	Redemption 100.0000		55,721	55,721	55,721	55,721						55,721				1,282	09/15/2030	2.B Z
..BCC03P-FU-9	PBHET 2000-2 X2 PBHET 2000-2 X2 0.000% 08/25/31		04/01/2023	Paydown				35			(35)		(35)							08/25/2031	2.B Z
..BCC2EW-AX-7	HAIL 2017-1 B HAIL 2017-1 A 4.000% 11/15/37		06/15/2023	Paydown		251,121	251,121	249,546	250,697		424		424		251,121				2,231	11/15/2037	3.C FE
..G77418-AA-8	SVF II FINCO CAYMAN LP SVF II FINCO (CAYMAN) LP DD 5.000% 12/22/25		04/24/2023	Paydown		392,682	392,682	396,930	396,978		(4,296)		(4,296)		392,682				69	12/22/2025	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G7741@-AA-8	SVF II FINCO CAYMAN LP SVF II FINCO (CAYMAN) LP DD 5.000% 12/22/25		04/01/2023	Tax Free Exchange		540,124,142	540,124,142	540,124,142	540,124,142						540,124,142				7,426,707	12/22/2025	1.F PL
..G7741@-AB-6	SVF II FINCO CAYMAN LP SVF II FINCO (CAYMAN) LP INC T 5.000% 12/22/25		04/21/2023	Paydown		5,733,495	5,733,495	5,733,495							5,733,495				1,006	12/22/2025	1.F PL
..R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27		06/30/2023	Redemption 100.0000		1,307,986	1,307,986	1,277,602	1,283,053					(5,451)	1,307,986	30,384		30,384	17,945	08/05/2027	2.B PL
..136055-AA-8	CAN IMPERIAL BK Secured 7.262% 04/10/32	A	04/10/2023	Redemption 100.0000		269,530	269,530	271,003	270,057		(527)		(527)		269,530				9,787	04/10/2032	1.C FE
..22576C-E#-4	CRESCENT POINT ENERGY CORP SR GTD NTS SER O 3.780% 06/12/23	A	06/12/2023	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				170,100	06/12/2023	2.C
. 000000-00-0	Banesco Panama SA BANESCO TL 07/15/24 8.498% 07/15/24	D	04/17/2023	Redemption 100.0000		1,628,965	1,628,965	1,649,327	1,640,850		(11,886)		(11,886)		1,628,965				63,826	07/15/2024	2.B FE
. 000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.962% 09/15/24	D	06/15/2023	Redemption 100.0000		5,000,000	5,000,000	4,808,312	4,970,806		29,194		29,194		5,000,000				182,712	09/15/2024	2.C PL
. 000000-00-0	NTPC LTD Senior Unsecured 4.250% 02/26/26	D	05/22/2023	ALRE - MSPL Trust AAM - AFS		8,753,349	9,000,000	8,777,902			10,303		10,303		8,788,204		(34,855)	(34,855)	93,500	02/26/2026	2.C FE
. 000000-00-0	GLOBAL BANK CORP Global Bank Corp 8.564% 12/20/27	D	06/20/2023	Various		580,000	580,000	578,055	568,430		1,520		1,520		580,000				22,662	12/20/2027	2.A FE
. 000000-00-0	RED DORSAL LTD Senior Secured 5.875% 10/12/31	D	04/12/2023	Redemption 100.0000		475,062	475,062	475,062	475,062						475,062				13,955	10/12/2031	2.C FE
. 000000-00-0	ADANI TRANSMISSI Senior Secured 4.250% 05/21/36	D	05/21/2023	Redemption 100.0000		8,820	8,820	9,470	9,424		(604)		(604)		8,820				187	05/21/2036	2.C FE
. 000000-00-0	ACHMEA BV Subordinated 8.368% 04/04/43	B	04/04/2023	Call 100.0000		9,093,499	9,093,499	10,338,795	8,931,691		(51,396)		(51,396)	405,010	9,093,499		(191,806)	(191,806)	543,069	04/04/2043	2.C FE
. 000000-00-0	HANNOVER FINANCE Subordinated 5.000% 06/30/43	B	06/30/2023	Redemption 100.0000		12,984,037	12,984,037	15,438,820	12,935,942		(205,762)		(205,762)	373,885	12,984,037		(120,028)	(120,028)	646,648	06/30/2043	1.F FE
. 000000-00-0	DPF 2021-2 A DPF 2021-2 A 3.942% 04/28/59	B	04/28/2023	Paydown		3,979,865	3,979,865	3,424,632	3,772,997		82,877		82,877	(348,365)	3,979,865		472,356	472,356	54,118	04/28/2059	1.A FE
..000823-AJ-3	ABPCI 2017-1A A1R ABPCI 2017-1A A1R 6.850% 04/20/32	D	05/02/2023	ACRA RE II Surplus AAM		5,390,182	5,500,000	5,258,000	5,280,614		24,554		24,554		5,305,168		85,013	85,013	182,786	04/20/2032	1.A FE
..01449M-AA-4	ALESC 10A A2A ALESC 10A A1 5.880% 09/23/36	D	06/23/2023	Paydown		552,147	552,147	486,366	485,646		66,502		66,502		552,147				14,557	09/23/2036	1.A FE
..01450A-AF-7	ALESC 11A A2 ALESC 11A A1BF 5.870% 12/23/36	D	06/23/2023	Paydown		1,008,857	1,008,857	928,101	934,545		74,312		74,312		1,008,857				26,547	12/23/2036	1.A FE
..01450D-AB-0	ALESC 12A A2 ALESC 12A A1 5.580% 07/15/37	D	04/17/2023	Paydown		40,785	40,785	38,210	38,351		2,434		2,434		40,785				984	07/15/2037	1.A FE
..01450G-AA-5	ALESC 16A B ALESC 16A A 5.860% 03/23/38	D	06/23/2023	Paydown		102,448	102,448	87,401	87,990		14,458		14,458		102,448				2,691	03/23/2038	1.E FE
..01450N-AA-0	ALESC 17A A1 ALESC 17A A1 6.290% 09/23/38	D	06/23/2023	Paydown		43	43	41	41		2		2		43				1	09/23/2038	1.B FE
..03665A-AJ-6	ANTR 2017-2A CR ANTR 2017-2A AR 6.730% 10/20/33	D	05/02/2023	ACRA RE II Surplus AAM		5,801,953	6,009,316	5,622,917	5,643,783		25,562		25,562		5,669,345		132,607	132,607	195,826	10/20/2033	1.A FE
..03666B-AA-2	ANTR 2021-1A D ANTR 2021-1A A1 6.785% 07/25/33	D	05/19/2023	ACRA RE II Surplus AAM		4,885,685	5,000,000	4,822,500	4,838,896		20,571		20,571		4,859,467		26,218	26,218	177,205	07/25/2033	1.A FE
..03666L-AL-6	ANTR 2020-1A A1R ANTR 2020-1A A1R 6.733% 10/23/33	D	05/02/2023	ACRA RE II Surplus AAM		8,751,033	9,000,000	8,511,300	8,545,456		44,447		44,447		8,589,903		161,130	161,130	287,827	10/23/2033	1.A FE
..04019D-AE-2	ARES 2021-61A C ARES 2021-61A C 7.250% 10/20/34	D	05/02/2023	ACRA RE II Surplus AAM		1,456,806	1,536,697	1,433,738			619		619		1,434,358		22,448	22,448	54,383	10/20/2034	1.F FE
..04019R-AL-5	ARES 2022-66A C ARES 2022-66A C 9.028% 07/25/34	D	05/19/2023	ACRA RE II Surplus AAM		6,040,208	6,100,000	6,037,170	6,050,279		2,405		2,405		6,052,683		(12,476)	(12,476)	362,772	07/25/2034	1.F FE
..04363U-AD-8	PACIFIC NATIONAL FINANCE PTY L Senior Unsecured 6.000% 04/07/23	D	04/07/2023	Maturity		7,901,000	7,901,000	7,860,310	7,899,752		1,248		1,248		7,901,000				237,030	04/07/2023	2.C FE
..05072M-AA-1	AUDAX 2020-4A C AUDAX 2020-4A A 6.692% 10/15/31	D	04/17/2023	Paydown		15,000,000	15,000,000	14,572,500	14,698,225		301,775		301,775		15,000,000				251,539	10/15/2031	1.A FE
..05072M-AC-7	AUDAX 2020-4A C AUDAX 2020-4A B 7.392% 10/15/31	D	04/17/2023	Paydown		23,700,000	23,700,000	22,574,250	22,695,414		1,004,586		1,004,586		23,700,000				480,350	10/15/2031	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05072M-AE-3	AUDAX 2020-4A C AUDAX 2020-4A C 9.062% 10/15/31	D	04/17/2023	Paydown		7,900,000	7,900,000	7,748,697	7,763,575		136,425		136,425		7,900,000				311,820	10/15/2031	1.F FE
..05254J-AA-8	AUST & NZ BK NY Senior Unsecured 5.088% 12/08/25	D	05/17/2023	AADE - CATALINA Redemption 100.0000		15,140,889	15,000,000	15,000,000	15,000,000						15,000,000		140,889	140,889	337,080	12/08/2025	1.D FE
..05330K-AA-3	AUTO METRO PR SR SECD NTS 6.750% 06/30/35	D	06/30/2023			30,000	30,000	29,100	29,171		829		829		30,000				1,013	06/30/2035	2.C FE
..06738E-BB-0	BARCLAYS PLC Senior Unsecured 4.338% 05/16/24	D	05/16/2023	Call 100.0000		500,000	500,000	498,422	498,786		323		323		499,109		891	891	10,845	05/16/2024	2.A FE
..06738E-CG-8	BARCLAYS PLC Senior Unsecured 6.224% 05/09/34	D	05/02/2023	Bank of America Redemption 100.0000		3,509,800	3,500,000	3,500,000							3,500,000		9,800	9,800		05/09/2034	2.A
. 08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	D	04/07/2023			446,907	446,907	446,907	446,907						446,907				9,340	04/07/2028	2.A FE
..10949Y-AB-4	BWCF 2021-1RA LOAN BWCF 2021-1RA LO 7.660% 04/15/28	D	04/17/2023	Paydown		2,653,755	2,653,755	2,653,755	2,653,755						2,653,755				91,714	04/15/2028	1.C FE
..15033E-AG-3	CEDF 2018-9A C CEDF 2018-9A C 7.000% 04/20/31	D	05/02/2023	ACRA RE II Surplus AAM		964,797	1,000,000	940,500			1,487		1,487		941,987		22,810	22,810	34,042	04/20/2031	1.F FE
..15673N-AE-3	CERB 2018-1A C CERB 2018-1A B 7.010% 04/15/30	D	06/13/2023	Paydown		8,150,000	8,150,000	8,083,121	8,113,661		36,339		36,339		8,150,000				345,172	04/15/2030	1.A FE
..15673N-AG-8	CERB 2018-1A C CERB 2018-1A C 7.610% 04/15/30	D	06/13/2023	Paydown		11,900,000	11,900,000	11,584,247	5,724,500		308,800		308,800		11,900,000				450,350	04/15/2030	1.E FE
..15673N-AJ-2	CERB 2018-1A C CERB 2018-1A D 8.760% 04/15/30	D	06/13/2023	Paydown		2,700,000	2,700,000	2,648,221	2,666,123		33,877		33,877		2,700,000				145,720	04/15/2030	2.C FE
..15674E-AA-0	CERB 2021-1A B CERB 2021-1A A 6.760% 04/15/32	D	04/17/2023	Paydown		2,056,260	2,056,260	2,038,278			17,982		17,982		2,056,260				32,347	04/15/2032	1.A FE
..225401-AH-1	CREDIT SUISSE Senior Unsecured 6.780% 06/12/24	D	06/12/2023	Various		3,000,000	3,000,000	2,988,284	2,989,036		3,190		3,190		2,992,226		7,774	7,774	93,797	06/12/2024	2.B FE
..225433-AR-2	UBS GROUP Senior Unsecured 4.550% 04/17/26	D	06/12/2023	Various		17,366,386	17,178,000	17,726,840	17,394,108		(27,722)		(27,722)		17,366,386				508,039	04/17/2026	2.B FE
..225433-AT-8	CREDIT SUISSE Senior Unsecured 3.800% 06/09/23	D	06/09/2023	Maturity		5,000,000	5,000,000	5,199,274	5,023,643		(23,643)		(23,643)		5,000,000				94,472	06/09/2023	2.B FE
..26139P-AB-9	DP WORLD CRESCEN Senior Unsecured 4.848% 09/26/28	D	05/23/2023	Various		13,034,671	13,000,000	12,998,133	7,000,000		503		503		12,998,637		36,034	36,034	414,908	09/26/2028	2.C FE
..29278D-AA-3	ENEL CHILE SA Senior Unsecured 4.875% 06/12/28	D	05/23/2023	ALRE - TDF Trust AAM		5,351,500	5,500,000	5,424,650			782		782		5,425,432		(73,932)	(73,932)	119,911	06/12/2028	2.B FE
..34961J-AY-0	FCO 2017-9A BR FCO 2017-9A A1TR 6.810% 10/15/33	D	04/25/2023	ACRA RE II Surplus AAM		7,794,224	8,000,000	7,595,600	7,623,569		40,969		40,969		7,664,537		129,687	129,687	254,043	10/15/2033	1.A FE
..38172F-AA-6	GOCAP 2017-34A B1R GOCAP 2017-34A AR 7.026% 03/14/31	D	05/05/2023	Paydown		21,635	21,635	21,389			246		246		21,635				344	03/14/2031	1.A FE
..38172F-AL-2	GOCAP 2017-34A B1R GOCAP 2017-34A CR 8.976% 03/14/31	D	04/25/2023	ACRA RE II Surplus AAM		13,800,584	14,000,000	14,014,490	14,010,883		(487)		(487)		14,010,396		(209,812)	(209,812)	546,040	03/14/2031	1.F FE
..38175B-AA-2	GOCAP 2018-36A B GOCAP 2018-36A A 6.626% 02/05/31	D	05/05/2023	Paydown		274,392	274,392	266,675	269,282		5,110		5,110		274,392				4,500	02/05/2031	1.A FE
..38175C-AA-0	GOCAP 2014-21A BR GOCAP 2014-21A AR 6.799% 01/25/31	D	04/25/2023	Paydown		253,978	253,978	246,435	248,219		5,759		5,759		253,978				3,992	01/25/2031	1.A FE
..38175C-AC-6	GOCAP 2014-21A BR GOCAP 2014-21A BR 7.129% 01/25/31	D	05/02/2023	ACRA RE II Surplus AAM		960,794	1,000,000	932,580	936,959		5,206		5,206		942,165		18,629	18,629	33,654	01/25/2031	1.C FE
..38175N-AA-6	GOCAP 2015-25A CR GOCAP 2015-25A AR 6.706% 05/05/30	D	05/05/2023	Paydown		1,318,748	1,318,748	1,291,157	1,297,045		21,703		21,703		1,318,748				19,942	05/05/2030	1.A FE
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	04/07/2023	Various		1,061,631	1,061,631	1,061,631	1,061,631						1,061,631				35,830	10/07/2026	3.C FE
..40437R-AF-6	HLM 7A-2015 DR HLM 7A-2015 DR 7.721% 03/15/27	D	05/15/2023	Paydown		6,556,721	6,556,721	6,176,929	6,209,046		347,675		347,675		6,556,721				129,480	03/15/2027	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..40437R-AF-6	HLM 7A-2015 DR HLM 7A-2015 DR 7.721% 03/15/27	D	06/02/2023	Various		4,663,279	4,663,279	4,393,163	4,416,005		247,274		247,274		4,663,279				110,091	03/15/2027	2.A FE
..40441L-AA-4	HGI 2021-FL1 A HGI 2021-FL1 A 6.208% 06/16/36	D	06/16/2023	Paydown		52,318	52,318	50,094	50,170		2,147		2,147		52,318				1,519	06/16/2036	1.A FE
..43133W-AB-5	HITR 2020-3A A2R HITR 2020-3A A1R 7.273% 07/30/39	D	05/30/2023	Paydown		240,880	240,880	236,063	236,116		4,764		4,764		240,880				7,816	07/30/2039	1.B FE
..43133Y-AA-3	HITR 4A A2 HITR 4A A1A 7.521% 07/23/42	D	04/24/2023	Paydown		791,160	791,160	791,160	791,160						791,160				22,650	07/23/2042	1.A FE
..46115H-BU-0	INTESA SANPAOLO Senior Preferred 7.000% 11/21/25	D	05/17/2023	AADE - CATALINA		15,317,346	15,000,000	15,088,670	15,086,332		(10,265)		(10,265)		15,076,067		241,279	241,279	513,333	11/21/2025	2.B FE
..46600C-AQ-3	IVYH 12A A2AR IVYH 12A A2AR 7.150% 07/20/33	D	05/02/2023	ACRA RE II Surplus AAM		2,627,085	2,756,000	2,489,715	2,499,263		14,763		14,763		2,514,026		113,059	113,059	96,048	07/20/2033	1.C FE
..470170-AE-1	JAMAICA MERCHANT VOUCHER RECEI Secured 6.120% 10/07/32	D	05/22/2023	ALRE - MSPL Trust AAM - AFS		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				612,000	10/07/2032	2.C FE
..532522-AA-7	LIMA METRO LINE Senior Secured 5.875% 07/05/34	D	04/05/2023	Various		241,969	241,969	264,430	259,871		(17,902)		(17,902)		241,969				7,108	07/05/2034	2.C FE
..55276V-AG-7	MDGH GMTN RSC Senior Unsecured 4.500% 11/07/28	D	05/23/2023	ALRE - TDF Trust AAM ...		4,998,120	5,000,000	4,979,300	4,986,781		785		785		4,987,566		10,554	10,554	122,500	11/07/2028	1.C FE
..656531-AD-2	EQUINOR ASA Senior Unsecured 7.150% 11/15/25	D	05/17/2023	AADE - CATALINA		10,564,832	10,000,000	11,528,200	10,349,402		(42,615)		(42,615)		10,306,787		258,045	258,045	361,472	11/15/2025	1.D FE
..670898-AJ-4	OCP 2020-8RA C OCP 2020-8RA C 9.010% 01/17/32	D	05/02/2023	ACRA RE II Surplus AAM		1,408,392	1,500,000	1,368,750	1,374,741		4,814		4,814		1,379,555		28,837	28,837	67,677	01/17/2032	2.C FE
..691204-AC-5	OR 2020-3A A1L OR 2020-3A A2 7.250% 04/20/32	D	05/02/2023	ACRA RE II Surplus AAM		3,047,453	3,125,000	2,942,813	2,953,864		13,316		13,316		2,967,180		80,273	80,273	110,592	04/20/2032	1.A FE
..716973-AA-0	PFIZER INVSTMNT Senior Unsecured 4.650% 05/19/25	D	05/17/2023	Bank of America		1,999,800	2,000,000	1,998,860			5		5		1,998,865		935	935	775	05/19/2025	1.E
..716973-AE-2	PFIZER INVSTMNT Senior Unsecured 4.750% 05/19/33	D	05/17/2023	Various		5,002,930	5,000,000	4,992,500							4,992,500		10,430	10,430		05/19/2033	1.E
..716973-AG-7	PFIZER INVSTMNT Senior Unsecured 5.300% 05/19/53	D	05/24/2023	Wells Fargo		2,510,038	2,500,000	2,496,275			1		1		2,496,276		13,762	13,762	1,288	05/19/2053	1.E
..716973-AH-5	PFIZER INVSTMNT Senior Unsecured 5.340% 05/19/63	D	05/17/2023	HSBC		3,940,840	4,000,000	3,922,280							3,922,280		18,560	18,560		05/19/2063	1.E
..716973-AH-5	PFIZER INVSTMNT Senior Unsecured 5.340% 05/19/63	D	06/05/2023	Citigroup		1,504,875	1,500,000	1,470,855			11		11		1,470,866		34,009	34,009	4,228	05/19/2063	1.E FE
..74041E-AA-3	PRETSL XVI PREFERRED TERM SECS XVI 6.040% 03/23/35	D	06/23/2023	Paydown		106,952	106,952	102,139	102,557		4,394		4,394		106,952				2,876	03/23/2035	1.A FE
..74041E-AA-3	PRETSL XVI PREFERRED TERM SECS XVI 6.040% 03/23/35	D	05/19/2023	ACRA RE II Surplus AAM		2,397,438	2,497,331	2,384,951	2,394,386		14,969		14,969		2,409,355		(11,917)	(11,917)	54,115	03/23/2035	1.A FE
..74042C-AC-2	PRETSL XXVIII PRETSL 28-A2 A2 5.908% 03/22/38	D	06/26/2023	Paydown		4,607	4,607	2,604	2,786		1,821		1,821		4,607				122	03/22/2038	1.B FE
..74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XXV 5.858% 06/22/37	D	06/26/2023	Paydown		84,271	84,271	58,889	61,480		22,791		22,791		84,271				2,202	06/22/2037	1.D PL
..74042H-AA-5	PRETSL XIX PREFERRED TERM SECS XIX 5.892% 12/22/35	D	06/22/2023	Paydown		7,123	7,123	6,424	6,478		646		646		7,123				186	12/22/2035	1.A FE
..74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 5.987% 12/22/35	D	06/22/2023	Paydown		20,137	20,137	11,377	12,334		7,803		7,803		20,137				534	12/22/2035	1.B FE
..74042J-AB-9	PRESTL XXI PRETSL A2 5.920% 03/22/38	D	06/22/2023	Paydown		18,696	18,696	14,371	14,923		3,773		3,773		18,696				491	03/22/2038	1.B FE
..74042M-AA-4	PRETSL XXII LTD PRETSL 22-A1 A1 5.860% 09/22/36	D	06/22/2023	Paydown		126,278	126,278	114,636			11,642		11,642		126,278				3,293	09/22/2036	1.A FE
..74042M-AC-0	PRETSL XXII LTD PRETSL 22-A2 A2 5.957% 09/22/36	D	06/22/2023	Paydown		47,721	47,721	39,114	39,646		8,075		8,075		47,721				1,259	09/22/2036	1.B FE
..74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1 6.150% 09/22/36	D	06/22/2023	Paydown		11,968	11,968	8,884	8,164		2,713		2,713		11,968				328	09/22/2036	1.E FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 6.150% 09/22/36	D	06/22/2023	Paydown		8,296	8,296	6,166	4,728		1,893		1,893		8,296				228	09/22/2036	1.E FE
..74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3 6.150% 09/22/36	D	06/22/2023	Paydown		7,849	7,849	5,836	4,961		1,797		1,797		7,849				216	09/22/2036	1.E FE
..74042M-AA-2	PRETSL XVIII PREFERRED TERM XVIII 5.924% 09/23/35	D	06/23/2023	Paydown		13,467	13,467	13,181			286		286		13,467				181	09/23/2035	1.C FE
. 76117E-AA-7	RMSF 2008-7A A1 RMSF 2008-7A A1 5.650% 06/25/37	D	06/24/2023	Paydown		(17,460)	(17,460)	(6,155)			(11,306)		(11,306)		(17,460)					06/25/2037	1.A Z
..82655A-AC-7	SIGMA ALIMENTOS Senior Unsecured 4.125% 05/02/26	D	05/22/2023	ALRE - MSPL Trust AAM - AFS		2,910,375	3,000,000	2,899,157			1,490		1,490		2,900,646		9,729	9,729	6,875	05/02/2026	2.C FE
..82811R-AC-1	SLVRK 2020-1A C SLVRK 2020-1A B 7.550% 10/20/31	D	04/25/2023	ACRA RE II Surplus AAM		26,416,198	26,970,000	26,972,616	26,971,545		(1,460)		(1,460)		26,970,085		(553,887)	(553,887)	958,456	10/20/2031	1.C FE
..83438J-AA-4	SLOSO 2007-1A A1LA SLOSO 2007-1A A1LA 5.438% 10/07/37	D	04/10/2023	Paydown		528,714	528,714	477,508	479,043		49,670		49,670		528,714				12,138	10/07/2037	1.D FE
..85572R-AA-7	STARR 2018-1 A STARR 2018-1 A 4.089% 05/15/43	D	06/15/2023	Paydown		41,203	41,203	36,229			4,974		4,974		41,203				320	05/15/2043	2.A FE
..85573L-AA-9	STARR 2019-1 A STARR 2019-1 A 4.089% 03/15/44	D	06/15/2023	Paydown		29,706	29,706	29,705	29,703		3		3		29,706				202	03/15/2044	2.B FE
..87249T-AJ-3	TICP 2018-IIA C TICP 2018-IIA C 8.200% 04/20/28	D	04/06/2023	Paydown		20,250,000	20,250,000	19,880,883	19,940,861		309,139		309,139		20,250,000				368,864	04/20/2028	1.F FE
..87268R-AA-2	TFINS 2019-2A A1 TFINS 2019-2A A1 7.763% 02/28/39	D	05/30/2023	Paydown		1,071,429	1,071,429	1,044,643	1,045,142		26,286		26,286		1,071,429				38,911	02/28/2039	1.B FE
..894135-AA-0	TRAP 2007-13A B TRAP 2007-13A A1 5.604% 11/09/42	D	05/09/2023	Paydown		36,130	36,130	33,276			2,854		2,854		36,130				904	11/09/2042	1.A FE
..89413C-AA-5	TRAP 2006-10A A1 TRAP 2006-10A A1 5.559% 07/06/41	D	04/06/2023	Paydown		4,069	4,069	3,691	3,648		421		421		4,069				95	07/06/2041	1.A FE
..89413G-AA-6	TRAP 2007-12X A2 TRAP 2007-12A A1 5.509% 04/06/42	D	04/06/2023	Paydown		110,439	110,439	101,673	102,206		8,233		8,233		110,439				2,540	04/06/2042	1.B FE
..89680Y-AC-9	TRITON CONTAINER GTD SR SECD NTS 3.150% 06/15/31	D	04/05/2023	Goldman Sachs		962,028	1,200,000	1,198,872	1,199,032		28		28		1,199,059		(237,031)	(237,031)	12,075	06/15/2031	2.C FE
..89820U-AB-0	TFINS 2018-1A A1 TFINS 2018-1A A2 4.050% 03/30/39	D	06/30/2023	Paydown		397,930	397,930	393,950	390,935		6,995		6,995		397,930				10,561	03/30/2039	1.D FE
..89821J-AA-6	TFINS 2019-1A A1 TFINS 2019-1A A1 7.352% 02/02/39	D	05/02/2023	Paydown		181,712	181,712	173,430	173,570		8,142		8,142		181,712				6,107	02/02/2039	1.C FE
..89821M-AA-9	TFINS 2022-1A A1 TFINS 2022-1A A1 8.161% 10/15/39	D	04/17/2023	Paydown		944,681	944,681	944,681	944,681						944,681				43,488	10/15/2039	1.C FE
..89821M-AB-7	TFINS 2022-1A A1 TFINS 2022-1A A2 6.080% 10/15/39	D	04/15/2023	Paydown		765,957	765,957	765,957	765,957						765,957				29,753	10/15/2039	1.C FE
..89822P-AA-1	TFINS 2020-1A A1 TFINS 2020-1A A1 3.320% 04/15/40	D	04/15/2023	Paydown		139,216	139,216	136,696	136,788		2,428		2,428		139,216				2,312	04/15/2040	1.C FE
..903428-AA-8	US CAP FDG VI TRAP 2007-12A A1 5.491% 07/10/43	D	04/10/2023	Paydown		10,241	10,241	8,948	8,998		1,243		1,243		10,241				237	07/10/2043	1.G FE
..92838*-AA-3	Vista Jet 2022 1 EETC 1st lien 6.850% 04/05/32	D	04/05/2023	Redemption 100.0000		512,539	512,539	512,539	512,539						512,539				22,138	04/05/2032	2.A PL
..AZ7194-54-3	LIMA METRO LINE Senior Secured 4.350% 04/05/36	D	04/05/2023	Redemption 100.0000		310,573	310,573	337,028	334,958		(24,384)		(24,384)		310,573				6,755	04/05/2036	2.C FE
..BAN119-JN-9	DFS Funding Corp. DFS Funding Corp 4.368 12/15/2 9.764% 12/15/27	D	06/15/2023	Various		1,121,429	1,121,429	1,107,411	1,110,412		11,016		11,016		1,121,429				78,876	12/15/2027	3.B FE
..BCC2MD-5C-2	DPF 2020-1 C DPF 2020-1 A 3.892% 07/28/54	B	04/28/2023	Paydown		533,045	533,045	463,778	509,607		7,254		7,254	(45,206)	533,045		61,391	61,391	7,114	07/28/2054	1.A FE
..BCC2MY-W0-2	DOMI 2020-1 A DOMI 2020-1 A 3.977% 04/15/52	B	04/17/2023	Paydown		279,588	279,588	243,760	268,843		4,503		4,503	(24,967)	279,588	31,209		31,209	3,702	04/15/2052	1.A FE
..BCC2PQ-WW-6	DOMI 2020-2 A DOMI 2020-2 A 4.203% 11/15/52	B	05/15/2023	Paydown		183,782	183,782	161,413	178,010		2,976		2,976	(16,531)	183,782	19,326		19,326	2,834	11/15/2052	1.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..BCC2QR-Q4-2	DPF 2021-1 A DPF 2021-1 A 3.892% 07/28/58 DOMI 2021-1 A DOMI 2021-1 A 4.156% 06/15/53	B	04/28/2023	Paydown		106,142	106,142	92,688	101,082		1,820		1,820	(8,051)	106,142	11,291		11,291	1,417	07/28/2058	1.A FE
..BCC30J-4P-3		B	06/15/2023	Paydown		174,018	174,018	151,614	167,136		4,464		4,464	(15,521)	174,018	17,940		17,940	2,733	06/15/2053	1.A FE
..BCC32T-PP-6	PRTSQ 2021-NPL1A A PRTSQ 2021-NPL1A A 5.000% 10/25/61	B	04/25/2023	Paydown		2,469,710	2,469,710	2,123,009	2,335,877		67,674		67,674	(197,828)	2,469,710	263,987		263,987	49,986	10/25/2061	1.F FE
..BP2866-43-5	TALENT YIELD INT Senior Unsecured 3.125% 05/06/31	D	05/22/2023	ALRE - MSPL Trust AAM - AFS		4,361,351	5,000,000	4,377,389			9,071		9,071		4,386,460		(25,109)	(25,109)	85,938	05/06/2031	2.A FE
..BW3700-94-3	LOARRE INVEST Secured 6.500% 05/15/29	B	06/14/2023	Tax Free Exchange		35,212,405	36,793,694	34,992,643	35,752,972		95,750		95,750	(636,317)	35,212,405				1,439,410	05/15/2029	3.C FE
. F1000#-AA-6	AKIEM HOLDING SAS SR SECD NTS 1.750% 09/05/34	B	06/30/2023	Redemption 100.0000		190,942	190,942	195,195	187,302					7,893	190,942	(4,253)		(4,253)	1,671	09/05/2034	2.C PL
..F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	B	06/30/2023	Redemption 100.0000		1,066,546	1,066,546	1,105,010	1,066,603		(21,019)		(21,019)	33,038	1,066,546	(12,076)		(12,076)	50,485	12/31/2031	3.C PL
..G0445Q-AA-6	FWU LIFE INSURANCE LUX SA ANIMA 1 7.771% 12/24/24	D	06/24/2023	Paydown		1,628,459	1,628,459	1,628,459							1,628,459				31,635	12/24/2024	2.B PL
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	D	06/30/2023	Paydown		3,567,311	3,567,311	3,542,441	3,572,460		(5,149)		(5,149)		3,567,311				101,668	09/30/2045	1.D PL
..G3768B-AK-0	GAZPROM PJSC Senior Unsecured 2.950% 01/27/29	D	06/22/2023	Tax Free Exchange		912,343	2,870,000	912,343	892,056		20,287		20,287		912,343				42,333	01/27/2029	6. *
..G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 3.120% 12/31/42	B	06/30/2023	Redemption 100.0000		203,121	203,121	210,672	193,347					17,325	203,121	(7,551)		(7,551)	3,147	12/31/2042	2.B PL
..G8867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	05/30/2023	Paydown		1,959,071	1,959,071	1,959,071	1,959,071						1,959,071				35,303	05/13/2027	1.G PL
. G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	06/30/2023	Paydown		9,358,734	9,358,734	9,358,734	9,358,734						9,358,734				282,586	05/13/2027	1.G PL
..N42818-BS-3	KONINKLIJKE VOPAK NV SR NTS SER AA 3.740% 06/19/23	D	06/19/2023	Maturity		16,800,000	16,800,000	16,800,000	16,800,000						16,800,000				315,905	06/19/2023	2.B
..P40008-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	D	06/28/2023	Redemption 100.0000		274,889	274,889	274,889	274,889						274,889				5,580	12/28/2037	1.G FE
..R8647L-AH-9	STOREBRAND LIVSF Subordinated 9.535% 04/04/43	B	04/04/2023	Redemption 100.0000		4,382,409	4,382,409	4,980,219	4,316,721		(35,067)		(35,067)	(56,655)	4,382,409	157,409		157,409	299,888	04/04/2043	2.A FE
..R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	05/31/2023	Redemption 100.0000		45,607	45,607	45,151	45,315		292		292		45,607				911	04/30/2031	1.G PL
..R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 6.110% 04/30/31	D	05/31/2023	Redemption 100.0000		45,607	45,607	45,151	45,310		297		297		45,607				883	04/30/2031	1.G PL
..V6179#-AB-0	MESTAMO MARINE LTD SR SECD GTD NTS 5.060% 06/25/24	D	04/13/2023	Call 100.0000		4,069,587	4,069,587	4,069,587	4,069,587						4,069,587				677,541	06/25/2024	2.C
..575767-AN-8	MASS MUTUAL LIFE		04/01/2023			2,619,000	2,619,000	2,619,000	2,619,000											10/15/2070	1.D FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,027,967,452	2,212,491,096	2,027,146,126	1,572,089,762	472,772	22,302,394	41,314	22,733,852	(517,741)	2,042,439,192	729,579	(17,100,370)	(16,370,791)	42,552,667	XXX	XXX
..86564C-AC-4	SUMITOMO LIFE Subordinated 3.375% 04/15/81	D	05/10/2023	Societe General		2,088,000	2,400,000	2,400,000	2,400,000						2,400,000		(312,000)	(312,000)	46,575	04/15/2081	1.G FE
1309999999. Subtotal - Bonds - Hybrid Securities						2,088,000	2,400,000	2,400,000	2,400,000						2,400,000		(312,000)	(312,000)	46,575	XXX	XXX
..00043*-AA-7	Aa Wh Holdco Gp Llc AA Warehouse 6.887% 08/08/36		05/09/2023	Various		33,280,000	33,280,000	33,311,795	8,971,213		(43,008)		(43,008)		33,280,000				143,225	08/08/2036	1.G PL
..00043*-AB-5	Aa Wh Holdco Gp Llc AA Warehouse 7.037% 08/08/36		05/19/2023	Redemption 100.0000		6,240,000	6,240,000	6,248,571			(8,571)		(8,571)		6,240,000					08/08/2036	2.C FE
..00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.250% 03/31/41		05/01/2023	Paydown		19,161,279	19,161,279	19,161,279	18,482,834		26,558		26,558		19,161,279				614,976	03/31/2041	1.G PL
..00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.261% 03/31/41		05/01/2023	Paydown		9,580,639	9,580,639	9,580,639	9,189,504		16,571		16,571		9,580,639				353,351	03/31/2041	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..037980-AA-7	AAFT 2022-A C AAFT 2022-A A 5.772% 07/21/46		06/17/2023	Paydown		4,399,915	4,399,915	4,342,539	4,343,452		56,463		56,463		4,399,915				104,675	07/21/2046	1.C PL
..28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.674% 12/15/41		06/21/2023	Various		60,356,635	60,356,635	60,356,962	11,308,974		(611)		(611)		60,356,635				329,872	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.424% 12/15/41		06/21/2023	Various		30,178,318	30,178,318	30,178,507	5,583,271		(353)		(353)		30,178,318				224,503	12/15/2041	2.C PL
..31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29		06/08/2023	Paydown		6,311,070	6,311,070	6,311,070	6,311,070						6,311,070				167,946	10/24/2029	1.E PL
..69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.500% 01/20/35		06/30/2023	Various		1,956,673	1,956,673	1,949,708	245,829		6,947		6,947		1,956,673				26,166	01/20/2035	1.F FE
..69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.500% 01/20/35		06/20/2023	Paydown		6,796,841	6,796,841	6,790,550	516,138		6,040		6,040		6,796,841				95,184	01/20/2035	1.F FE
..71680@-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		06/30/2023	Paydown		4,914,798	4,914,798	5,096,680			(181,882)		(181,882)		4,914,798				45,744	01/31/2057	1.C PL
..71680@-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		06/30/2023	Paydown		101,114	101,114	105,631			(4,517)		(4,517)		101,114				1,149	01/31/2057	2.B PL
..92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc 7.817% 12/31/38		06/29/2023	Paydown		554,048	554,048	553,339			709		709		554,048				6,947	12/31/2038	1.G FE
..96328G-AA-5	WFLF 2023-1A D Wheels Fleet Lease 1 - Class A 5.954% 11/18/38		06/16/2023	Redemption 100.0000		85,675,075	85,675,075	85,647,631			27,445		27,445		85,675,075				251,956	11/18/2038	1.A FE
..96328G-AB-3	WFLF 2023-1A D Wheels Fleet Lease 1 - Class B 6.054% 11/18/38		06/16/2023	Redemption 100.0000		2,932,621	2,932,621	2,931,707			914		914		2,932,621				8,615	11/18/2038	1.C FE
..96328G-AC-1	WFLF 2023-1A D Wheels Fleet Lease 1 - Class C 6.154% 11/18/38		06/16/2023	Redemption 100.0000		3,903,993	3,903,993	3,902,983			1,010		1,010		3,903,993				11,601	11/18/2038	1.F FE
..96328G-AD-9	WFLF 2023-1A D Wheels Fleet Lease 1 - Class D 7.654% 11/18/38		06/16/2023	Redemption 100.0000		1,491,233	1,491,233	1,491,185			48		48		1,491,233				4,821	11/18/2038	2.A FE
..96328G-AE-7	WFLF 2023-1A D Wheels Fleet Lease 1 - Class E 8.654% 11/18/38		06/16/2023	Redemption 100.0000		497,078	497,078	497,090			(13)		(13)		497,078				3,026	11/18/2038	2.B FE
..96328G-AP-2	WFLF 2023-1A D WFLF 2022-A D 7.718% 02/10/25		06/12/2023	Paydown		5,919,603	5,919,603	5,916,830			2,773		2,773		5,919,603				79,462	02/10/2025	2.A FE
..96328G-AP-2	WFLF 2023-1A D WFLF 2022-A D 7.718% 02/10/25		06/12/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		20,147,193	20,149,015	20,139,576			7,618		7,618		20,147,193				4,320	02/10/2025	2.A FE
..96328G-AQ-0	WFLF 2023-1A D WFLF 2022-A E 8.718% 02/10/25		06/12/2023	Paydown		1,973,201	1,973,201	1,972,217			984		984		1,973,201				26,487	02/10/2025	2.B FE
..96328G-AQ-0	WFLF 2023-1A D WFLF 2022-A E 8.718% 02/10/25		06/12/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		6,715,861	6,716,339	6,712,988			2,873		2,873		6,715,861				173,207	02/10/2025	2.B FE
..55283L-AA-3	MAPSL 2019-1A B MAPSL 2019-1A A 4.458% 03/15/44	D	06/15/2023	Paydown		23,488	23,488	21,634			1,854		1,854		23,488				118	03/15/2044	2.C
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						313,110,676	313,112,976	313,221,111	64,952,285		(80,148)		(80,148)		313,110,676				2,677,351	XXX	XXX
. 000000-00-0	INGERSOLL-RAND S TERM B 7.273% 02/28/27		06/30/2023	Redemption 100.0000		3,108	3,108	3,070	3,081		27		27		3,108				104	02/28/2027	2.C FE
. 000000-00-0	CALPINE CORP CPN TL B5 1L USD 8.840% 12/16/27		06/30/2023	Redemption 100.0000		2,707	2,707	2,691	2,695		11		11		2,707				100	12/16/2027	3.A FE
..03837L-AB-2	APOLLO OTTER ADVISORS LP Aqua OpCo Debt (G2) 10.550% 07/29/29		03/31/2023	Redemption 100.0000		281,250	281,250	276,419	276,451		4,799		4,799		281,250				7,846	07/29/2029	3.C PL
..042688-AA-9	ARPAD SOLAR BORR TERM LN 1L 5.250% 07/15/34		04/18/2023	Redemption 100.0000		84,333	84,333	84,333	84,333						84,333				1,839	07/15/2034	2.B PL
..08078U-AE-3	BELRON FINANCE US LLC BELRON TL B 1L USD 6.165% 10/30/26		06/30/2023	Redemption 100.0000		6,250	6,250	6,238			12		12		6,250				33	10/30/2026	3.B FE
..08579J-BG-6	BERRY GLOBAL INC BERY TL Z 1L USD 4.743% 07/01/26		06/12/2023	Redemption 100.0000		22,612	22,612	22,596	22,601		12		12		22,612				735	07/01/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..11823L-AK-1	BUCKEYE PARTNERS BPL TL B1 1L USD 3.913% 11/01/26		06/30/2023	Redemption 100.0000		5,943	5,943	5,911	5,920		23		23		5,943				211	11/01/2026	3.A FE
..28521V-AJ-1	ELECTRO RENT CORPORATION ELRC TL 1L USD 8.687% 11/01/24		06/30/2023	Redemption 100.0000		4,539	4,539	4,508	4,509		30		30		4,539				236	11/01/2024	4.C FE
..35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.452% 03/30/28		06/30/2023	Various		1,471,574	1,471,574	1,470,210	(82)		1,364		1,364		1,471,574				38,221	03/30/2028	2.C FE
..41165Q-AG-2	HARBOURVEST PRTN HAPART TL B 1L USD 9.581% 03/01/25		04/17/2023	Redemption 100.0000		946	946	946	946						946				19	03/01/2025	3.A PL
.88687@-AA-1	Tillman Networks Tillman Networks 0.384% 08/31/30		04/17/2023	Redemption 100.0000		162,362	162,362	161,827	161,830		532		532		162,362				2,332	08/31/2030	2.A PL
.88687@-AA-1	Tillman Networks Tillman Networks 0.384% 08/31/30		06/16/2023	Redemption 100.0000		326,350	326,350	325,275	325,280		1,070		1,070		326,350				6,319	08/31/2030	2.A FE
..89364M-BU-7	TRANSDIGM INC TDG TL H 1L USD 7.944% 02/22/27		06/30/2023	Redemption 100.0000		5,934	5,934	5,932			3		3		5,934				240	02/22/2027	4.A FE
..96208U-AT-8	WEX INC WEX TL B 1L USD 7.467% 04/01/28		06/30/2023	Redemption 100.0000		3,000	3,000	2,997			3		3		3,000				20	04/01/2028	3.C FE
..BL2847-99-6	IMPERVA INC TL 1L USD 24.135% 01/10/26		06/30/2023	Redemption 100.0000		3,750	3,750	3,744	3,747		3		3		3,750				165	01/10/2026	4.B FE
..BL3089-54-9	GENESEE & WYOMING INC. TERM 6.868% 12/30/26		06/30/2023	Redemption 100.0000		4,950	4,950	4,922	4,933		16		16		4,950				172	12/30/2026	3.B FE
..BL3128-18-0	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.840% 08/01/27		06/30/2023	Redemption 100.0000		4,228	4,228	4,205	4,212		16		16		4,228				140	08/01/2027	3.B FE
..BL3156-14-0	ADVANCED DRAINAG WMS TL B 1L USD 6.259% 09/24/26		06/30/2023	Redemption 100.0000		2,500	2,500	2,494	2,496		4		4		2,500				50	09/24/2026	2.C FE
..BL3197-18-5	BELRON FINANCE US LLC BELRON TL B 1L USD 6.165% 10/30/26		05/03/2023	Tax Free Exchange		2,414,053	2,418,750	2,410,630	2,413,235		818		818		2,414,053				83,616	10/30/2026	3.B FE
..BL3200-39-3	ABC SUPPLY CO TERM B 6.738% 01/15/27		06/30/2023	Redemption 100.0000		5,000	5,000	4,975	4,986		14		14		5,000				172	01/15/2027	3.B FE
..BL3204-21-3	LPL HOLDINGS INC TL 5.837% 11/12/26		06/30/2023	Redemption 100.0000		2,787	2,787	2,780	2,783		4		4		2,787				75	11/12/2026	2.C FE
..BL3207-42-2	UNIVAR USA INC TERM B5 7.052% 07/01/26		06/30/2023	Redemption 100.0000		1,250	1,250	1,247	1,248		2		2		1,250				43	07/01/2026	2.C FE
..BL3208-77-6	VISTRA OPERATION TERM B3 5.739% 12/31/25		06/30/2023	Redemption 100.0000		3,481	3,481	3,481	3,481						3,481				115	12/31/2025	2.C FE
..BL3286-66-5	NOURYON USA LLC SPCHEM TL B 1L USD 15.889% 10/01/25		06/30/2023	Redemption 100.0000		1,070,644	1,070,644	1,073,320	1,072,246		(1,602)		(1,602)		1,070,644				50,614	10/01/2025	4.A FE
..BL3288-02-6	DAVITA INC DVA TL B 1L USD 6.517% 08/12/26		06/30/2023	Redemption 100.0000		4,606	4,606	4,627	4,606						4,606				152	08/12/2026	3.A FE
..BL3288-51-3	CENTURYTEL INC CTL TL B 1L USD 6.985% 03/15/27		06/30/2023	Redemption 100.0000		1,914	1,914	1,912	1,913		1		1		1,914				68	03/15/2027	3.C FE
..BL3290-24-6	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 6.504% 02/04/27		06/30/2023	Redemption 100.0000		4,072	4,072	4,067	4,068		3		3		4,072				135	02/04/2027	3.A FE
..BL3291-84-8	SS&C TECH INC TERM B5 6.517% 04/16/25		06/30/2023	Redemption 100.0000		5,062	5,062	5,068	5,062						5,062				167	04/16/2025	3.B FE
..BL3392-82-8	MILEAGE PLUS HLD TERM B 11.403% 06/20/27		06/20/2023	Redemption 100.0000		1,374,887	1,374,887	1,428,164			(53,277)		(53,277)		1,374,887				48,130	06/20/2027	2.C FE
..BL3545-27-6	CALPINE CORP CPN TL B9 1L USD 6.735% 04/01/26		06/30/2023	Redemption 100.0000		7,923	7,923	7,835	7,863		60		60		7,923				271	04/01/2026	3.A FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..BL3547-73-6	PG&E CORP PCG TL B 1L USD 7.687% 06/23/25		06/30/2023	Redemption 100.0000		2,468	2,468	2,444	2,453		14		14		2,468				97	06/23/2025	3.C FE
..BL3559-99-6	SPECTRUM BRANDS SPB TL B 1L USD 2.506% 03/03/28		06/20/2023	Redemption 100.0000		490,000	490,000	489,848			152		152		490,000				1,949	03/03/2028	3.A FE
..BL3627-87-6	UNIVAR USA INC UNVR TL B6 1L USD 6.818% 06/03/28		06/30/2023	Redemption 100.0000		4,987	4,987	4,992			(5)		(5)		4,987				29	06/03/2028	2.C FE
..BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD 3.480% 07/01/28		06/30/2023	Redemption 100.0000		36,023	36,023	36,077			(54)		(54)		36,023				222	07/01/2028	3.A FE
..BL3638-38-6	QUIKRETE HOLDING QUIKHO TL B1 1L USD 7.687% 03/18/29		06/30/2023	Redemption 100.0000		5,000	5,000	4,994			6		6		5,000				35	03/18/2029	3.C FE
..BL3646-39-7	PRA HEALTH SCIEN ICLR TL B 1L USD 7.253% 07/01/28		06/30/2023	Redemption 100.0000		9,316	9,316	9,333			(17)		(17)		9,316				174	07/01/2028	3.A FE
..BL3683-98-6	STANDARD INDS IN BMCAUS TL B 1L USD 1.275% 09/22/28		06/22/2023	Redemption 100.0000		2,909	2,909	2,903			6		6		2,909				18	09/22/2028	2.C FE
..BL3689-59-5	CENTURI GROUP I SWX TL B 1L USD 7.237% 08/27/28		06/30/2023	Redemption 100.0000		3,385	3,385	3,371			14		14		3,385				22	08/27/2028	4.A FE
..BL3705-69-8	CLEAN HARBORS IN CLH TL B 1L USD 6.729% 10/08/28		06/30/2023	Redemption 100.0000		718	718	719			(1)		(1)		718				4	10/08/2028	3.A FE
..BL3753-47-4	SYNAPTICS INC SYNA TL B 1L USD 7.083% 12/02/28		06/30/2023	Redemption 100.0000		2,500	2,500	2,494	2,494		6		6		2,500				94	12/02/2028	3.A FE
..BL3213-99-0	1011778 BC ULC / BCULC TL B 1L USD 6.495% 11/19/26	A	06/30/2023	Redemption 100.0000		5,000	5,000	4,988	4,993		7		7		5,000				177	11/19/2026	3.B FE
..BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	B	06/30/2023	Various		942,547	942,547	1,142,660	932,171		(8,451)		(8,451)	105,646	942,547	(86,818)		(86,818)	16,318	12/31/2036	2.B FE
..BL3573-84-9	ICON LUX SARL ICLR TL B 1L USD 7.253% 07/01/28	D	06/30/2023	Redemption 100.0000		37,389	37,389	37,459			(70)		(70)		37,389				700	07/01/2028	3.A FE
..BL3673-15-1	STARS GROUP HOLD TSGICN TL B 1L USD 4.209% 07/21/26	D	06/30/2023	Redemption 100.0000		2,893	2,893	2,885			7		7		2,893				32	07/21/2026	2.C FE
..BL3742-09-7	ALI GROUP SRL ALIGRP TL B 1L USD 6.751% 07/22/29	C	06/30/2023	Redemption 100.0000		3,059	3,059	3,061			(2)		(2)		3,059				19	07/22/2029	3.A FE
..G2921#-AA-9	ECUADOR DIVERSIFIED PMT RTS US Banco Del Pacifico Sa Banco De 18.648% 12/20/24	D	06/05/2023	Various		8,750,000	8,750,000	8,723,750	7,437,500		26,250		26,250		8,750,000				1,055,936	12/20/2024	4.A FE
..050139-38-7	PAF REV-2 2 Pepper Australian Auto A	B	06/30/2023	Tax Free Exchange		7,382,587	7,219,447	7,382,587	7,378,767						7,378,767					06/13/2030	1.F FE
..050139-38-8	PAF REV-2 2 Pepper Australian Auto BBB	B	06/30/2023	Tax Free Exchange		10,345,157	10,116,550	10,345,157	10,339,805						10,339,805					06/13/2030	2.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						35,317,954	34,930,903	35,536,147	30,522,626		(28,190)		(28,190)	105,646	35,308,781	(86,818)		(86,818)	1,318,166	XXX	XXX
2509999997. Total - Bonds - Part 4						2,459,148,606	2,646,020,018	2,463,279,694	1,674,489,080	472,772	19,496,757	41,314	19,928,215	(412,095)	2,474,080,338	642,761	(17,569,536)	(16,926,775)	47,257,083	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,459,148,606	2,646,020,018	2,463,279,694	1,674,489,080	472,772	19,496,757	41,314	19,928,215	(412,095)	2,474,080,338	642,761	(17,569,536)	(16,926,775)	47,257,083	XXX	XXX
..25746U-DM-8	DOMINION RESOURC Junior Subordinated 4.350% 10/15/23		04/20/2023	Barclays	4,000,000.000	3,371,920	0.00	4,000,000	3,378,172	621,828			621,828		4,000,000		(628,080)	(628,080)	89,610		2.C
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,371,920	XXX	4,000,000	3,378,172	621,828			621,828		4,000,000		(628,080)	(628,080)	89,610	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						3,371,920	XXX	4,000,000	3,378,172	621,828			621,828		4,000,000		(628,080)	(628,080)	89,610	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						3,371,920	XXX	4,000,000	3,378,172	621,828			621,828		4,000,000		(628,080)	(628,080)	89,610	XXX	XXX
..31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		06/23/2023	Various	(10,000.000)	(1,000,000)		(1,000,000)	(1,000,000)						(1,000,000)						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						(1,000,000)	XXX	(1,000,000)	(1,000,000)						(1,000,000)					XXX	XXX
5989999997. Total - Common Stocks - Part 4						(1,000,000)	XXX	(1,000,000)	(1,000,000)						(1,000,000)					XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						(1,000,000)	XXX	(1,000,000)	(1,000,000)						(1,000,000)					XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,371,920	XXX	3,000,000	2,378,172	621,828			621,828		3,000,000		(628,080)	(628,080)	89,610	XXX	XXX
6009999999 - Totals						2,461,520,526	XXX	2,466,279,694	1,676,867,252	1,094,600	19,496,757	41,314	20,550,043	(412,095)	2,477,080,338	642,761	(18,197,616)	(17,554,855)	47,346,693	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/AI Powered Multi-Asset Index/AIM0001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/07/2022	01/08/2029		3,079,788	3207.3	182,520			144,229		67,125			(12,916)		36,217		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2022	02/22/2029		1,138,775	3138.44	66,277			53,514		31,130			(4,691)		13,540		0001
Purchased Call/AI Powered US Equity Index/AIP000N$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2021	07/11/2023		1,327,541	2567.53	44,189			609					(10,987)		1,152		0001
Purchased Call/AI Powered US Equity Index/AIP0000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/27/2021	07/25/2023		811,735	2548.54	28,946			958					(7,202)		1,062		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2022	03/08/2029		397,329	3129.58	22,785			18,531		11,211			(1,613)		4,740		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/09/2022	05/08/2029		786,709	2986.7	42,788			35,811		33,882			(3,028)		9,522		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2022	11/21/2029		1,976,825	2859.25	97,655			89,316		123,424			(6,915)		25,005		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2030		392,734	2899.18		26,038		25,203		22,779			(865)		5,112		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/06/2021	08/08/2028		839,318	3256.74	53,045			38,720		14,493			(3,752)		9,489		0001
Purchased Call/AI Powered US Equity Index/AIP000P$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2021	08/16/2023		1,846,707	2558.36	63,727			4,039		16			(15,839)		3,313		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2021	08/31/2023		1,857,232	2579.34	69,357			5,832		29			(17,232)		3,827		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2021	07/21/2028		53,824	3253.62	3,412			2,470		930			(242)		606		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2021	11/08/2028		1,011,542	3286	62,716			48,037		16,722			(4,439)		11,714		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2022	09/21/2029		1,288,716	2861.33	61,801			55,080		79,191			(4,378)		16,087		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/22/2030		877,029	2912.04		51,250		48,134		48,564			(3,153)		11,240		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2021	07/07/2028		585,539	3236.83	37,065			26,622		10,608			(2,625)		6,563		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2022	12/07/2029		264,830	2886.42	13,480			12,418		15,502			(955)		3,361		0001
Purchased Call/AI Powered US Equity Index/AIP0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2021	07/19/2023		1,338,627	2505	57,244			1,422		1			(14,235)		1,527		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP0000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/23/2021	07/21/2023		417,786	2548.54	15,152			419					(3,778)		501		0001
Purchased Call/AI Powered US Equity Index/AIP000QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2021	09/08/2023		546,585	2563.83	19,496			1,861		28			(4,867)		1,197		0001
Purchased Call/AI Powered US Equity Index/AIP000SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/06/2021	10/06/2023		783,264	2534.34	29,873			4,011		366			(7,440)		2,029		0001
Purchased Call/AI Powered US Equity Index/AIP000NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/09/2021	07/07/2023		671,212	2540.81	27,039			224					(6,740)		465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2022	03/15/2024		10,685,447	278.23	330,993			117,623		166,685			(82,252)		45,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2024		10,125,196	275.47	311,447			145,551		218,948			(77,161)		48,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	07/19/2023		15,019,143	267.44	356,495			17,902		500,865			(178,922)		17,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	05/28/2024		4,838,860	275.57	145,164			66,365		103,184			(35,957)		23,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/31/2022	08/16/2024		22,894,731	270.8	665,916			377,985		724,021			(165,542)		121,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2022	06/03/2024		9,106,689	275.47	274,182			127,676		196,924			(68,051)		43,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2022	06/07/2024		17,598,094	276.34	503,681			237,320		354,587			(125,240)		85,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2022	08/28/2024		11,838,326	269.58	333,882			196,140		407,225			(83,378)		63,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/02/2024		18,755,501	268.76	569,707			312,556		670,956			(141,692)		98,048		0001
Purchased Call/AI Powered US Equity Index/AIP0000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2021	07/28/2023		1,069,487	2552.93	39,098			1,466					(9,789)		1,481		0001
Purchased Call/AI Powered US Equity Index/AIP000SSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2021	10/12/2023		799,737	2536.08	30,498			4,328		416			(7,581)		2,134		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2021	06/08/2028		1,370,607	3244.5	54,823			39,775		23,842			(3,987)		15,240		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered Multi-Asset Index/AIM0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2021	06/22/2028		93,097	3218.49	5,828			4,147		1,778			(413)		1,039		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2022	07/07/2023		375,396	2920.83	8,033			134		34			(3,995)		260		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2029		2,193,194	2825.1	105,480			95,867		148,491			(7,467)		27,665		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/22/2030		1,126,881	2879.32		64,458		61,960		68,380			(2,521)		14,619		0001
Purchased Call/Al Powered US Equity Index/AIP0000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2021	08/30/2023		1,667,131	2581.29	60,323			4,989		21			(14,995)		3,408		0001
Purchased Call/Al Powered US Equity Index/AIP000PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2021	08/11/2023		730,853	2558.65	25,168			1,429		3			(6,291)		1,240		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/08/2029		2,466,899	2836.77	119,108			106,922		161,516			(8,434)		30,909		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2023	02/22/2024		276,784	2852.23		5,785		3,761		6,475			(2,029)		1,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313OSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/28/2022	11/20/2024		16,040,803	267.36	470,800			329,428		655,649			(116,807)		94,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	01/10/2024		8,690,480	271.82	282,446			75,121		224,205			(70,249)		31,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025		817,946	198.78		29,855		26,046		39,791			(3,839)		5,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2023		8,517,727	281.34	261,481			12,270		42,585			(64,980)		13,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/03/2021	07/28/2023		7,283,249	280.59	233,110			8,701		40,600			(58,066)		10,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2022	02/15/2024		6,129,461	271.11	204,849			64,972		172,077			(51,073)		24,328		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/22/2023	05/22/2030		191,545	2860.21		12,374		12,190		12,295			(189)		2,515		0001
Purchased Call/Al Powered US Equity Index/AIP0000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/30/2021	07/31/2023		121,144	2552.93	4,373			180					(1,083)		177		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2021	12/08/2028		1,051,556	3254.9	64,543			50,224		19,499			(4,571)		12,271		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/23/2022	09/07/2029		2,637,371	2898.09	132,537			117,471		147,357			(9,396)		32,820		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/21/2023		247,192	2943.86	5,315			295		106			(2,643)		296		0001
Purchased Call/AI Powered US Equity Index/AIP0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2021	07/26/2023		1,109,743	2550.84	38,897			1,339					(9,668)		1,481		0001
Purchased Call/AI Powered US Equity Index/AIP0000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2021	07/14/2023		1,260,172	2541.13	43,000			771					(10,680)		1,234		0001
Purchased Call/AI Powered US Equity Index/AIP000PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2021	08/04/2023		888,315	2553.51	32,561			1,530		2			(8,104)		1,375		0001
Purchased Call/AI Powered US Equity Index/AIP0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2021	07/28/2023		1,944,636	2557.17	68,342			2,550					(17,018)		2,693		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/21/2021	05/22/2028		791,010	3204.75	49,359			34,536		15,552			(3,493)		8,754		0001
Purchased Call/AI Powered US Equity Index/AIP0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/10/2021	09/11/2023		41,225	2563.83	1,488			147		2			(368)		92		0001
Purchased Call/AI Powered US Equity Index/AIP000RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2021	09/22/2023		2,463,251	2569.64	86,208			9,892		226			(21,481)		5,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2022	10/02/2023		59,427	261.71	1,680			433		3,197			(838)		151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024		12,654,798	263.23	279,077			145,810		619,432			(134,007)		45,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2023	03/19/2025		796,751	191.67	29,241			25,149		34,960			(4,189)		5,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024		6,537,971	272.37	203,109			64,637		168,372			(50,570)		26,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/04/2023		15,256,415	265.17	329,256			87,029		641,126			(164,599)		39,121		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2023	06/07/2030		755,092	2877.74	48,466			48,125		46,617			(385)		9,948		0001
Purchased Call/AI Powered US Equity Index/AIP000PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/06/2021	08/04/2023		605,161	2560.01	21,270			1,000		1			(5,305)		937		0001
Purchased Call/AI Powered US Equity Index/AIP000RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/17/2021	09/15/2023		1,138,743	2566.96	40,140			4,214		79			(9,987)		2,615		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/27/2021	08/28/2023		24,008	2578.05	867			69					(215)		48		0001
Purchased Call/AI Powered US Equity Index/AIP000QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2021	09/01/2023		1,791,825	2588.52	60,511			5,199		20			(15,133)		3,722		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/24/2022	01/22/2029		941,765	3185.12	53,215			42,430		22,093			(3,775)		11,113		0001
Purchased Call/AI Powered US Equity Index/AIP000QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2021	07/20/2023		1,275,989	2531.63	49,070			1,288					(12,210)		1,493		0001
Purchased Call/AI Powered US Equity Index/AIP000PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2021	08/04/2023		664,321	2556.95	23,657			1,114		1			(5,914)		1,029		0001
Purchased Call/AI Powered US Equity Index/AIP000QSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2021	08/01/2023		783,801	2552.93	28,832			1,232		1			(7,175)		1,160		0001
Purchased Call/AI Powered US Equity Index/AIP000QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2021	08/25/2023		1,219,506	2572.66	44,109			3,353		15			(10,976)		2,388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/14/2023	03/14/2025		666,931	193.76	24,210			20,656		26,883			(3,577)		4,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/11/2022	05/09/2024		12,163,093	273.4	367,451			158,287		303,761			(91,263)		56,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/22/2021	11/17/2023		4,893,521	280.32	146,387			28,144		47,709			(36,499)		15,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2022	02/27/2024		7,076,759	271.54	256,751			85,224		193,895			(63,777)		28,811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/24/2023	03/26/2025		562,934	192.71	20,716			18,016		23,515			(2,770)		3,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2022	01/17/2024		8,405,528	272.22	254,431			70,225		210,969			(63,281)		31,188		0001
Purchased Call/S&P 500 INDEX/SPX821MS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA SUNTRUST BANKS INC ES71P3U3RHIGC71XBU11	03/16/2023	03/14/2024		2,010,596	3919	67,013			47,840		93,354			(19,515)		8,452		0001
Purchased Call/S&P 500 INDEX/SPX8156S8	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024		1,677,000	4381.89	21,466			21,168		22,698			(470)		8,293		0001
Purchased Call/S&P 500 INDEX/SPXA05BSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/02/2022	10/27/2023		2,623,230	3807	142,058			46,955		256,294			(71,623)		7,489		0001
Purchased Call/S&P 500 INDEX/SPXA05USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2024		175,705	4192.63	132,795			15,209		15,209	3,243				832		0001
Purchased Call/S&P 500 INDEX/SPXA05USI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2024		2,970,140	4192.63	185,621			211,952		211,952	40,575				14,056		0001
Purchased Call/S&P 500 INDEX/SPXA05USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2024		1,774,295	4192.63	132,795			153,583		153,583	32,753				8,397		0001
Purchased Call/S&P 500 INDEX/SPX8152SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2023	03/08/2024		188,222	3992.01	138,075			14,187		14,187	4,305				782		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905YSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/16/2022	03/08/2024		1,552,536	4207	235,001			81,810		173,340			(58,832)		6,450		0001
Purchased Call/S&P 500 INDEX/SPXA05ASX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024		1,362,000	3859.11	57,068			37,732		84,470			(14,130)		7,834		0001
Purchased Call/S&P 500 INDEX/SPXA05JSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025		1,268,828	4133		61,332		58,189		70,175			(3,219)		8,697		0001
Purchased Call/S&P 500 INDEX/SPXA05JS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		4,501,000	100		54,462		48,611		82,954			(6,233)		21,236		0001
Purchased Call/S&P 500 INDEX/SPX821GSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		1,888,467	3972.61		165,213		269,322		269,322	105,025				7,094		0001
Purchased Call/S&P 500 INDEX/SPX905YS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024		2,526,000	4310.69	341,768			115,023		222,224			(84,856)		10,348		0001
Purchased Call/S&P 500 INDEX/SPXA05VSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024		1,963,945	4205		68,864		63,347		82,428			(5,676)		9,393		0001
Purchased Call/S&P 500 INDEX/SPXA05VST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2024		3,187,784	4206		182,056		168,908		218,735			(14,504)		15,270		0001
Purchased Call/S&P 500 INDEX/SPXA05TS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/10/2023	05/08/2024		1,747,782	254		90,826		78,281		137,194			(12,726)		8,093		0001
Purchased Call/S&P 500 INDEX/SPX8154S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024		1,757,000	4133.52		40,938		33,382		57,617			(7,808)		7,925		0001
Purchased Call/S&P 500 INDEX/SPX8212S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023		4,449,000	4305.2	102,772			13,023		132,263			(50,964)		7,982		0001
Purchased Call/S&P 500 INDEX/SPX2615SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/23/2024		1,805,894	253		89,649		73,552		148,174			(16,255)		8,159		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		99,160	1158.51	8,878			7,222		7,222	4,185				162		0001
Purchased Call/S&P 500 INDEX/SPX8154S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/15/2024		2,727,000	4137.64		62,176		49,501		89,588			(13,045)		12,154		0001
Purchased Call/S&P 500 INDEX/SPX2615SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024		3,877,000	100		42,259		32,739		90,676			(9,761)		17,069		0001
Purchased Call/S&P 500 INDEX/SPX2617SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024		1,850,000	100		33,855		30,187		48,769			(3,906)		8,688		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/29/2023		2,177,287	242.17	81,645			20,398		23,826			(20,288)		7,687		0001
Purchased Call/S&P 500 INDEX/SPX2616SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024		1,474,000	264.89		36,260		30,966		66,741			(5,533)		6,803		0001
Purchased Call/S&P 500 INDEX/SPXA05VSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024		2,268,000	255.44		126,781		116,681		173,012			(10,392)		10,880		0001
Purchased Call/S&P 500 INDEX/SPX821VSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024		6,044,000	4348.33		155,935		154,217		166,636			(2,974)		30,012		0001
Purchased Call/S&P 500 INDEX/SPXA05JS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024		7,144,000	3982.24		172,885		114,780		237,841			(58,260)		29,085		0001
Purchased Call/S&P 500 INDEX/SPXA05JSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		5,263,000	4048.42		127,891		87,486		171,061			(40,534)		21,778		0001
Purchased Call/S&P 500 INDEX/SPXA05JSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		2,160,000	4048.42		58,536		40,042		78,708			(18,552)		8,938		0001
Purchased Call/S&P 500 INDEX/SPXA05KS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024		1,575,864	3979		51,116		34,839		70,536			(16,329)		6,455		0001
Purchased Call/S&P 500 INDEX/SPXA05KSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2024		2,655,808	4006		86,442		60,029		125,130			(26,835)		11,012		0001
Purchased Call/S&P 500 INDEX/SPX821US9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	07/19/2023		1,100,000	4100		1,058		705		118			(365)		1,255		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05KSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/08/2024		1,970,000	3992.01		59,691		41,161		82,410			(18,592)		8,184		0001
Purchased Call/S&P 500 INDEX/SPX721ASR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/29/2021	12/20/2023	1,860,142	.5518	82,796			19,807		90			(20,785)		6,403		0001
Purchased Call/S&P 500 INDEX/SPX721CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/24/2022	01/21/2026	1,690,896	.6520	40,156			25,787		11,934			(4,985)		13,539		0001
Purchased Call/S&P 500 INDEX/SPX8152SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	03/24/2023	03/25/2024	1,324,000	3970.99		29,922		22,091		47,115			(7,990)		5,683		0001
Purchased Call/S&P 500 INDEX/SPX8156S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	1,141,000	4425.84		14,377		13,937		14,523			(591)		5,587		0001
Purchased Call/S&P 500 INDEX/SPXA05KSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2024	1,635,000	3992.01		60,495		41,715		84,473			(18,843)		6,793		0001
Purchased Call/S&P 500 INDEX/SPXA056SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023	1,921,000	3924.26	52,059			8,991		88,978			(25,887)		3,990		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	07/11/2022	07/04/2024	2,114,442	260.39	75,166			38,493		101,096			(18,820)		10,644		0001
Purchased Call/S&P 500 INDEX/SPXB17VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	1,672,000	4488.28	75,742			29,507		73,128			(18,703)		7,387		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	08/23/2022	08/22/2028	1,750,758	.4138	448,704			533,779		533,779	157,246				19,867		0001
Purchased Call/S&P 500 INDEX/SPX905CS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	05/07/2021	05/07/2027	270,468	4232.6	52,606			66,981		66,981	21,691				2,655		0001
Purchased Call/S&P 500 INDEX/SPX2618SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/01/2023	07/20/2023	4,180,000	.4000	18,670			7,883		634			(11,050)		4,892		0001
Purchased Call/S&P 500 INDEX/SPX821HSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	2,210,000	4017.77	70,499			41,367		97,810			(29,165)		8,461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	03/10/2022	03/04/2024	2,587,548	233.92	87,309			29,729		79,533			(21,723)		10,664		0001
Purchased Call/S&P 500 INDEX/SPX715TSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023	10,008	3961.63	747			1,249		1,249	730				12		0001
Purchased Call/S&P 500 INDEX/SPXA05JSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/01/2023	02/26/2024	2,227,192	.3970	127,173			84,782		191,654			(42,508)		9,049		0001
Purchased Call/S&P 500 INDEX/SPXA057S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	09/02/2022	08/31/2023	1,756,320	.3956	67,133			11,439		118,920			(33,474)		3,619		0001
Purchased Call/S&P 500 INDEX/SPX821W\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	1,424,114	.4382	69,654			69,072		78,011			(772)		7,042		0001
Purchased Call/S&P 500 INDEX/SPXA05LSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/20/2023	03/20/2024	5,766,000	3951.57	139,537			100,819		191,427			(38,887)		24,519		0001
Purchased Call/S&P 500 INDEX/SPX8150SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024	3,831,821	.3839	227,893			116,787		381,728			(111,122)		13,677		0001
Purchased Call/S&P 500 INDEX/SPXA05LSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/17/2023	03/19/2024	1,890,000	3916.64	53,487			38,499		75,698			(15,261)		8,022		0001
Purchased Call/S&P 500 INDEX/SPX821LS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	1,585,000	3861.59	35,029			24,423		58,912			(10,778)		6,585		0001
Purchased Call/S&P 500 INDEX/SPX2618SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	2,111,000	100	39,476			37,741		45,082			(1,834)		10,321		0001
Purchased Call/S&P 500 INDEX/SPX2619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	2,923,000	100	40,045			39,604		42,074			(764)		14,515		0001
Purchased Call/S&P 500 INDEX/SPX821M\$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/16/2023	03/07/2025	2,054,345	.5011	58,857			50,414		121,073			(8,641)		13,344		0001
Purchased Call/S&P 500 INDEX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	04/24/2023	04/22/2024	1,690,610	.4134	130,749			177,655		177,655	46,906				7,625		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC00XS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/13/2022	01/11/2024		1,529,858	.6071	23,056			6,186		26			(5,732)		5,591		0001
Purchased Call/AI Powered US Equity Index/AIP100CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/18/2022	11/20/2023		5,038,226	2378.61	122,628			48,671		78,454			(61,456)		15,768		0001
Purchased Call/AI Powered US Equity Index/AIP100DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	11/27/2023		5,919,098	2385.38	138,349			57,177		86,274			(68,994)		18,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/06/2024		20,196,505	265.7	604,124			362,093		883,067			(150,837)		110,115		0001
Purchased Call/AI Powered US Equity Index/AIP100DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2022	12/06/2024		4,552,595	2367.45	145,250			104,673		147,429			(36,019)		27,300		0001
Purchased Call/AI Powered US Equity Index/AIP100DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/05/2022	11/27/2024		6,250,781	2376.63	207,362			147,597		189,760			(51,698)		37,161		0001
Purchased Call/AI Powered US Equity Index/AIP100CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2022	11/09/2023		7,714,832	2340.66	221,870			80,912		183,608			(110,451)		23,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2022	05/17/2024		19,214,488	273.94	583,892			257,451		463,051			(144,738)		90,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	07/21/2023		16,293,574	268.55	368,563			20,561		488,783			(184,112)		19,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/07/2023		11,936,883	269.12	282,457			29,285		339,289			(142,137)		19,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2022	08/10/2023		9,449,232	269.38	215,234			24,124		265,746			(108,422)		15,835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	01/26/2024		8,129,606	269.36	265,066			76,653		258,714			(66,139)		30,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2022	06/20/2024		14,293,622	272.12	419,373			204,792		399,492			(103,854)		70,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/01/2023		11,771,513	269.63	254,638			22,074		319,580			(128,110)		17,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024		17,396,423	274.45	490,437			235,129		407,060			(121,792)		85,054		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/08/2024		25,672,845	265.91	754,628			515,558		1,133,425			(187,174)		149,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/18/2022	10/05/2023		11,718,192	265.68	245,526			65,714		472,810			(122,962)		30,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2022	06/10/2024		10,557,401	276.3	302,884			143,885		213,778			(75,109)		51,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/05/2022	09/20/2023		18,128,869	266.07	376,928			85,402		706,091			(189,654)		42,964		0001
Purchased Call/AI Powered US Equity Index/AIP000RSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2021	09/22/2023		815,792	2555.87	31,172			3,573		120			(7,754)		1,957		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/07/2021	05/08/2028		150,086	3218.1	9,380			6,512		2,801			(664)		1,654		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2021	11/22/2028		1,009,364	3250.17	61,773			47,654		18,846			(4,373)		11,731		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/08/2029		224,033	3150.24	13,039			10,456		5,883			(923)		2,655		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	06/22/2029		1,532,675	2925.69	82,594			70,581		78,514			(5,848)		18,746		0001
Purchased Call/AI Powered US Equity Index/AIP000NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2021	07/07/2023		959,682	2553.69	32,763			271					(8,148)		665		0001
Purchased Call/AI Powered US Equity Index/AIP000RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2021	09/29/2023		693,389	2539.05	24,262			3,026		227			(6,067)		1,731		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/22/2022	04/20/2029		2,187,800	3033.14	118,798			98,726		82,516			(8,416)		26,369		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/08/2030		887,680	2892.35		51,098		47,685		51,479			(3,461)		11,343		0001
Purchased Call/AI Powered US Equity Index/AIP000RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/17/2021	09/18/2023		784,275	2562.35	25,595			2,788		70			(6,367)		1,836		0001
Purchased Call/AI Powered US Equity Index/AIP000TSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2021	11/02/2023		1,041,489	2601.14	38,947			6,665		170			(9,681)		3,047		0001
Purchased Call/AI Powered US Equity Index/AIP000US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/19/2021	11/16/2023		1,822,167	2608.8	59,199			11,277		359			(14,727)		5,622		0001
Purchased Call/AI Powered US Equity Index/AIP100CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2022	11/22/2024		5,629,086	2386.03	178,764			125,822		160,392			(44,371)		33,302		0001
Purchased Call/AI Powered US Equity Index/AIP100DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	11/28/2023		8,632,151	2376.63	215,480			89,494		141,026			(107,337)		27,761		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028		1,710,000	100	394,668			354,097		354,097	66,386				18,598		0001
Purchased Call/S&P 500 INDEX/SRM0401SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029		656,529	100		1,609,407		194,134		194,134	8,599				8,030		0001
Purchased Call/AI Powered US Equity Index/AIP100C$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2022	11/08/2023		11,846,067	2356.55	292,325			105,669		233,752			(145,608)		35,484		0001
Purchased Call/AI Powered US Equity Index/AIP100C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2022	11/08/2024		7,695,795	2340.66	282,221			193,313		287,652			(70,132)		44,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/08/2022	07/28/2023		18,674,899	269.66	413,808			31,119		502,399			(206,413)		25,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/27/2022	08/15/2024		22,906,709	270.65	651,016			370,401		731,272			(162,585)		121,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	02/23/2024		10,874,486	263.82		236,743		155,830		516,522			(81,769)		43,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2022	06/14/2024		27,195,373	272.84	788,846	4,173		382,673		727,113			(196,319)		133,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2022	02/09/2024		6,279,722	270.74	197,720			60,974		181,320			(49,290)		24,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/19/2021	11/17/2023		6,553,844	280.06	204,583			39,195		65,862			(50,827)		20,295		0001
Purchased Call/S&P 500 INDEX/SPX721Y$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024		1,610,000	4966.09	54,096			28,347		48,232			(13,358)		8,246		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/27/2023		1,250,838	3958	74,680			5,409		112,452			(37,237)		1,701		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023		1,468,000	3950.34	88,080			14,559		142,816			(43,678)		3,001		0001
Purchased Call/S&P 500 INDEX/SPX821W$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2023	06/28/2024		2,918,000	4376.86		142,398		142,007		152,194			(778)		14,570		0001
Purchased Call/S&P 500 INDEX/SPX721G$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2022	02/23/2024		2,393,000	4250.96	315,397			103,102		237,172			(78,309)		9,662		0001
Purchased Call/S&P 500 INDEX/SPX821I$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025		1,506,334	5255		37,201		29,843		46,502			(7,389)		9,502		0001
Purchased Call/S&P 500 INDEX/SPX821I$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2023	02/06/2025		1,452,306	4077		215,958		173,835		280,199			(42,304)		9,209		0001
Purchased Call/S&P 500 INDEX/SPX721X$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,779,000	252.79	36,470			608		70,286			(18,135)		1,232		0001
Purchased Call/S&P 500 INDEX/SPX721Z$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/21/2022	07/19/2024		1,467,788	4797	79,991			42,368		70,612			(19,861)		7,537		0001
Purchased Call/S&P 500 INDEX/SPX821K$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2025		1,534,000	4994.31		53,383		44,376		90,841			(9,176)		9,891		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821M$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2023	03/14/2025		1,562,405	3917		228,243		196,358		367,487			(32,111)		10,206		0001
Purchased Call/S&P 500 INDEX/SPX8151$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2023	01/31/2025		1,466,371	4134		201,684		161,794		263,408			(40,059)		9,250		0001
Purchased Call/S&P 500 INDEX/SPX8151$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/04/2025		1,627,923	4931		74,393		60,173		99,977			(14,448)		10,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2025		17,484,564	274.21		517,580		516,493		559,454			(1,788)		123,465		0001
Purchased Call/S&P 500 INDEX/SPX721JS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2024		1,890,000	5558.8	71,442			26,558		1,663			(17,689)		8,158		0001
Purchased Call/S&P 500 INDEX/SPXA052$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024		2,152,000	3953.87	330,117			143,944		387,576			(81,739)		10,043		0001
Purchased Call/S&P 500 INDEX/SPX821S$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024		4,534,000	4205.45		134,206		122,618		157,324			(12,904)		21,523		0001
Purchased Call/S&P 500 INDEX/SPX8153$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/03/2024		2,944,900	4125		134,518		102,648		181,751			(32,063)		12,850		0001
Purchased Call/S&P 500 INDEX/SPX715X$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	09/27/2024		1,474,341	3636	271,050			171,627		430,100			(67,950)		8,231		0001
Purchased Call/AI Powered US Equity Index/AIP000S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/27/2021	10/20/2023		1,478,111	2583.33	53,569			8,241		267			(13,377)		4,094		0001
Purchased Call/AI Powered US Equity Index/AIP000T$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/05/2021	11/01/2023		2,576,048	2601.51	94,684			16,060		399			(23,546)		7,507		0001
Purchased Call/AI Powered US Equity Index/AIP000N$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2021	07/12/2023		1,419,366	2570.57	45,785			693					(11,372)		1,287		0001
Purchased Call/AI Powered US Equity Index/AIP0000$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2021	09/08/2023		1,198,217	2572.99	41,656			3,968		42			(10,362)		2,624		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/25/2022	10/22/2029		2,133,976	2809.37	104,423			94,401		149,696			(7,405)		26,819		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2022	12/21/2029		2,388,530	2868.48	119,904			111,162		146,506			(8,491)		30,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2022	03/01/2024		12,030,334	275.61	390,951			131,133		234,882			(96,936)		49,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	08/30/2024		8,660,500	266.14	256,367			151,999		368,277			(64,222)		46,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/04/2023		9,080,327	269.12	213,957			20,519		260,819			(108,304)		14,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2022	06/14/2024		15,923,490	272.86	463,267			222,930		421,559			(115,243)		77,964		0001
Purchased Call/S&P 500 INDEX/SPX8150$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2023	01/03/2024		2,181,022	3826		127,201		65,904		217,108			(61,673)		7,806		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8150S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024		1,964,559	3913		121,770		65,647		183,472			(56,692)		7,161		0001
Purchased Call/S&P 500 INDEX/SPX821GSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024		2,070,011	3996		120,471		65,804		192,757			(54,699)		7,584		0001
Purchased Call/S&P 500 INDEX/SPX8152S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024		2,533,492	3971		131,045		97,286		191,141			(33,935)		10,875		0001
Purchased Call/S&P 500 INDEX/SPX8153S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		2,029,541	3972		84,453		63,574		113,240			(21,345)		8,760		0001
Purchased Call/S&P 500 INDEX/SPX821JSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		2,025,000	4136.13		41,310		25,947		53,301			(15,392)		8,020		0001
Purchased Call/S&P 500 INDEX/SPX821LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		2,119,000	3992.01		133,709		196,933		196,933	63,224				8,803		0001
Purchased Call/S&P 500 INDEX/SPX821KSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2023	02/27/2024		1,269,000	3982.24		15,101		10,026		23,246			(5,089)		5,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D5D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	06/30/2025		6,726,284	276.06		195,735		195,735		195,439					47,595		0001
Purchased Call/S&P 500 INDEX/SPX8154S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024		113,747	4133.52		118,390		4,508		7,031			(1,054)		513		0001
Purchased Call/S&P 500 INDEX/SPX8155S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/11/2023	05/10/2024		3,579,059	4138		172,152		149,739		223,351			(23,583)		16,624		0001
Purchased Call/S&P 500 INDEX/SPX8212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		3,064,000	4274.04	45,654			5,911		63,620			(22,639)		5,556		0001
Purchased Call/S&P 500 INDEX/SPX715YSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/31/2024		2,647,689	3847	389,518			262,548		627,533			(96,844)		15,323		0001
Purchased Call/S&P 500 INDEX/SPX821HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024		1,834,000	100		68,041		40,113		99,909			(27,962)		7,038		0001
Purchased Call/S&P 500 INDEX/SPX821JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2023	02/15/2024		1,833,239	4148		21,508		13,719		31,107			(7,918)		7,276		0001
Purchased Call/S&P 500 INDEX/SPX721WSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023		1,810,000	100	45,250			250					(22,317)		820		0001
Purchased Call/S&P 500 INDEX/SPX721JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2022	03/15/2024		1,862,000	4224.51	264,776			93,707		202,230			(65,560)		7,842		0001
Purchased Call/S&P 500 INDEX/SPX821KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025		1,500,185	4895		53,779		44,741		100,693			(9,088)		9,577		0001
Purchased Call/S&P 500 INDEX/SPX2618S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024		5,331,000	100		69,836		67,891		72,502			(2,686)		26,102		0001
Purchased Call/S&P 500 INDEX/SPX8153S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024		2,815,432	3971		154,130		114,533		226,219			(39,803)		12,107		0001
Purchased Call/S&P 500 INDEX/SPX2618SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024		5,009,000	100		65,117		63,127		65,321			(2,676)		24,525		0001
Purchased Call/S&P 500 INDEX/SPX7211SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2023		1,543,000	4786.09	96,592			10,747		3,055			(23,949)		3,657		0001
Purchased Call/AI Powered US Equity Index/AIP000TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2021	11/03/2023		760,594	2609.33	27,352			4,738		104			(6,831)		2,234		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	08/22/2023		464,961	2930.75	9,384			1,357		1,413			(4,692)		886		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2023	03/08/2030		885,526	2848.29		49,147		46,973		57,754			(2,191)		11,455		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000OSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2021	08/03/2023		1,449,855	2557.26	51,914			2,361		2			(12,901)		2,213		0001
Purchased Call/AI Powered US Equity Index/AIP000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/23/2021	07/18/2023		620,951	2522.96	24,602			579					(6,132)		689		0001
Purchased Call/AI Powered US Equity Index/AIP000OSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/15/2021	07/21/2023		2,151,090	2542.72	79,496			2,208					(19,890)		2,580		0001
Purchased Call/AI Powered US Equity Index/AIP000OSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2021	09/06/2023		362,833	2588.52	12,001			1,108		5			(2,984)		783		0001
Purchased Call/AI Powered US Equity Index/AIP000SSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2021	10/20/2023		1,473,509	2573.05	57,285			8,818		356			(14,320)		4,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/02/2022	08/30/2023		12,825,380	267.97	272,063			45,609		419,371			(136,616)		26,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/03/2023	12/27/2024		26,148,274	260.15	713,167	61,075		581,938		1,570,035			(191,915)		159,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	10/13/2023		14,907,318	264.25	309,246	3,698		92,450		674,953			(156,966)		39,978		0001
Purchased Call/AI Powered US Equity Index/AIP000TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2021	11/09/2023		2,417,967	2610.72	80,298			14,521		375			(19,949)		7,270		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2022	08/22/2029		1,739,422	2930.75	87,741			77,250		89,101			(6,225)		21,569		0001
Purchased Call/AI Powered US Equity Index/AIP000SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	10/09/2023		289,668	2539.27	7,401			1,076		123			(1,939)		762		0001
Purchased Call/AI Powered US Equity Index/AIP000SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2021	10/11/2023		1,522,825	2532.68	58,186			8,181		837			(14,473)		4,045		0001
Purchased Call/S&P 500 INDEX/SPX7211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2023		1,918,000	5043.12	81,131			9,250		220			(20,116)		4,601		0001
Purchased Call/S&P 500 INDEX/SPX7214$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023		1,587,000	4955.77	94,268			14,244		1,576			(23,373)		4,376		0001
Purchased Call/S&P 500 INDEX/SPX8213$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		4,127,000	4057.66	106,064			16,204		171,619			(52,741)		8,083		0001
Purchased Call/S&P 500 INDEX/SPX8213$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023		3,009,000	3986.16	81,845			13,528		136,764			(40,586)		6,150		0001
Purchased Call/S&P 500 INDEX/SPX8214$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		2,143,000	3979.87	55,504			10,397		92,852			(27,524)		4,659		0001
Purchased Call/S&P 500 INDEX/SPX621T$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2021	07/07/2023		1,619,512	4805	80,040			669		6			(20,065)		1,121		0001
Purchased Call/S&P 500 INDEX/SPXA050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024		2,364,000	4516.5	330,960			123,032		135,375			(81,948)		10,204		0001
Purchased Call/S&P 500 INDEX/SPX721ES$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2024		1,836,000	5482.78	58,568			17,217		624			(14,522)		7,046		0001
Purchased Call/S&P 500 INDEX/SPX721F$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024		1,842,000	4445.17	239,276			71,386		107,892			(59,490)		7,101		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821NS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024		1,928,000	4050.83		22,943		17,271		34,171			(5,799)		8,322		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SL	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	12/20/2022	12/20/2024		2,120,000	4546.82	61,268			45,216		137,844			(15,170)		12,881		0001
Purchased Call/S&P 500 INDEX/SPX7212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2023		1,852,000	5184.84	66,487			7,946		37			(16,440)		4,547		0001
Purchased Call/S&P 500 INDEX/SPX8212SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		2,344,000	4137.99	34,691			4,970		53,809			(17,203)		4,466		0001
Purchased Call/S&P 500 INDEX/SPX8214SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023		3,083,000	4067.36	49,020			9,723		77,740			(24,176)		6,894		0001
Purchased Call/S&P 500 INDEX/SPXA05BSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2023		2,665,671	.3869	113,940			38,714		206,760			(56,657)		7,769		0001
Purchased Call/S&P 500 INDEX/SPX8156SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2023	07/02/2024		1,635,000	4450.38		38,423		38,423		37,795					8,209		0001
Purchased Call/S&P 500 INDEX/SPX7216SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2021	11/03/2023		2,078,000	4631.39	234,814			40,485		31,531			(58,301)		6,105		0001
Purchased Call/S&P 500 INDEX/SPX821ISW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2023	02/07/2025		1,548,813	.5146		47,944		38,818		62,088			(9,273)		9,829		0001
Purchased Call/S&P 500 INDEX/SPX721DSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024		1,422,043	.4916	82,585			23,726		12,302			(20,533)		5,380		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00013S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2022	06/08/2029		859,265	2985.47	46,771			39,722		37,440			(3,311)		10,476		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00039S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/21/2030		95,891	2867.15		6,127		6,115		6,084			(19)		1,267		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2022	01/12/2024		352,259	2482.62	10,725			2,899		1,768			(2,679)		1,291		0001
Purchased Call/AI Powered US Equity Index/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/28/2022	01/25/2024		1,136,702	2419.78	39,407			11,306		13,756			(9,798)		4,301		0001
Purchased Call/AI Powered US Equity Index/AIP000PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2021	08/18/2023		1,062,101	2544.32	41,782			2,773		27			(10,417)		1,946		0001
Purchased Call/AI Powered US Equity Index/AIP000QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/09/2021	09/07/2023		1,725,895	2578.56	60,505			5,662		44			(15,024)		3,752		0001
Purchased Call/AI Powered US Equity Index/AIP000NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/09/2021	07/07/2023		302,276	2567.53	11,003			91					(2,744)		209		0001
Purchased Call/AI Powered US Equity Index/AIP000PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2021	08/18/2023		681,854	2542.24	26,271			1,743		19			(6,539)		1,249		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2023	02/22/2030		1,215,949	2852.23		67,850		64,477		78,371			(3,396)		15,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	11/21/2024		26,718,274	267.31	789,741			553,544		1,097,422			(195,961)		157,913		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/10/2022	10/04/2024		14,278,657	265.68	403,300			257,061		630,028			(100,569)		80,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/14/2024		11,226,422	270.43	325,780			184,762		362,882			(81,237)		59,564		0001
Purchased Call/S&P 500 INDEX/SPX8152$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2023	03/08/2024		2,441,778	3992.01		138,075		184,040		184,040	55,846				10,144		0001
Purchased Call/S&P 500 INDEX/SPX7219$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	12/14/2023		1,806,103	5243	108,608			24,902		834			(27,003)		6,108		0001
Purchased Call/S&P 500 INDEX/SPX905Y$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024		3,098,000	4204.31	415,132			145,780		349,365			(102,509)		12,998		0001
Purchased Call/S&P 500 INDEX/SPX721C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2024		1,726,000	4349.71	231,284			65,763		126,591			(57,346)		6,515		0001
Purchased Call/S&P 500 INDEX/SPX721D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024		2,201,578	4379	256,600			73,719		152,273			(63,798)		8,330		0001
Purchased Call/S&P 500 INDEX/SPX821M$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/24/2023	03/22/2024		1,048,000	3970.99		23,580		17,358		37,579			(6,348)		4,473		0001
Purchased Call/S&P 500 INDEX/SPX8155$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/28/2024		1,309,000	4205.45		30,892		28,254		40,373			(2,938)		6,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024		104,489	236.69		2,633		2,597		2,892			(58)		517		0001
Purchased Call/S&P 500 INDEX/SPXA05U$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024		59,557	4192.63		269,203		6,587		6,587	1,686				282		0001
Purchased Call/S&P 500 INDEX/SPXA05V$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024		1,470,000	253.85		82,026		73,914		114,760			(8,292)		6,978		0001
Purchased Call/S&P 500 INDEX/SPX8155$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/24/2024		1,150,000	4205.45		27,140		24,796		35,445			(2,610)		5,459		0001
Purchased Call/S&P 500 INDEX/SPX715Z$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023		2,773,000	3965.34	95,669			37,424		149,368			(47,183)		8,678		0001
Purchased Call/S&P 500 INDEX/SPX2617$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2023	07/21/2023		3,120,000	4050		12,788		4,263		347			(8,592)		3,742		0001
Purchased Call/S&P 500 INDEX/SPX8154$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/12/2024		2,251,949	4094		127,314		101,144		166,596			(26,932)		9,984		0001
Purchased Call/S&P 500 INDEX/SPX2612$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	12/29/2023		2,005,000	4300		99,560		58,508		168,116			(41,109)		7,079		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2023		749,194	250.87	29,443			1,498		56,502			(7,290)		1,209		0001
Purchased Call/S&P 500 INDEX/SPX8156$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2023	06/24/2024		1,455,000	4348.33		34,047		33,672		38,739			(649)		7,225		0001
Purchased Call/AI Powered Multi-Asset Index/AIM000384	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/08/2023	05/08/2030		550,060	2875.51		36,139		35,403		33,962			(749)		7,204		0001
Purchased Call/AI Powered US Equity Index/AIP000R$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2021	09/19/2023		807,601	2562.35	26,246			2,893		78			(6,527)		1,902		0001
Purchased Call/AI Powered US Equity Index/AIP000T$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2021	10/27/2023		1,749,050	2587.62	68,388			11,183		349			(17,107)		4,993		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP000T$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2021	11/08/2023		1,198,624	2617.14	34,323			6,208		150			(8,592)		3,590		0001
Purchased Call/Al Powered US Equity Index/AIP000R$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2021	09/29/2023		922,471	2545.43	30,517			3,790		250			(7,588)		2,303		0001
Purchased Call/Al Powered US Equity Index/AIP000N$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2021	07/13/2023		572,985	2554.3	19,202			317					(4,768)		541		0001
Purchased Call/Al Powered US Equity Index/AIP000R$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2021	09/21/2023		991,256	2541.6	38,840			4,398		220			(9,666)		2,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	07/21/2023		54,978	268.55	1,275			71		1,646			(641)		66		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025		1,147,057	205.99	42,900			38,074		41,598			(4,975)		7,642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025		831,994	202.64	30,950			27,554		22,910			(3,430)		5,551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405O$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025		258,858	203.94	9,630			8,586		6,727			(1,054)		1,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	08/29/2024		15,744,933	268.29	455,658			268,191		586,912			(113,807)		85,049		0001
Purchased Call/S&P 500 INDEX/SPX7213$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023		1,788,000	4818.51	101,737			14,534		5,173			(25,225)		4,795		0001
Purchased Call/S&P 500 INDEX/SPX7217$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	11/24/2023		2,766,000	4654.45	329,431			66,341		45,309			(81,681)		8,777		0001
Purchased Call/S&P 500 INDEX/SPX8213$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/29/2022	08/25/2023		1,855,063	4206	54,644			8,372		90,270			(27,398)		3,633		0001
Purchased Call/S&P 500 INDEX/SPX8214$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		2,290,000	3979.87	61,830			11,582		103,366			(30,661)		4,978		0001
Purchased Call/S&P 500 INDEX/SPX161T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2023		3,831,000	242.28	162,051			4,911		320,588			(80,360)		3,473		0001
Purchased Call/S&P 500 INDEX/SPX821K$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024		2,003,000	3970.04	23,435			15,494		36,736			(8,046)		8,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/21/2024		2,989,698	234.47	101,304			32,834		86,196			(25,218)		12,020		0001
Purchased Call/S&P 500 INDEX/SPX161T$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023		2,767,000	242.55	114,554			1,578		225,728			(56,806)		1,774		0001
Purchased Call/S&P 500 INDEX/SPX161U$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		3,450,000	246.34	144,555			10,842		235,392			(71,880)		4,778		0001
Purchased Call/S&P 500 INDEX/SPX821L$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		2,446,000	3919.29	50,388			35,576		70,889			(14,868)		10,282		0001
Purchased Call/S&P 500 INDEX/SPX161T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023		1,749,000	242.09	73,808			2,440		148,051			(36,601)		1,650		0001
Purchased Call/S&P 500 INDEX/SPX161T$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2023		3,590,000	100	34,105			376					(16,912)		2,101		0001
Purchased Call/S&P 500 INDEX/SPX161U$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		2,941,000	257.11	56,761			5,361		78,803			(28,225)		4,554		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2619S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024		3,092,000	100		40,505		39,386		41,802			(1,545)		15,204		0001
Purchased Call/S&P 500 INDEX/SPX2619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024		5,365,000	100		70,282		68,345		72,653			(2,674)		26,418		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028		165,131	4138	42,322			50,346		50,346	14,831				1,874		0001
Purchased Call/S&P 500 INDEX/SPXA057S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023		2,893,000	3924.26	47,735			8,679		79,738			(23,478)		6,197		0001
Purchased Call/S&P 500 INDEX/SPXA05J$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025		1,820,000	3970.04		82,992		68,970		106,611			(14,286)		11,725		0001
Purchased Call/S&P 500 INDEX/SPX8153$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024		2,186,000	4109.31		49,185		37,261		73,400			(12,196)		9,504		0001
Purchased Call/AI Powered US Equity Index/AIP000PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/19/2021	08/15/2023		574,647	2558.65	19,329			1,200		4			(4,811)		1,020		0001
Purchased Call/AI Powered US Equity Index/AIP000S$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/12/2021	10/06/2023		1,525,898	2539.27	53,373			7,165		621			(13,333)		3,953		0001
Purchased Call/AI Powered US Equity Index/AIP000S$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/13/2021	10/10/2023		1,062,684	2539.27	38,790			5,406		470			(9,661)		2,809		0001
Purchased Call/AI Powered US Equity Index/AIP000U$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2021	12/01/2023		1,606,186	2517.73	55,793			11,815		3,030			(13,924)		5,217		0001
Purchased Call/AI Powered US Equity Index/AIP000V$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2021	12/06/2023		1,402,053	2507.43	55,444			12,066		3,358			(13,781)		4,627		0001
Purchased Call/AI Powered US Equity Index/AIP000W$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/14/2022	01/12/2024		1,547,197	2503.35	46,338			12,501		5,719			(11,538)		5,669		0001
Purchased Call/AI Powered US Equity Index/AIP000S$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/18/2021	10/06/2023		1,272,131	2545.84	43,885			5,894		430			(10,949)		3,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/21/2022	11/16/2023		22,814,499	267.43	495,520			190,231		815,015			(247,550)		70,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2024		25,028,691	260.82	692,930	32,109		544,199		1,452,880			(179,546)		153,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2022	11/14/2023		15,522,656	267.25	342,363			128,816		565,651			(170,447)		47,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/29/2022	11/21/2023		18,737,777	267.31	418,604			166,135		678,749			(208,478)		58,847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2022	08/08/2023		299,901	269.04	6,822			718		8,706			(3,402)		490		0001
Purchased Call/S&P 500 INDEX/SPX8154$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024		1,086,000	4169.48		25,195		21,031		34,634			(4,325)		4,956		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/15/2024		1,506,856	235.51	51,506			16,325		39,157			(12,824)		5,981		0001
Purchased Call/S&P 500 INDEX/SPX8211\$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023		1,893,000	4155.17	21,580			1,962					(10,701)		2,889		0001
Purchased Call/S&P 500 INDEX/SPX8211\$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		1,760,000	4145.19	18,656			1,762					(9,277)		2,725		0001
Purchased Call/S&P 500 INDEX/SPX2618\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024		3,317,000	100		43,784		41,860		48,365			(2,034)		16,217		0001
Purchased Call/S&P 500 INDEX/SPX161U\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023		1,942,000	245.93	82,923			7,310		137,451			(41,121)		2,920		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/08/2023		1,765,876	251.73	69,673			6,632		126,415			(17,306)		3,867		0001
Purchased Call/S&P 500 INDEX/SPX8154\$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/07/2024		2,820,923	4136	153,777			132,113		199,990			(21,968)		13,040		0001
Purchased Call/S&P 500 INDEX/SPX821K\$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		6,957,000	3991.05	86,267			56,085		116,930			(30,252)		28,030		0001
Purchased Call/S&P 500 INDEX/SPX913T\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/20/2018	07/21/2023		1,644,000	3495.84	123,464			1,355		546,626			(12,232)		1,972		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024		2,210,000	4086.77	119,340			58,115		270,093			(29,429)		10,913		0001
Purchased Call/S&P 500 INDEX/SPX721Z\$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,965,000	3961.63	73,829			4,102		130,586			(36,711)		3,556		0001
Purchased Call/S&P 500 INDEX/SPX721Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023		1,961,000	3966.84	57,457			3,799		102,389			(28,493)		2,566		0001
Purchased Call/S&P 500 INDEX/SPX8150\$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024		2,195,194	3970		73,649		39,910		107,393			(34,085)		8,023		0001
Purchased Call/S&P 500 INDEX/SPX721H\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		2,545,000	4278.22	348,156			118,287		242,277			(86,206)		10,489		0001
Purchased Call/S&P 500 INDEX/SPX821I\$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		1,665,000	100		43,956		26,035		59,385			(17,944)		6,404		0001
Purchased Call/AI Powered US Equity Index/AIP000T\$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2021	11/03/2023		1,685,562	2606.69	61,966			10,694		247			(15,403)		4,952		0001
Purchased Call/AI Powered US Equity Index/AIP000V\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2021	12/05/2023		1,739,256	2503.68	69,831			15,107		4,388			(17,366)		5,722		0001
Purchased Call/AI Powered US Equity Index/AIP000R\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2021	09/12/2023		1,291,683	2563.83	46,218			4,653		80			(11,503)		2,908		0001
Purchased Call/AI Powered US Equity Index/AIP000R\$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2021	09/27/2023		2,071,093	2568.45	65,196			7,898		241			(16,199)		5,113		0001
Purchased Call/AI Powered US Equity Index/AIP000P\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2021	08/10/2023		1,130,392	2553.38	41,326			2,280		6			(10,277)		1,894		0001
Purchased Call/AI Powered US Equity Index/AIP000P\$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/13/2021	08/11/2023		768,096	2558.36	27,488			1,559		4			(6,855)		1,303		0001
Purchased Call/AI Powered US Equity Index/AIP000X\$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/21/2022	01/19/2024		1,106,654	2437.5	35,253			10,277		10,542			(9,172)		4,127		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	06/28/2024		14,528,848	270.59	399,140			200,703		453,707			(99,699)		72,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		8,403,594	267.02	181,601			3,054		288,440			(91,215)		5,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/04/2022	02/23/2024		4,576,410	271.54	154,748			50,787		124,931			(38,640)		18,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2022	09/13/2023		15,082,659	269.39	274,544			57,008		438,130			(138,492)		34,185		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2022	10/18/2024		17,138,710	263.29	508,353			333,712		865,053			(126,681)		97,860		0001
Purchased Call/S&P 500 INDEX/SPX8215\$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2024		1,561,000	4592.53	91,631			56,814		149,484			(22,626)		8,695		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2022	08/08/2024		3,986,393	262.61	157,847			88,034		171,835			(39,324)		20,996		0001
Purchased Call/S&P 500 INDEX/SPX2618\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024		3,461,000	100		45,339		43,222		52,004			(2,230)		16,897		0001
Purchased Call/S&P 500 INDEX/SPX8154\$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024		2,322,253	4133.52		118,390		143,550		143,550	30,688				10,474		0001
Purchased Call/S&P 500 INDEX/SPX2619\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024		3,151,000	100		41,278		40,141		42,284			(1,570)		15,516		0001
Purchased Call/S&P 500 INDEX/SPXA05K\$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/08/2023	03/06/2024		1,518,158	4048		62,063		42,689		90,998			(19,437)		6,282		0001
Purchased Call/S&P 500 INDEX/SPX821W\$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024		4,050,000	4450.38		204,525		204,525		204,811					20,222		0001
Purchased Call/S&P 500 INDEX/SPXA05L\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/17/2023	03/18/2024		2,652,000	3916.64		47,471		34,132		65,895			(13,582)		11,234		0001
Purchased Call/S&P 500 INDEX/SPX161W\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023		2,847,000	244.79	129,823			21,458		227,955			(64,378)		5,819		0001
Purchased Call/S&P 500 INDEX/SPX821W\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024		2,422,000	4450.38		40,447		40,447		39,993					12,093		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/30/2024		424,827	263.06	15,846			8,598		17,748			(3,918)		2,212		0001
Purchased Call/S&P 500 INDEX/SPX715X\$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/10/2022	10/10/2023		1,985,000	3793.01	38,509			10,715		97,396			(19,096)		5,247		0001
Purchased Call/S&P 500 INDEX/SPX715Y\$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/04/2024		1,514,000	3718.14	265,858			179,921		408,659			(65,828)		8,798		0001
Purchased Call/S&P 500 INDEX/SPX905D\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/21/2021	05/21/2027		13,726,543	4155.86	2,690,403			3,628,506		3,628,506	1,158,187				135,420		0001
Purchased Call/S&P 500 INDEX/SPXA051\$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/14/2022	04/12/2024		2,730,000	4357.89	386,841			152,602		238,881			(96,047)		12,104		0001
Purchased Call/S&P 500 INDEX/SPX8211\$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		4,087,000	100	42,914			4,887					(21,339)		6,932		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2021	09/28/2023		1,287,513	2545.47	44,950			5,512		331			(11,167)		3,197		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0018SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/22/2029		320,383	3093.43	18,134			14,841		10,093			(1,284)		3,835		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0019SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/20/2022	05/22/2029		1,082,056	2983.14	60,379			50,855		47,233			(4,271)		13,140		0001
Purchased Call/AI Powered US Equity Index/AIP0006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/12/2021	07/24/2023		108,937	2548.54	4,015			129					(1,009)		140		0001
Purchased Call/AI Powered US Equity Index/AIP000VSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2021	12/15/2023		1,925,074	2517.98	68,807			15,882		4,239			(17,124)		6,530		0001
Purchased Call/AI Powered US Equity Index/AIP000SSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/25/2021	10/20/2023		952,989	2585.59	34,548			5,307		162			(8,626)		2,639		0001
Purchased Call/AI Powered US Equity Index/AIP000WSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/05/2022	01/03/2024		1,829,758	2527.15	62,928			16,102		4,169			(15,626)		6,548		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2021	09/08/2028		1,872,084	3298.5	117,994			87,595		28,685			(8,355)		21,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2022	06/21/2024		28,490,697	272.21	829,280			406,599		790,587			(206,141)		140,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2022	08/16/2023		16,285,551	270.8	333,089			42,821		398,975			(167,407)		29,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	08/23/2024		9,541,030	269.41	268,368			156,311		331,063			(67,184)		51,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2022	08/07/2023		86,582	269.12	1,956			201		2,490			(978)		140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2023	01/19/2024		10,680,799	265.1	238,917			134,172		462,463			(105,335)		39,827		0001
Purchased Call/S&P 500 INDEX/SPX8211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		3,922,000	100	41,181			4,690					(20,477)		6,652		0001
Purchased Call/S&P 500 INDEX/SPX821LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	01/18/2024		3,900,000	4050	245,530			159,714		559,163			(86,054)		14,507		0001
Purchased Call/S&P 500 INDEX/SPX8155SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2023	06/12/2024		3,369,000	4338.93	85,910			81,897		93,036			(4,225)		16,448		0001
Purchased Call/S&P 500 INDEX/SPX8152SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/13/2023	03/08/2024		2,472,460	3918	137,520			96,149		215,643			(41,523)		10,272		0001
Purchased Call/S&P 500 INDEX/SPX905ES5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2027		14,673,377	4227.26	2,823,158			3,683,511		3,683,511	1,185,112				145,675		0001
Purchased Call/S&P 500 INDEX/SPX8151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2023	01/29/2024		2,715,064	4071	164,596			96,660		238,786			(68,015)		10,370		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2616S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2023	10/02/2023		2,040,000	.4400		32,790		19,423		86,181			(13,405)		5,176		0001
Purchased Call/S&P 500 INDEX/SPX8153SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024		1,466,400	.4051		73,450		55,445		98,577			(18,413)		6,329		0001
Purchased Call/S&P 500 INDEX/SPX8153SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2023	04/11/2024		1,527,882	.4107		84,288		66,176		111,029			(18,243)		6,762		0001
Purchased Call/S&P 500 INDEX/SPX8152SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2023	03/15/2024		3,754,634	.3895		212,822		152,523		315,952			(61,391)		15,814		0001
Purchased Call/S&P 500 INDEX/SPX821NSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		684,000	13062.6		15,390		11,923		24,240			(3,555)		3,011		0001
Purchased Call/S&P 500 INDEX/SPXA05S5H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024		3,117,000	4136.25		39,898		34,072		48,645			(6,088)		14,386		0001
Purchased Call/S&P 500 INDEX/SPX8214SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2022	09/12/2023		2,027,000	4110.41	29,392			5,911		45,757			(14,575)		4,563		0001
Purchased Call/Nasdaq FC Index/NFC161LSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024		13,637,272	250.24		517,381		516,382		578,534			(2,195)		68,093		0001
Purchased Call/S&P 500 INDEX/SPX161VSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/09/2023		1,886,754	256	48,450			5,278		60,169			(24,225)		3,123		0001
Purchased Call/S&P 500 INDEX/SPX821KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025		1,550,588	.5149		34,012		28,296		63,110			(5,748)		9,899		0001
Purchased Call/S&P 500 INDEX/SPX621VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2021	07/28/2023		2,066,000	4380.26	212,178			7,902		51,962			(52,681)		2,861		0001
Purchased Call/AI Powered US Equity Index/AIP000RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/24/2021	09/22/2023		702,470	2568.82	24,157			2,774		66			(6,032)		1,685		0001
Purchased Call/AI Powered US Equity Index/AIP000V5X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2021	12/18/2023		232,185	2517.46	8,475			1,987		526			(2,110)		795		0001
Purchased Call/AI Powered US Equity Index/AIP000V51	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/03/2021	12/01/2023		1,291,945	2503.68	48,607			10,290		3,160			(12,136)		4,196		0001
Purchased Call/AI Powered US Equity Index/AIP000IS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2021	12/29/2023		1,548,549	2533.16	55,474			13,850		3,075			(13,777)		5,467		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/22/2021	10/20/2028		875,732	3236.66	53,682			40,783		16,786			(3,803)		10,092		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/08/2022	04/06/2029		701,970	3070.24	39,521			32,627		23,746			(2,800)		8,433		0001
Purchased Call/AI Powered US Equity Index/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2021	08/02/2023		2,735,942	2551.66	101,275			4,462		3			(25,164)		4,113		0001
Purchased Call/AI Powered US Equity Index/AIP000PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2021	08/09/2023		1,856,065	2554.98	66,586			3,573		7			(16,539)		3,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024		18,594,318	270.91	524,838			262,124		567,809			(130,299)		92,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/01/2023		8,466,082	266.41	186,441			32,723		317,888			(94,549)		17,586		0001
Purchased Call/S&P 500 INDEX/SPX621VS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2021	07/28/2023		1,477,000	5060.37	51,695			1,925					(12,835)		2,045		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715YSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/10/2023		1,346,000	3992.93	27,997			10,265		49,972			(13,921)		4,063		0001
Purchased Call/S&P 500 INDEX/SPX715YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/25/2024		1,407,066	3758	258,270			172,419		362,280			(64,568)		8,093		0001
Purchased Call/S&P 500 INDEX/SPX715YSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/06/2024		1,473,000	3735.11	255,271			172,982		392,659			(63,034)		8,577		0001
Purchased Call/S&P 500 INDEX/SPX8150SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024		2,612,003	3970	140,457			76,113		213,640			(65,005)		9,546		0001
Purchased Call/S&P 500 INDEX/SPX8153S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024		5,094,780	3971	253,829			188,619		369,055			(65,549)		21,909		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/13/2024		1,141,052	232.64	43,970			15,498		39,434			(10,923)		4,787		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	06/28/2024		1,486,391	262.01	53,217			26,629		64,616			(13,232)		7,422		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		392,963	261.46	14,658			7,812		17,885			(3,624)		2,028		0001
Purchased Call/S&P 500 INDEX/SPX821SSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024		2,222,000	100	50,884			47,389		67,211			(3,872)		10,723		0001
Purchased Call/S&P 500 INDEX/SPX161US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		1,516,742	245	69,413			5,206		112,104			(34,516)		2,100		0001
Purchased Call/S&P 500 INDEX/SPX161VSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/11/2023		1,901,000	260.02	34,788			3,962		33,605			(17,299)		3,224		0001
Purchased Call/S&P 500 INDEX/SPX161US0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2023		1,983,000	100	24,391			1,075					(12,029)		2,140		0001
Purchased Call/S&P 500 INDEX/SPX821RSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2024		1,612,631	4146	56,596			51,551		68,031			(5,597)		7,644		0001
Purchased Call/S&P 500 INDEX/SPX821RSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2024		2,362,981	4146	136,595			124,419		170,380			(13,509)		11,200		0001
Purchased Call/S&P 500 INDEX/SPXA05SSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029		331,550	4138.12	6,318,594			107,432		107,432	24,412				4,013		0001
Purchased Call/S&P 500 INDEX/SPX715YS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023		2,091,000	4052.07	39,102			12,495		74,166			(19,390)		5,919		0001
Purchased Call/AI Powered US Equity Index/AIP000RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2021	09/26/2023		952,390	2568.82	29,635			3,558		103			(7,379)		2,338		0001
Purchased Call/AI Powered US Equity Index/AIP000TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2021	11/10/2023		1,003,259	2590.14	37,506			6,834		275			(9,320)		3,028		0001
Purchased Call/AI Powered US Equity Index/AIP000USI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/26/2021	11/22/2023		2,276,955	2575.1	77,161			15,352		1,144			(19,190)		7,176		0001
Purchased Call/AI Powered US Equity Index/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	10/05/2023		1,857,113	2533.15	71,622			9,513		861			(17,826)		4,787		0001
Purchased Call/AI Powered US Equity Index/AIP000QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2021	09/05/2023		808,421	2588.52	26,653			2,429		10			(6,638)		1,732		0001
Purchased Call/AI Powered US Equity Index/AIP000TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/12/2021	11/10/2023		1,240,656	2595.96	46,189			8,425		293			(11,498)		3,745		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000S$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/06/2021	10/04/2023		2,051,402	2523.25	79,739			10,445		1,204			(19,821)		5,260		0001
Purchased Call/S&P 500 INDEX/SPX821T$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2025		2,755,000	5451.46		54,549		52,678		78,418			(2,084)		19,144		0001
Purchased Call/S&P 500 INDEX/SPX621T$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023		1,989,131	4963	76,678			636					(19,143)		1,377		0001
Purchased Call/S&P 500 INDEX/SPX621T$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2023		2,232,000	5038.55	70,754			1,652		18			(17,495)		2,478		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/11/2024		2,012,933	232.64	72,716			25,445		69,480			(18,082)		8,412		0001
Purchased Call/S&P 500 INDEX/SPX815A$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024		1,906,925	4155		104,271		84,865		136,385			(20,052)		8,557		0001
Purchased Call/S&P 500 INDEX/SPX905C$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/07/2021	05/05/2027		7,977,532	4232.6	1,551,630			1,975,625		1,975,625	639,796				78,314		0001
Purchased Call/S&P 500 INDEX/SPX905J$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023		1,639,000	4448.08	70,149			4,529		31,040			(17,393)		2,972		0001
Purchased Call/S&P 500 INDEX/SPX905H$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023		2,956,000	5050.81	95,774			1,579		2			(23,747)		2,789		0001
Purchased Call/S&P 500 INDEX/SPXA05W$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024		5,380,702	4274		259,744		243,287		301,099			(17,079)		26,004		0001
Purchased Call/S&P 500 INDEX/SPX815T$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2023	02/09/2024		2,640,828	4101	160,775			99,868		214,727			(61,014)		10,344		0001
Purchased Call/S&P 500 INDEX/SPX8152$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/13/2024		2,884,108	3856		130,429		92,237		188,697			(38,340)		12,100		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	03/21/2024		4,196,411	235.03	154,067			55,946		119,626			(38,249)		17,878		0001
Purchased Call/S&P 500 INDEX/SPX2619$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024		2,069,000	100		34,966		34,578		38,231			(672)		10,231		0001
Purchased Call/S&P 500 INDEX/SPX161U$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023		3,176,000	100	31,760			2,800					(15,749)		4,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	01/09/2025		19,220,198	264.05	575,742			443,066		953,778			(133,331)		118,929		0001
Purchased Call/S&P 500 INDEX/SPX161V$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		1,762,000	255.23	46,693			6,226		63,994			(23,218)		3,228		0001
Purchased Call/S&P 500 INDEX/SPX161X$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023		1,992,000	242.88	99,002			25,910		186,868			(49,094)		5,108		0001
Purchased Call/S&P 500 INDEX/SPX8153$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		2,149,069	3972		124,154		93,460		171,265			(31,380)		9,276		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024		2,142,458	235.51	73,891			27,006		58,585			(18,385)		9,145		0001
Purchased Call/S&P 500 INDEX/SPX821N$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024		2,300,000	4027.81		81,420		60,785		110,887			(20,745)		9,927		0001
Purchased Call/S&P 500 INDEX/SPX815A$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/12/2024		2,562,364	4146		124,193		98,665		163,851			(26,272)		11,361		0001
Purchased Call/S&P 500 INDEX/SPXA054$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/15/2022	07/13/2023		2,108,951	3807	89,715			2,999		160,339			(44,734)		1,990		0001
Purchased Call/S&P 500 INDEX/SPXA05U$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024		3,211,443	4192.63		269,203		355,201		355,201	90,899				15,198		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05WSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/06/2023	06/04/2024		3,781,333	4282		213,297		199,745		252,614			(14,064)		18,248		0001
Purchased Call/S&P 500 INDEX/SPX821U6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	06/18/2024		1,262,000	100		31,550		30,681		30,864			(1,200)		6,214		0001
Purchased Call/S&P 500 INDEX/SPX821USK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024		5,965,000	4388.71		152,704		148,928		160,559			(4,172)		29,455		0001
Purchased Call/S&P 500 INDEX/SPXA055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/26/2022	07/18/2023		4,492,178	3839		221,423		10,603		392,460			(112,262)		4,988		0001
Purchased Call/S&P 500 INDEX/SPX715YSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/03/2023		3,395,066	3747		173,046		60,085		321,238			(86,048)		9,974		0001
Purchased Call/S&P 500 INDEX/SPXA05RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/28/2023	04/26/2024		2,547,162	4056		93,760		78,134		113,256			(16,228)		11,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/21/2023		106,421	265.14	2,035			465		4,462			(1,015)		254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/24/2024		9,444,254	263.45	276,409			171,283		470,075			(68,370)		52,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023		4,400,337	275.62	137,321			28,161		75,242			(34,028)		14,104		0001
Purchased Call/AI Powered US Equity Index/AIP000S9N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2021	10/18/2023		1,631,832	2563.46	61,951			9,308		473			(15,411)		4,479		0001
Purchased Call/AI Powered US Equity Index/AIP000PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/13/2021	08/11/2023		1,204,181	2556.67	43,948			2,489		6			(10,935)		2,042		0001
Purchased Call/AI Powered US Equity Index/AIP000RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	09/29/2023		958,792	2530.48	35,010			4,366		405			(8,744)		2,394		0001
Purchased Call/AI Powered US Equity Index/AIP000US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2021	11/10/2023		1,363,090	2604.15	48,221			8,805		261			(12,041)		4,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	07/29/2024		10,245,878	269.66	306,223			166,703		344,871			(76,194)		53,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2022	10/09/2024		11,046,233	265.68	309,052			198,540		488,506			(76,692)		62,474		0001
Purchased Call/S&P 500 INDEX/SPXA059SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2023		16,813,000	3639.66	371,567			100,396		643,254			(184,763)		43,559		0001
Purchased Call/S&P 500 INDEX/SPXA05TSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/16/2023	05/14/2024		3,109,556	4124		115,852		101,771		144,833			(14,322)		14,535		0001
Purchased Call/S&P 500 INDEX/SPXA05USI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2024		246,860	4192.63		185,621		17,616		17,616	3,372				1,168		0001
Purchased Call/S&P 500 INDEX/SPXA05VS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/23/2023	05/16/2025		1,672,988	4910		76,372		72,458		128,202			(4,008)		11,468		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026		427,277	3446.83	80,157			184,753		184,753	55,020				3,867		0001
Purchased Call/S&P 500 INDEX/SPX821JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024		2,110,000	4079.09		47,053		30,145		72,992			(17,192)		8,393		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821MSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		4,875,000	3936.97		135,525		98,665		187,672			(37,029)		20,808		0001
Purchased Call/S&P 500 INDEX/SPXE000SY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2023		1,978,000	3583.07	37,978			11,195		66,319			(18,730)		5,380		0001
Purchased Call/S&P 500 INDEX/SPX821KSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2023	03/05/2024		1,130,000	105		16,385		11,163		29,141			(5,298)		4,667		0001
Purchased Call/S&P 500 INDEX/SPX8210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		12,460,000	4023.61	145,782			10,442		244,811			(72,292)		16,944		0001
Purchased Call/S&P 500 INDEX/SPXA05I$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024		2,332,000	4137.29		63,430		39,666		83,001			(23,808)		9,216		0001
Purchased Call/S&P 500 INDEX/SPX8156$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/13/2023	06/11/2024		5,210,218	4299		189,120		180,762		200,632			(8,833)		25,401		0001
Purchased Call/S&P 500 INDEX/SPX8210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		661,000	12948	14,013			1,051					(6,968)		915		0001
Purchased Call/S&P 500 INDEX/SPX8212S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/15/2022	08/15/2023		3,350,000	4297.14	66,330			8,223		88,882			(32,892)		5,946		0001
Purchased Call/AI Powered US Equity Index/AIP000U$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2021	11/15/2023		2,632,956	2601.06	94,321			17,800		610			(23,449)		8,095		0001
Purchased Call/AI Powered US Equity Index/AIP000S$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/15/2021	10/13/2023		1,532,400	2558.66	56,812			8,174		447			(14,156)		4,110		0001
Purchased Call/AI Powered US Equity Index/AIP000T$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2021	11/06/2023		393,793	2611.36	13,486			2,388		53			(3,359)		1,171		0001
Purchased Call/AI Powered US Equity Index/AIP000T$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2021	11/07/2023		1,334,797	2611.36	47,651			8,480		187			(11,848)		3,983		0001
Purchased Call/AI Powered US Equity Index/AIP000T$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2021	10/26/2023		978,844	2585.7	35,005			5,654		197			(8,702)		2,783		0001
Purchased Call/AI Powered US Equity Index/AIP000T$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2021	10/25/2023		2,143,822	2588	76,018			12,161		389			(18,923)		6,069		0001
Purchased Call/AI Powered US Equity Index/AIP000V$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2021	12/04/2023		505,768	2503.68	20,288			4,365		1,257			(5,051)		1,659		0001
Purchased Call/AI Powered US Equity Index/AIP000X$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/28/2022	01/23/2024		1,022,272	2425.09	34,735			9,867		11,487			(8,643)		3,849		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/11/2022	02/09/2024		1,458,642	2444.95	51,255			15,819		14,056			(12,800)		5,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2022	08/07/2024		13,599,979	269.12	420,641			234,482		477,003			(104,903)		71,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024		10,986,687	264.21	321,340			208,651		528,445			(79,587)		62,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/17/2025		7,498,690	265.37	223,445			174,875		348,305			(48,964)		46,730		0001
Purchased Call/S&P 500 INDEX/SPX8213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023		3,169,000	4030.61	80,810			13,134		132,501			(40,073)		6,424		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA054SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/18/2022	07/10/2023		2,488,060	.3900	101,774			2,580		197,673			(51,600)		2,059		0001
Purchased Call/S&P 500 INDEX/SPXA055SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/20/2022	07/14/2023		2,302,441	.3799	114,861			4,183		192,775			(57,911)		2,255		0001
Purchased Call/S&P 500 INDEX/SPX161XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023		2,485,000	241.1	127,978			35,353		254,648			(63,117)		6,536		0001
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023		1,592,000	4130.29	17,990			1,487		3			(8,872)		2,320		0001
Purchased Call/S&P 500 INDEX/SPX8211SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023		1,178,000	4145.19	12,487			1,273					(6,158)		1,900		0001
Purchased Call/S&P 500 INDEX/SPX8210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/20/2023		2,383,860	.3960	114,416			6,106		204,247			(57,847)		2,790		0001
Purchased Call/S&P 500 INDEX/SPX8211S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 SUNTRUST BANKS INC	08/02/2022	08/02/2023		1,930,000	4091.19	48,829			4,304		82,405			(24,214)		2,902		0001
Purchased Call/S&P 500 INDEX/SPX8154SK	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024		1,612,000	4169.48		37,237		31,082		51,409			(6,392)		7,356		0001
Purchased Call/S&P 500 INDEX/SPXA056SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		4,078,000	3924.26	60,762			10,494		101,077			(30,214)		8,471		0001
Purchased Call/S&P 500 INDEX/SPXA056SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		4,293,000	3924.26	76,845			13,271		128,678			(38,211)		8,918		0001
Purchased Call/S&P 500 INDEX/SPX621IS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2020	10/28/2024		2,226,318	.4599	81,122			27,022		240,705			(10,057)		12,845		0001
Purchased Call/S&P 500 INDEX/SPXA051SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/21/2023	02/21/2024		2,620,000	3997.34		77,290		50,036		107,147			(27,316)		10,534		0001
Purchased Call/S&P 500 INDEX/SPXA05JSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/02/2023	02/29/2024		2,318,552	.3970		100,238		67,660		143,409			(33,045)		9,478		0001
Purchased Call/S&P 500 INDEX/SPXA05MSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/21/2023	03/19/2024		1,456,990	.3917		91,947		66,547		129,635			(25,513)		6,184		0001
Purchased Call/S&P 500 INDEX/SPX905NSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/07/2021	09/29/2023		1,493,599	.5105	58,437			7,335		258			(14,650)		3,729		0001
Purchased Call/S&P 500 INDEX/SPXA05MSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2024		2,922,000	3970.99		78,310		57,815		108,074			(20,911)		12,542		0001
Purchased Call/AI Powered US Equity Index/AIP000USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2021	11/21/2023		1,019,984	2588.66	31,576			6,263		364			(7,886)		3,203		0001
Purchased Call/AI Powered US Equity Index/AIP000USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2021	11/27/2023		99,743	2546.41	3,247			667		99			(808)		320		0001
Purchased Call/AI Powered US Equity Index/AIP000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/03/2021	12/01/2023		1,448,941	2498.56	55,399			11,722		3,887			(13,801)		4,706		0001
Purchased Call/AI Powered US Equity Index/AIP000TS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/29/2021	10/30/2023		179,486	2592.16	6,444			1,072		33			(1,595)		519		0001
Purchased Call/AI Powered US Equity Index/AIP000TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2021	10/31/2023		2,503,171	2592.16	95,643			16,119		480			(23,817)		7,266		0001
Purchased Call/AI Powered US Equity Index/AIP000USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2021	11/29/2023		2,372,838	2556.97	69,720			14,487		1,966			(17,316)		7,656		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/27/2021	08/22/2028		2,819,171	3259.99	179,102			131,759		48,551			(12,672)		31,991		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/07/2022	03/01/2024		1,589,962	2436.48	53,819			18,116		18,307			(13,379)		6,513		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000WS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2021	12/26/2023		629,058	2527.76	23,127			5,678		1,300			(5,758)		2,203		0001
Purchased Call/S&P 500 INDEX/SPX821PSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024		10,150,000	4137.64	251,720			217,143		311,198			(35,076)		47,146		0001
Purchased Call/S&P 500 INDEX/SPXB17YSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/11/2024		1,524,656	5036	80,249			48,282		45,982			(19,897)		8,360		0001
Purchased Call/S&P 500 INDEX/SPX905JSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023		1,605,000	4371.67	169,007			11,143		51,718			(41,904)		2,940		0001
Purchased Call/S&P 500 INDEX/SPX905LSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023		1,904,000	4455.32	204,680			20,805		47,466			(50,749)		4,315		0001
Purchased Call/S&P 500 INDEX/SPX905MSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023		2,250,000	4407.12	251,100			30,353		81,805			(62,259)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXB17XSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/11/2023		4,977,000	4207.27	59,226			6,727		90,208			(29,370)		8,441		0001
Purchased Call/S&P 500 INDEX/SPX8211SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023		12,415,000	4210.24	146,497			16,143		224,632			(72,646)		20,805		0001
Purchased Call/S&P 500 INDEX/SPX8212SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		1,921,000	4274.04	49,754			6,442		66,644			(24,672)		3,483		0001
Purchased Call/S&P 500 INDEX/SPX8213S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		1,423,000	4057.66	30,737			4,696		10,157			(15,284)		2,787		0001
Purchased Call/S&P 500 INDEX/SPXA054SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	07/10/2023		2,496,306	3900	111,693			2,785		223,723			(55,693)		2,066		0001
Purchased Call/S&P 500 INDEX/SPXA05KS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024		3,877,000	3986.37	99,251			68,167		136,154			(31,185)		16,075		0001
Purchased Call/S&P 500 INDEX/SPX8210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024		3,525,000	4135.35	136,065			113,073		171,768			(23,858)		16,005		0001
Purchased Call/S&P 500 INDEX/SPXA05HSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/07/2023	02/06/2024		2,996,977	4111	154,162			93,689		207,058			(60,563)		11,660		0001
Purchased Call/S&P 500 INDEX/SPX8211S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023		12,910,000	4155.17	152,338			13,849		243,832			(75,543)		19,701		0001
Purchased Call/S&P 500 INDEX/SPXA05JSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024		2,489,000	3951.39	76,163			51,055		106,717			(25,180)		10,196		0001
Purchased Call/S&P 500 INDEX/SPX8213SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2022	08/28/2023		2,069,407	4058	81,656			13,119		143,264			(40,716)		4,160		0001
Purchased Call/S&P 500 INDEX/SPXA05KSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/08/2023	03/05/2024		1,581,845	4046	74,063			50,880		110,338			(23,260)		6,533		0001
Purchased Call/S&P 500 INDEX/SPXA05KSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024		1,821,789	4048	99,099			68,165		151,353			(31,037)		7,539		0001
Purchased Call/S&P 500 INDEX/SPXA051SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024		2,207,000	3997.34	82,983			53,722		116,427			(29,328)		8,873		0001
Purchased Call/S&P 500 INDEX/SPX8212S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/15/2022	08/15/2023		1,795,000	4297.14	56,363			6,987		68,389			(27,950)		3,186		0001
Purchased Call/S&P 500 INDEX/SPX8214S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		2,431,000	3979.87	37,194			6,968		60,639			(18,444)		5,285		0001
Purchased Call/AI Powered US Equity Index/AIP000YS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2022	02/16/2024		1,165,064	2450.65	36,404			11,578		10,838			(9,059)		4,634		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2022	03/08/2024		1,796,636	2409.16	65,344			22,547		28,198			(16,201)		7,464		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/18/2021	11/17/2023		1,400,585	2599.9	46,789			8,979		357			(11,639)		4,337		0001
Purchased Call/AI Powered US Equity Index/AIP0000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/24/2021	09/14/2023		1,425,303	2557.53	54,103			5,600		131			(13,451)		3,252		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000U5T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2021	11/24/2023		408,877	2546.41	12,919			2,633		395			(3,256)		1,297		0001
Purchased Call/AI Powered US Equity Index/AIP000I$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/27/2021	12/22/2023		1,116,537	2527.76	41,175			9,921		2,265			(10,290)		3,866		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/22/2024		1,854,693	2446.94	63,742			23,207		20,625			(15,799)		7,917		0001
Purchased Call/AI Powered US Equity Index/AIP000SSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2021	10/19/2023		1,277,807	2569.22	48,779			7,419		329			(12,149)		3,523		0001
Purchased Call/AI Powered US Equity Index/AIP000R$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2021	09/15/2023		1,404,732	2562.35	45,930			4,836		116			(11,486)		3,226		0001
Purchased Call/AI Powered US Equity Index/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2021	07/14/2023		704,694	2534.37	23,549			423					(5,864)		690		0001
Purchased Call/AI Powered US Equity Index/AIP000NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/02/2021	07/05/2023		925,055	2571.94	30,547			168					(7,586)		541		0001
Purchased Call/AI Powered US Equity Index/AIP000PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2021	08/18/2023		807,959	2555.24	30,273			2,010		12			(7,556)		1,480		0001
Purchased Call/AI Powered US Equity Index/AIP000SS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2021	10/03/2023		968,444	2539.05	33,985			4,404		349			(8,454)		2,470		0001
Purchased Call/AI Powered US Equity Index/AIP0000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2021	07/27/2023		1,035,795	2543.14	39,552			1,418		0			(9,836)		1,409		0001
Purchased Call/AI Powered US Equity Index/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/29/2022	03/25/2024		2,035,647	2450.58	70,588			26,041		21,896			(17,512)		8,738		0001
Purchased Call/AI Powered US Equity Index/AIP1001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/22/2022	04/19/2024		2,297,846	2451.99	71,684			28,926		26,571			(17,796)		10,311		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	10/06/2028		1,015,019	3199.06	62,728			47,329		21,760			(4,444)		11,655		0001
Purchased Call/AI Powered US Equity Index/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/19/2021	11/17/2023		932,191	2593.96	30,668			5,895		275			(7,646)		2,887		0001
Purchased Call/AI Powered US Equity Index/AIP000ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/11/2022	03/12/2024		775,351	2416.37	27,196			9,535		11,413			(6,737)		3,247		0001
Purchased Call/AI Powered US Equity Index/AIP000U5V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2021	11/28/2023		988,695	2546.41	31,255			6,459		999			(7,772)		3,180		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/15/2024		2,575,386	2421.42	94,160			33,409		36,467			(23,357)		10,847		0001
Purchased Call/AI Powered US Equity Index/AIP000V$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2021	12/07/2023		1,502,370	2525.58	53,713			11,784		2,618			(13,365)		4,973		0001
Purchased Call/AI Powered US Equity Index/AIP000S$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/19/2021	10/17/2023		1,675,353	2559.98	65,377			9,755		513			(16,297)		4,578		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/04/2022	02/06/2024		1,662,769	2446.68	62,284			18,878		15,392			(15,488)		6,469		0001
Purchased Call/AI Powered US Equity Index/AIP000YSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2022	02/14/2024		1,833,412	2439.67	62,092			19,630		19,160			(15,485)		7,261		0001
Purchased Call/AI Powered US Equity Index/AIP000VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2021	12/08/2023		1,417,782	2521.04	50,143			11,095		2,733			(12,503)		4,708		0001
Purchased Call/AI Powered US Equity Index/AIP000VST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/27/2021	12/15/2023		480,105	2517.46	17,436			4,038		1,067			(4,364)		1,629		0001
Purchased Call/S&P 500 INDEX/SPXA05LSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024		3,315,000	3916.64		50,720		36,507		69,906			(14,472)		14,070		0001
Purchased Call/S&P 500 INDEX/SPXB17XSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/03/2023		2,773,749	4152	126,492			11,859		179,949			(64,312)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXA05LSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024		2,217,000	4002.87	56,977			41,324		76,993			(15,723)		9,445		0001
Purchased Call/S&P 500 INDEX/SPXA05MS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024		5,299,055	3952	277,708			201,204		390,349			(76,845)		22,533		0001
Purchased Call/S&P 500 INDEX/SPX905MSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023		3,691,000	4923.26	179,752			21,975		2,661			(44,569)		9,164		0001
Purchased Call/S&P 500 INDEX/SPXA05ASN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/20/2022	10/19/2023		1,494,175	242	79,189			24,197		147,717			(39,377)		4,120		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028		1,144,567	3757.99	313,726			455,022		455,022	126,872				13,095		0001
Purchased Call/S&P 500 INDEX/SPX821S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		3,159,000	3647.29	81,502			19,758		144,252			(40,416)		7,800		0001
Purchased Call/S&P 500 INDEX/SPX905JS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023		4,243,000	5125.33	140,868			7,740		53			(34,927)		7,110		0001
Purchased Call/S&P 500 INDEX/SPX821PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024		2,092,000	4061.22		79,287		67,427		103,861			(12,382)		9,609		0001
Purchased Call/S&P 500 INDEX/SPXA05LSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024		2,563,000	4002.87		78,172		56,696		106,259			(21,572)		10,919		0001
Purchased Call/S&P 500 INDEX/SPX821PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024		1,987,000	4137.64		70,539		60,849		88,496			(9,829)		9,229		0001
Purchased Call/S&P 500 INDEX/SPXB17WS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024		2,919,000	4094.2	441,937			187,137		424,396			(109,726)		13,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025		17,864,548	265.47		524,343		410,369		826,214			(114,920)		111,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/31/2022	01/25/2024		5,368,521	270.03	167,825			48,037		162,391			(41,663)		20,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/07/2024		11,819,355	265.68	334,421			214,334		522,696			(83,160)		66,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023		14,386,108	269.14	318,361			22,115		407,770			(159,111)		19,198		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V8F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/31/2022	08/21/2024		10,303,252	270.39	276,693			159,823		335,102			(69,006)		55,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2023	02/21/2025		9,021,978	263.82		261,970		217,693		458,531			(44,945)		57,933		0001
Purchased Call/S&P 500 INDEX/SPX905M$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/23/2021	09/21/2023		2,800,324	4334	352,291			39,900		135,536			(87,589)		6,677		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$A	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/03/2022	10/31/2024		1,705,951	4454	57,906			39,031		123,195			(14,397)		9,873		0001
Purchased Call/S&P 500 INDEX/SPX8210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		4,365,000	4023.61	99,086			7,097		170,643			(49,136)		5,936		0001
Purchased Call/S&P 500 INDEX/SPX8210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023		1,527,000	100	37,717			2,821		9,737			(18,703)		2,115		0001
Purchased Call/S&P 500 INDEX/SPX2618$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024		1,655,000	100		38,396		35,117		55,785			(3,652)		7,904		0001
Purchased Call/S&P 500 INDEX/SPX8154$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/16/2024		1,196,000	4137.64		14,830		11,815		20,126			(3,103)		5,340		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2023		515,416	253.14	20,256			2,421		33,901			(5,009)		1,265		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/06/2023		1,869,475	255.27	73,616			9,885		107,436			(18,358)		4,843		0001
Purchased Call/S&P 500 INDEX/SPX905Y$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024		1,754,000	4259.06	237,316			81,822		175,901			(58,841)		7,287		0001
Purchased Call/S&P 500 INDEX/SPX8151$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2025		2,164,731	4155		289,686		234,546		381,765			(56,030)		13,738		0001
Purchased Call/S&P 500 INDEX/SPXA05D$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024		1,996,000	5223.91	114,171			44,478		8,738			(28,192)		8,819		0001
Purchased Call/S&P 500 INDEX/SPXA051$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024		2,367,000	4352.62	338,481			134,929		211,087			(83,467)		10,586		0001
Purchased Call/S&P 500 INDEX/SPX9051$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		1,776,000	4956.92	77,966			4,070		69			(19,279)		2,903		0001
Purchased Call/S&P 500 INDEX/SPXA059$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		1,543,446	241	71,909			17,977		155,177			(35,757)		3,853		0001
Purchased Call/S&P 500 INDEX/SPX905O$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023		2,471,000	5187.69	96,369			14,429		461			(23,894)		6,783		0001
Purchased Call/S&P 500 INDEX/SPXA055$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/21/2022	07/14/2023		2,366,800	3799	118,507			4,352		195,091			(59,916)		2,318		0001
Purchased Call/AI Powered US Equity Index/AIP000T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2021	10/27/2023		575,615	2592.16	21,629			3,534		101			(5,405)		1,643		0001
Purchased Call/AI Powered US Equity Index/AIP000P$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/20/2021	08/21/2023		89,302	2555.24	3,224			226		1			(798)		169		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/22/2023		84,219	2868.48	1,730			838		1,521			(860)		292		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/22/2024		174,137	2880.29		4,092		3,337		3,582			(781)		785		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2021	08/17/2023		1,024,506	2552.65	36,153			2,347		14			(9,001)		1,858		0001
Purchased Call/AI Powered US Equity Index/AIP000XS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/19/2022	01/17/2024		1,098,311	2482.62	30,337			8,377		5,638			(7,557)		4,075		0001
Purchased Call/AI Powered US Equity Index/AIP000YSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/11/2022	02/13/2024		970,727	2444.95	33,708			10,565		9,479			(8,386)		3,836		0001
Purchased Call/AI Powered US Equity Index/AIP000U8E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2021	11/20/2023		89,309	2588.66	2,967			580		31			(738)		280		0001
Purchased Call/AI Powered US Equity Index/AIP000YSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2022	02/09/2024		938,847	2470.52	26,845			8,365		6,615			(6,758)		3,677		0001
Purchased Call/AI Powered US Equity Index/AIP000YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2022	02/16/2024		1,184,638	2435.25	39,201			12,485		13,164			(9,791)		4,712		0001
Purchased Call/S&P 500 INDEX/SPXA053SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024		1,358,708	4115.77	167,665			199,076		199,076	86,538				6,586		0001
Purchased Call/S&P 500 INDEX/SPXA05XSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024		5,651,000	4298.86		144,101		136,975		159,920			(8,223)		27,549		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017385	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		137,559	1050.54	19,424			31,171		31,171	12,776				762		0001
Purchased Call/S&P 500 INDEX/SPXA05MSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024		9,694,000	3948.72		233,625		171,498		321,802			(63,367)		41,378		0001
Purchased Call/S&P 500 INDEX/SPX821MS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,551,000	3891.93		80,357		56,956		115,312			(23,492)		10,744		0001
Purchased Call/S&P 500 INDEX/SPX8155SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/10/2024		2,012,257	4132		113,831		99,563		147,058			(14,505)		9,347		0001
Purchased Call/S&P 500 INDEX/SPX821LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	09/19/2023		1,950,000	4000		95,970		40,838		252,557			(55,056)		4,593		0001
Purchased Call/S&P 500 INDEX/SPX821MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		5,356,000	3891.93		127,473		90,352		180,563			(37,267)		22,559		0001
Purchased Call/S&P 500 INDEX/SPXA05XST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024		4,503,000	4365.69		208,939		204,347		224,887			(5,138)		22,267		0001
Purchased Call/S&P 500 INDEX/SPXA05YS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024		3,363,000	4378.41		79,703		79,265		83,293			(653)		16,769		0001
Purchased Call/S&P 500 INDEX/SPXC170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/23/2023		2,664,453	3753	156,981			50,411		260,867			(79,590)		7,478		0001
Purchased Call/S&P 500 INDEX/SPXA059SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/04/2022	10/03/2023		1,837,187	3697	81,702			21,215		138,328			(40,626)		4,686		0001
Purchased Call/S&P 500 INDEX/SPX8155S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2023	05/09/2024		2,162,074	4134		117,774		101,552		155,115			(16,456)		10,027		0001
Purchased Call/S&P 500 INDEX/SPXA056S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2023		2,953,000	4280.15	75,892			9,199		100,138			(37,429)		5,184		0001
Purchased Call/S&P 500 INDEX/SPXA056SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		589,692	4137.99	151,728			179,789		179,789	52,964				6,692		0001
Purchased Call/S&P 500 INDEX/SPX621JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2020	12/10/2024		1,893,000	4711.31	91,621			33,202		166,046			(11,351)		11,395		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	07/25/2024		9,502,356	268.95	284,801			153,546		333,950			(71,017)		49,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2021	11/28/2023		4,480,042	275.62	130,794			27,007		76,605			(32,475)		14,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2022	06/07/2024		23,897,634	276.46	702,686			330,449		476,737			(174,332)		115,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2022	10/28/2024		12,041,095	263.63	357,392	3,630		241,664		601,761			(89,640)		69,472		0001
Purchased Call/AI Powered US Equity Index/AIP000QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/03/2021	09/01/2023		1,258,467	2584.91	44,138			3,800		17			(11,033)		2,614		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/07/2022	03/01/2024		1,133,373	2433.69	36,486			12,303		13,453			(9,091)		4,643		0001
Purchased Call/AI Powered US Equity Index/AIP000WS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2021	12/27/2023		2,378,761	2534.46	83,935			20,726		4,455			(20,890)		8,352		0001
Purchased Call/AI Powered US Equity Index/AIP000XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2022	01/19/2024		1,781,370	2446.57	57,150			15,943		15,133			(14,219)		6,642		0001
Purchased Call/AI Powered US Equity Index/AIP000XSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/01/2022	01/31/2024		1,439,641	2445.7	52,407			15,438		13,122			(13,020)		5,525		0001
Purchased Call/AI Powered US Equity Index/AIP000QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2021	09/13/2023		2,283,696	2564.53	81,440			8,303		149			(20,242)		5,176		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026		2,171,984	3397	409,045			965,749		965,749	280,621				19,260		0001
Purchased Call/S&P 500 INDEX/SPXC170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/23/2023		2,052,754	3753	90,709			29,129		146,868			(45,990)		5,761		0001
Purchased Call/S&P 500 INDEX/SPX715ASG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027		290,222	4097.17	56,709			78,258		78,258	23,906				2,820		0001
Purchased Call/S&P 500 INDEX/SPX8155D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2023	05/16/2024		1,960,422	4110	107,444			95,506		131,555			(12,693)		9,192		0001
Purchased Call/S&P 500 INDEX/SPXA057SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023		4,118,000	4110.41	106,244			21,366		167,067			(52,686)		9,271		0001
Purchased Call/S&P 500 INDEX/SPX8156SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024		3,134,000	4328.82	80,857			80,191		86,869			(884)		15,605		0001
Purchased Call/S&P 500 INDEX/SPX500USK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/11/2018	12/08/2023		1,728,679	2927	225,192			19,786		1,026,293			(22,359)		5,741		0001
Purchased Call/S&P 500 INDEX/SPXC170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/20/2023		2,762,132	3678	148,578			46,720		234,167			(75,329)		7,650		0001
Purchased Call/S&P 500 INDEX/SPXA05XSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025		2,390,000	4348.33	113,047			112,427		118,444			(1,080)		16,853		0001
Purchased Call/S&P 500 INDEX/SPXC170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		16,800,000	3770.55	367,920			127,750		624,809			(182,949)		49,353		0001
Purchased Call/S&P 500 INDEX/SPXA057SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/08/2022	09/07/2023		1,525,014	3982	56,749			10,719		95,889			(28,219)		3,315		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8156SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024		2,087,000	4328.82		60,523		60,024		65,359			(661)		10,392		0001
Purchased Call/S&P 500 INDEX/SPX715BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027		7,806,953	4134.98	1,534,066			2,049,907		2,049,907	627,378				76,230		0001
Purchased Call/S&P 500 INDEX/SPXA058S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023		8,805,000	3855.93	101,258			22,595		167,230				(50,213)	20,867		0001
Purchased Call/S&P 500 INDEX/SPXA058SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		4,007,000	3693.23	58,502			13,488		100,285				(29,090)	9,611		0001
Purchased Call/S&P 500 INDEX/SPXA05KSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024		6,022,000	3855.76		143,324		100,799		205,162				(42,684)	25,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2023	02/25/2025		12,906,380	263.05		379,647		315,763		681,440				(64,921)	83,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2022	09/18/2024		9,241,099	266.06	246,392			152,244		396,663				(61,678)	51,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/26/2024		12,675,235	263.05		293,923		195,748		627,088				(98,841)	51,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2022	03/06/2024		5,328,731	279.73	185,020			63,369		71,002				(45,898)	22,050		0001
Purchased Call/AI Powered US Equity Index/AIP000PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2021	08/24/2023		681,674	2568.2	24,816			1,852		9				(6,180)	1,323		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2022	07/06/2029		2,628,559	2920.83	136,553			117,742		136,750				(9,689)	32,252		0001
Purchased Call/AI Powered US Equity Index/AIP000WSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/18/2022	01/12/2024		1,583,807	2491.17	49,348			13,319		7,020				(12,298)	5,803		0001
Purchased Call/AI Powered US Equity Index/AIP000VSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2021	12/20/2023		2,123,994	2509	81,804			19,399		5,758				(20,352)	7,311		0001
Purchased Call/AI Powered US Equity Index/AIP000WSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/11/2022	01/09/2024		487,455	2497.72	17,830			4,715		1,887				(4,433)	1,772		0001
Purchased Call/AI Powered US Equity Index/AIP000XSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/31/2022	01/26/2024		734,409	2406.1	31,577			9,128		10,445				(7,882)	2,785		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2022	03/08/2024		2,021,589	2421.63	70,766			24,619		27,939				(17,682)	8,399		0001
Purchased Call/S&P 500 INDEX/SPXA05KSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024		2,846,000	3855.76		91,072		64,051		132,456				(27,123)	11,941		0001
Purchased Call/S&P 500 INDEX/SPXA05LS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024		2,598,850	3862		134,788		94,239		200,686				(40,698)	10,797		0001
Purchased Call/S&P 500 INDEX/SPX821VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024		4,751,000	4348.33		63,663		62,964		67,016				(1,211)	23,624		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027		577,457	4155.86	113,181			152,646		152,646	48,723				5,697		0001
Purchased Call/S&P 500 INDEX/SPX715JSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2021	09/22/2023		1,248,000	4395.64	134,160			46,767		46,767	19,407				2,993		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161V\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		2,059,000	100	40,151			5,353					(19,965)		3,772		0001
Purchased Call/S&P 500 INDEX/SPX161W\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		3,667,000	100	35,570			5,434					(17,687)		7,182		0001
Purchased Call/S&P 500 INDEX/SPX821S\$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024		1,252,000	4282.37		15,900		14,796		18,978			(1,223)		6,006		0001
Purchased Call/S&P 500 INDEX/SPX8215\$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	09/21/2023		2,577,152	3790	113,104			26,883		216,342			(58,491)		6,145		0001
Purchased Call/S&P 500 INDEX/SPX161W\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		1,178,000	100	16,492			3,482					(8,201)		2,705		0001
Purchased Call/S&P 500 INDEX/SPXB17A\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026		1,755,046	3557.54	321,524			702,110		702,110	212,076				16,168		0001
Purchased Call/S&P 500 INDEX/SPXC170\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024		1,760,000	3839.42	308,000			205,475		412,841			(76,263)		10,154		0001
Purchased Call/S&P 500 INDEX/SPXA05Y\$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024		3,152,000	262.14		183,131		183,131		189,911					15,738		0001
Purchased Call/S&P 500 INDEX/SPX8215\$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2024		1,607,000	4230.67	128,881			81,148		271,604			(31,825)		9,020		0001
Purchased Call/S&P 500 INDEX/SPX161U\$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023		5,287,000	100	50,755			2,820					(25,238)		6,341		0001
Purchased Call/S&P 500 INDEX/SPX161U\$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/24/2023		5,538,000	100	53,165			3,369					(26,220)		7,100		0001
Purchased Call/S&P 500 INDEX/SPX721D\$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024		2,205,000	4271.56	293,927			84,732		196,480			(72,978)		8,363		0001
Purchased Call/S&P 500 INDEX/SPXB00W\$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/03/2021	09/01/2023		3,329,000	4490.08	356,869			30,603		57,635			(88,727)		6,915		0001
Purchased Call/S&P 500 INDEX/SPXB00W\$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/03/2021	09/05/2023		1,589,000	4521.37	164,462			14,930		22,208			(40,666)		3,404		0001
Purchased Call/S&P 500 INDEX/SPX161W\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2023		1,710,000	246.76	76,950			11,023		120,274			(38,159)		3,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/06/2023	02/28/2025		14,724,717	264.03		444,159		372,980		741,003			(71,894)		95,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	09/13/2024		15,552,248	268.31	396,483			242,004		584,358			(99,212)		85,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2022	09/05/2024		8,545,686	266.14	247,315			148,641		363,394			(61,999)		46,539		0001
Purchased Call/AI Powered US Equity Index/AIP000Z\$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2022	02/27/2024		1,276,907	2440.02	41,400			13,753		13,914			(10,297)		5,199		0001
Purchased Call/AI Powered US Equity Index/AIP000Z\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/14/2022	03/11/2024		1,698,247	2416.37	58,802			20,565		24,888			(14,598)		7,097		0001
Purchased Call/AI Powered US Equity Index/AIP000X\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/19/2022	01/16/2024		895,903	2482.62	25,367			6,966		4,548			(6,317)		3,316		0001
Purchased Call/AI Powered US Equity Index/AIP1001\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2022	04/12/2024		3,760,426	2436.91	124,435			49,008		49,442			(30,920)		16,673		0001
Purchased Call/AI Powered US Equity Index/AIP1000\$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2022	03/15/2024		1,290,534	2430.9	47,057			16,765		16,576			(11,704)		5,436		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/01/2022	04/02/2024		1,286,818	2452.28	38,605			14,636		13,943			(9,546)		5,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024		1,460,182	234.64	50,956			16,234		41,196			(12,740)		5,808		0001
Purchased Call/S&P 500 INDEX/SPX7213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2023		1,623,000	4255.74	188,755			24,631		109,754			(46,801)		4,162		0001
Purchased Call/S&P 500 INDEX/SPX8212$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		2,152,000	4274.04	43,901			5,684		60,504			(21,770)		3,902		0001
Purchased Call/S&P 500 INDEX/SPX8213$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		8,974,000	4057.66	106,791			16,315		168,801			(53,102)		17,575		0001
Purchased Call/S&P 500 INDEX/SPX8213$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2023		1,809,000	4057.66	31,658			5,058		50,639			(15,613)		3,637		0001
Purchased Call/S&P 500 INDEX/SPX8214$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023		2,654,000	4067.36	67,146			12,870		108,040			(33,389)		5,811		0001
Purchased Call/S&P 500 INDEX/SPX7219$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2023		3,002,000	4672.64	367,745			84,359		54,564			(91,181)		10,183		0001
Purchased Call/S&P 500 INDEX/SPX721A$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2021	12/29/2023		2,207,000	4708	271,682			67,827		37,722			(67,455)		7,792		0001
Purchased Call/S&P 500 INDEX/SPXA051$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024		1,473,000	4215.39	223,307			91,283		172,892			(55,141)		6,666		0001
Purchased Call/S&P 500 INDEX/SPX8151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024		744,404	4124		152,055		92,443		92,443	23,647				2,909		0001
Purchased Call/S&P 500 INDEX/SPX821L$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/12/2024		1,548,498	3862		52,174		36,752		75,133			(15,480)		6,484		0001
Purchased Call/S&P 500 INDEX/SPX8155$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2023	05/24/2024		2,996,000	4115.24		139,913		126,076		174,975			(14,144)		14,222		0001
Purchased Call/S&P 500 INDEX/SPX821S$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024		2,042,000	4205.45		42,678		39,033		49,637			(4,059)		9,752		0001
Purchased Call/S&P 500 INDEX/SPX161X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2023		1,476,000	100	17,860			5,264		24,469			(8,808)		4,014		0001
Purchased Call/S&P 500 INDEX/SPX161Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023		4,662,000	100	39,627			12,772		29,335			(19,651)		13,254		0001
Purchased Call/S&P 500 INDEX/SPXA058$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2023		4,083,000	3873.33	110,649			24,081		188,555			(54,571)		9,558		0001
Purchased Call/S&P 500 INDEX/SPXA053$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024		86,292	4115.77	10,648			12,643		12,643	5,496				418		0001
Purchased Call/AI Powered US Equity Index/AIP000X$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/28/2022	01/24/2024		2,226,346	2432.59	71,929			20,524		23,011			(17,881)		8,403		0001
Purchased Call/AI Powered US Equity Index/AIP000X$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2022	01/30/2024		748,138	2426.42	29,961			8,801		8,534			(7,454)		2,864		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/09/2022	02/08/2024		976,988	2456.25	33,998			10,406		8,159			(8,452)		3,818		0001
Purchased Call/AI Powered US Equity Index/AIP1003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2022	05/17/2024		2,653,464	2365.05	89,369			39,635		70,872			(22,247)		12,461		0001
Purchased Call/AI Powered US Equity Index/AIP1000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/04/2022	03/27/2024		1,023,313	2450.58	37,206			13,824		11,116			(9,242)		4,409		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2022	08/20/2024		1,423,839	2387.73	42,613			24,606		36,167			(10,649)		7,609		0001
Purchased Call/AI Powered US Equity Index/AIP000QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/27/2021	08/25/2023		1,160,932	2566.39	44,709			3,398		20			(11,134)		2,274		0001
Purchased Call/AI Powered US Equity Index/AIP000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2021	08/29/2023		939,751	2578.05	34,206			2,781		12			(8,506)		1,905		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2022	02/26/2024		1,884,106	2440.02	64,245			21,272		20,413			(15,988)		7,655		0001
Purchased Call/AI Powered US Equity Index/AIP1005SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2022	07/05/2024		2,074,199	2334.48	68,301			34,929		72,945			(17,031)		10,456		0001
Purchased Call/AI Powered US Equity Index/AIP000YS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/05/2024		272,022	2446.68	10,021			3,027		2,501			(2,495)		1,056		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2022	02/29/2024		349,163	2438.12	12,065			4,033		3,927			(2,996)		1,427		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2022	04/26/2024		3,218,097	2406.15	110,307			45,493		58,628			(27,350)		14,612		0001
Purchased Call/AI Powered US Equity Index/AIP000YSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/01/2022	02/15/2024		1,327,863	2452.01	41,481			13,156		12,075			(10,337)		5,270		0001
Purchased Call/S&P 500 INDEX/SPXH13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/06/2022	12/06/2023		1,961,000	100	33,925			14,766		79,587			(16,823)		6,471		0001
Purchased Call/S&P 500 INDEX/SPXE00C$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/22/2022	08/22/2023		6,601,000	100	67,330			9,645					(33,388)		12,577		0001
Purchased Call/S&P 500 INDEX/SRM0500SR	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028		609,659	100	185,580			201,590		201,590	34,044				7,085		0001
Purchased Call/S&P 500 INDEX/SPXI13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/16/2023	06/18/2024		2,465,000	4409.59		31,059		30,203		33,199			(1,182)		12,138		0001
Purchased Call/AI Powered US Equity Index/AIP100CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2022	11/20/2024		4,670,341	2378.61	150,039			105,240		139,229			(37,324)		27,576		0001
Purchased Call/S&P 500 INDEX/SPXI13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/25/2023	05/24/2024		1,441,000	4151.28		18,301		16,674		23,983			(1,805)		6,840		0001
Purchased Call/AI Powered US Equity Index/AIP100DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2022	12/06/2023		6,180,404	2367.45	147,473			64,527		115,473			(73,360)		20,396		0001
Purchased Call/S&P 500 INDEX/SPX8216SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2022	09/28/2023		2,398,781	3719	97,601			24,819		197,968			(50,187)		5,956		0001
Purchased Call/S&P 500 INDEX/SPX8216SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2022	10/06/2023		2,613,675	3745	89,260			24,185		179,632			(44,878)		6,772		0001
Purchased Call/S&P 500 INDEX/SPX8217S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		1,755,000	3719.98	57,564			17,285		103,067			(28,545)		4,817		0001
Purchased Call/S&P 500 INDEX/SPX821VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		226,155	4381.89		273,975		19,110		19,110	1,447				1,118		0001
Purchased Call/S&P 500 INDEX/SPXA05MS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		4,459,000	100	45,928			33,808		95,809			(12,365)		19,033		0001
Purchased Call/S&P 500 INDEX/SPXA05MSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		3,375,000	3970.99	92,475			68,340		127,477			(24,626)		14,514		0001
Purchased Call/S&P 500 INDEX/SPXC170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		18,965,000	3901.06	419,127			137,380		693,379			(208,412)		54,144		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05YS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024		2,944,000	4378.41		80,371		79,930		84,197			(659)		14,680		0001
Purchased Call/S&P 500 INDEX/SPXA05YSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024		2,748,145	4348		154,594		153,739		164,089			(1,274)		13,665		0001
Purchased Call/S&P 500 INDEX/SPXC170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		6,313,000	3770.55	138,255			48,751		234,585			(68,186)		18,765		0001
Purchased Call/S&P 500 INDEX/SPXA05YS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025		1,692,754	5573		29,675		29,552		37,868			(164)		11,896		0001
Purchased Call/S&P 500 INDEX/SPXA058SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2022	09/08/2023		2,436,784	3988	77,017			15,359		190,680			(39,829)		5,336		0001
Purchased Call/S&P 500 INDEX/SPX161YS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023		4,478,000	100	38,063			11,534		21,676			(18,875)		12,347		0001
Purchased Call/S&P 500 INDEX/SPX821LSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	09/14/2023		1,950,000	4100		69,135		28,334		203,668			(40,734)		4,449		0001
Purchased Call/S&P 500 INDEX/SPX821MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,112,000	3891.93		58,925		41,765		84,247			(17,227)		8,895		0001
Purchased Call/S&P 500 INDEX/SPXA05MSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024		2,274,000	3970.99		83,001		61,279		116,507			(22,164)		9,761		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027		1,499,264	4441.67	289,208			325,489		325,489	106,204				15,257		0001
Purchased Call/S&P 500 INDEX/SPX621VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2021	07/27/2023		1,582,729	4369	166,081			5,964		41,909			(41,292)		2,152		0001
Purchased Call/AI Powered US Equity Index/AIP10028F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2022	05/03/2024		3,304,118	2407.32	111,712			47,151		60,496			(27,704)		15,176		0001
Purchased Call/AI Powered US Equity Index/AIP10059F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/06/2022	06/28/2024		5,861,850	2327.9	203,594			102,812		214,618			(51,073)		29,269		0001
Purchased Call/AI Powered US Equity Index/AIP000I9I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2022	01/02/2024		854,623	2532.14	29,022			7,396		1,759			(7,216)		3,050		0001
Purchased Call/AI Powered US Equity Index/AIP000YS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/11/2022	02/07/2024		1,694,616	2447.7	62,628			19,104		15,603			(15,587)		6,608		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2022	05/16/2024		3,139,451	2373.88	106,733			46,966		78,004			(26,487)		14,721		0001
Purchased Call/S&P 500 INDEX/SPX8215SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	09/22/2023		1,570,840	3758	48,488			11,242		95,712			(24,379)		3,768		0001
Purchased Call/S&P 500 INDEX/SPX821NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025		1,438,699	5147		37,076		32,747		67,342			(4,368)		9,555		0001
Purchased Call/S&P 500 INDEX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025		1,540,000	5230.38		35,266		31,954		62,827			(3,439)		10,331		0001
Purchased Call/S&P 500 INDEX/SPXA05NSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024		2,880,000	4109.31		80,928		61,091		106,172			(20,288)		12,431		0001
Purchased Call/S&P 500 INDEX/SPXA050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024		2,996,000	4109.11		47,037		36,699		59,370			(10,410)		13,237		0001
Purchased Call/S&P 500 INDEX/SPXA05MS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2025		1,268,336	3927		83,076		71,648		106,693			(11,510)		8,318		0001
Purchased Call/S&P 500 INDEX/SPX8214SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		2,903,000	3855.93	49,061			10,947		82,667			(24,329)		6,880		0001
Purchased Call/S&P 500 INDEX/SPX8214SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		6,755,000	3855.93	149,961			33,462		255,717			(74,364)		16,009		0001
Purchased Call/S&P 500 INDEX/SPX821NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2023	03/28/2025		1,424,362	5000		49,387		43,564		88,145			(5,874)		9,408		0001
Purchased Call/S&P 500 INDEX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029		666,530	4105.02		6,770,162		218,964		218,964	52,198				8,007		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05LSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	03/17/2023	03/18/2024		2,970,000	3916.64		110,484		79,439		158,556			(31,610)		12,581		0001
Purchased Call/S&P 500 INDEX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024		1,669,000	4129.79		20,863		16,933		28,313			(4,058)		7,490		0001
Purchased Call/S&P 500 INDEX/SPX8210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024		1,411,000	4167.87		17,779		14,897		23,333			(2,915)		6,460		0001
Purchased Call/S&P 500 INDEX/SPX8214SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023		1,696,000	3901.35	24,422			5,142		40,184			(12,111)		3,895		0001
Purchased Call/S&P 500 INDEX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		2,765,582	4159		62,756		55,802		74,895			(7,393)		12,988		0001
Purchased Call/AI Powered US Equity Index/AIP000I9S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/27/2021	12/22/2023		2,066,485	2525.37	76,343			18,369		4,371			(19,041)		7,154		0001
Purchased Call/AI Powered US Equity Index/AIP000I9S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2021	12/28/2023		1,706,642	2531.78	60,725			15,093		3,407			(15,107)		6,009		0001
Purchased Call/AI Powered US Equity Index/AIP000QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2021	08/25/2023		1,231,040	2578.05	44,945			3,419		12			(11,217)		2,411		0001
Purchased Call/AI Powered US Equity Index/AIP000RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/17/2021	09/15/2023		1,174,741	2569.48	31,912			3,432		75			(8,146)		2,698		0001
Purchased Call/AI Powered US Equity Index/AIP000I9T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2022	01/11/2024		1,137,136	2504.33	33,382			8,960		4,086			(8,328)		4,156		0001
Purchased Call/AI Powered US Equity Index/AIP000I9SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2022	12/29/2023		553,285	2534.17	19,258			4,818		1,079			(4,795)		1,953		0001
Purchased Call/AI Powered US Equity Index/AIP000XSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/01/2022	01/29/2024		164,851	2426.42	6,659			1,947		1,869			(1,658)		630		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2022	03/01/2024		2,082,001	2425.79	74,267			24,897		26,908			(18,406)		8,529		0001
Purchased Call/AI Powered US Equity Index/AIP000US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/01/2021	11/30/2023		1,067,483	2530.2	32,751			6,859		1,556			(8,139)		3,456		0001
Purchased Call/AI Powered US Equity Index/AIP000SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/22/2021	10/13/2023		990,226	2559.98	37,460			5,398		278			(9,367)		2,656		0001
Purchased Call/AI Powered US Equity Index/AIP000TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/05/2021	11/03/2023		987,664	2611.36	34,829			6,036		127			(8,704)		2,901		0001
Purchased Call/AI Powered US Equity Index/AIP000VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2021	12/08/2023		784,501	2531.71	26,304			5,812		1,239			(6,544)		2,605		0001
Purchased Call/AI Powered US Equity Index/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2022	05/02/2024		2,387,560	2402.6	83,819			35,257		45,431			(20,796)		10,948		0001
Purchased Call/AI Powered US Equity Index/AIP100D9O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/19/2022	12/11/2024		3,458,684	2364.26	111,439	2,362		82,963		114,643			(28,199)		20,839		0001
Purchased Call/AI Powered US Equity Index/AIP100DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2022	12/12/2024		5,601,732	2370.04	179,882			131,008		179,340			(44,613)		33,783		0001
Purchased Call/AI Powered US Equity Index/AIP100DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/15/2022	12/11/2023		4,549,665	2364.26	113,486			51,307		89,104			(56,624)		15,248		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029		187,156	100		578,567		60,880		60,880	10,067				2,265		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2022	01/26/2024		991,823	2426.42	39,208			11,349		11,172			(9,800)		3,762		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2022	02/12/2024		267,322	2444.95	9,516			2,963		2,593			(2,364)		1,054		0001
Purchased Call/AI Powered US Equity Index/AIP1001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2022	04/05/2024		1,896,907	2442.07	63,611			24,508		23,166			(15,825)		8,307		0001
Purchased Call/AI Powered US Equity Index/AIP1001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/19/2022	04/15/2024		1,647,413	2440.18	55,325			21,999		21,064			(13,724)		7,342		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/23/2022	02/22/2024		1,107,388	2425.97	38,310			12,493		13,861			(9,536)		4,462		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/09/2022	03/08/2024		3,388,174	2422.07	116,845			40,395		46,613			(29,003)		14,076		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/18/2022	03/14/2024		3,202,655	2413.51	117,950			41,658		48,903			(29,257)		13,463		0001
Purchased Call/AI Powered US Equity Index/AIP1000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/18/2022	03/18/2024		1,619,965	2442.69	55,730			20,024		18,472			(13,834)		6,862		0001
Purchased Call/AI Powered US Equity Index/AIP1000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/21/2024		1,611,655	2441.68	56,807			20,605		18,850			(14,088)		6,866		0001
Purchased Call/AI Powered US Equity Index/AIP1000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/13/2022	03/22/2024		1,991,515	2446.49	69,555			25,489		22,253			(17,330)		8,501		0001
Purchased Call/AI Powered US Equity Index/AIP1002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2022	04/25/2024		3,004,888	2422.75	91,194			37,521		46,874			(22,646)		13,621		0001
Purchased Call/AI Powered US Equity Index/AIP000V$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/10/2021	12/11/2023		74,676	2520.04	2,673			599		149			(662)		250		0001
Purchased Call/AI Powered US Equity Index/AIP000W$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/31/2021	12/29/2023		85,721	2532.14	3,060			765		173			(761)		303		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/09/2022	02/02/2024		449,651	2446.68	16,584			4,965		4,104			(4,147)		1,734		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2022	03/13/2024		1,213,936	2416.37	43,305			15,249		17,946			(10,752)		5,093		0001
Purchased Call/AI Powered US Equity Index/AIP000W$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/10/2022	01/05/2024		2,078,250	2504.61	71,195			18,505		7,036			(17,750)		7,477		0001
Purchased Call/AI Powered US Equity Index/AIP1001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2022	04/12/2024		1,674,101	2440.18	55,373			21,900		21,308			(13,812)		7,422		0001
Purchased Call/AI Powered US Equity Index/AIP1000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2022	03/19/2024		667,173	2442.69	23,205			8,355		7,647			(5,743)		2,832		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/29/2022	03/28/2024		1,603,440	2451.93	57,193			21,314		17,256			(14,192)		6,921		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2022	02/28/2024		328,390	2438.12	10,856			3,615		3,676			(2,696)		1,340		0001
Purchased Call/AI Powered US Equity Index/AIP1008$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2022	09/07/2023		7,941,861	2360.82	175,822			33,441		115,662			(88,354)		17,265		0001
Purchased Call/AI Powered US Equity Index/AIP000I$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/07/2022	01/08/2024		78,656	2497.72	2,784			732		300			(689)		285		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2022	02/09/2024		1,276,157	2458.64	40,645			12,561		10,426			(10,160)		4,999		0001
Purchased Call/AI Powered US Equity Index/AIP1000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2022	03/22/2024		2,049,041	2439.51	72,346			26,398		24,639			(17,961)		8,746		0001
Purchased Call/AI Powered US Equity Index/AIP1000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2022	03/28/2024		4,842,168	2461.74	162,756			60,712		46,920			(40,424)		20,900		0001
Purchased Call/AI Powered US Equity Index/AIP1000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/30/2022	03/28/2024		1,947,596	2457.56	64,271			24,066		19,740			(16,006)		8,406		0001
Purchased Call/AI Powered US Equity Index/AIP1001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/20/2022	04/17/2024		1,229,582	2440.18	43,339			17,356		15,861			(10,764)		5,499		0001
Purchased Call/AI Powered US Equity Index/AIP1005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/20/2022	07/10/2023		2,854,888	2346.56	67,486			1,710		34,755			(34,167)		2,363		0001
Purchased Call/AI Powered US Equity Index/AIP1001$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2022	04/09/2024		1,293,070	2443.64	43,260			16,837		15,690			(10,716)		5,703		0001
Purchased Call/AI Powered US Equity Index/AIP1003$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/12/2022	05/24/2024		3,167,556	2380.02	106,479			48,498		75,899			(26,660)		15,036		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/13/2022	04/22/2024		1,976,102	2420.15	60,572			24,804		31,257			(15,108)		8,913		0001
Purchased Call/AI Powered US Equity Index/AIP1003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	05/22/2024		1,403,055	.2365	48,879			22,022		37,728			(12,180)		6,640		0001
Purchased Call/AI Powered US Equity Index/AIP100A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/27/2022	10/11/2023		6,463,923	2320.18	160,353			45,730		182,478			(80,506)		17,169		0001
Purchased Call/AI Powered US Equity Index/AIP1005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/27/2022	06/20/2024		1,579,373	2318.89	57,421			28,204		61,019			(14,338)		7,799		0001
Purchased Call/AI Powered US Equity Index/AIP1006$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2022	07/27/2023		5,217,357	2355.68	134,796			9,770		61,495			(67,505)		7,095		0001
Purchased Call/AI Powered US Equity Index/AIP1008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2022	08/22/2023		5,656,482	2380.72	121,741			17,879		50,329			(61,862)		10,777		0001
Purchased Call/AI Powered US Equity Index/AIP1007$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2022	08/09/2024		1,967,769	2381.48	64,035			36,012		51,631			(16,025)		10,377		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1007$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/18/2022	08/12/2024		2,064,865	2389.54	65,638			37,066		51,197			(16,373)		10,929		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2022	02/20/2024		806,687	2432.28	26,634			8,587		9,322			(6,620)		3,236		0001
Purchased Call/AI Powered US Equity Index/AIP000S$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/22/2021	10/23/2023		298,162	2585.59	10,722			1,684		53			(2,662)		837		0001
Purchased Call/AI Powered US Equity Index/AIP000V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/17/2021	12/08/2023		464,242	2520.04	16,346			3,622		912			(4,085)		1,542		0001
Purchased Call/AI Powered US Equity Index/AIP1003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2022	05/24/2024		1,612,772	2391.23	52,922			24,062		35,285			(13,212)		7,656		0001
Purchased Call/AI Powered US Equity Index/AIP1008$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2022	08/23/2023		5,891,051	2379.01	136,406			20,159		55,155			(68,433)		11,330		0001
Purchased Call/AI Powered US Equity Index/AIP002Z$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/11/2022	03/07/2024		2,031,980	2413.02	71,689			24,672		30,541			(17,806)		8,425		0001
Purchased Call/AI Powered US Equity Index/AIP000V$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/15/2021	12/15/2023		1,389,811	2525.71	47,433			10,953		2,665			(11,816)		4,714		0001
Purchased Call/AI Powered US Equity Index/AIP1002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2022	04/24/2024		2,326,490	2420.15	72,141			29,613		37,070			(17,934)		10,528		0001
Purchased Call/AI Powered US Equity Index/AIP1002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2022	04/26/2024		2,514,744	2418.71	80,319			33,275		40,873			(19,981)		11,418		0001
Purchased Call/AI Powered US Equity Index/AIP1004$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2022	05/30/2024		1,348,199	2391.23	44,368			20,474		29,702			(11,034)		6,458		0001
Purchased Call/AI Powered US Equity Index/AIP000X$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/21/2022	01/19/2024		1,204,285	2425.09	42,645			11,912		13,356			(10,632)		4,491		0001
Purchased Call/AI Powered US Equity Index/AIP000V$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/15/2021	12/12/2023		838,619	2520.04	30,107			6,818		1,701			(7,501)		2,819		0001
Purchased Call/AI Powered US Equity Index/AIP000I$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/11/2022	01/05/2024		508,611	2497.72	16,435			4,293		1,916			(4,122)		1,830		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2022	03/06/2024		1,416,942	2429.14	44,152			15,123		17,940			(10,963)		5,863		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2022	04/11/2024		2,490,976	2438.11	85,330			33,440		32,222			(21,178)		11,025		0001
Purchased Call/AI Powered US Equity Index/AIP1002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2022	04/26/2024		1,756,346	2406.81	58,058			24,053		31,809			(14,450)		7,975		0001
Purchased Call/AI Powered US Equity Index/AIP1001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2022	04/05/2024		1,704,773	2440.77	57,977			22,292		21,096			(14,395)		7,466		0001
Purchased Call/AI Powered US Equity Index/AIP1002$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2022	05/03/2024		2,685,771	2399.07	79,972			33,969		52,867			(19,937)		12,336		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2022	08/18/2023		7,476,996	2387.73	167,595			22,601		55,036			(84,315)		13,698		0001
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/25/2022	04/19/2024		2,645,818	2440.47	80,007			32,446		34,305			(19,951)		11,873		0001
Purchased Call/AI Powered US Equity Index/AIP000XSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2022	02/02/2024		702,618	2442.8	25,663			7,666		6,722			(6,400)		2,709		0001
Purchased Call/AI Powered US Equity Index/AIP100BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2022	09/01/2023		4,441,579	2358.94	104,776			18,277		65,175			(52,761)		9,226		0001
Purchased Call/AI Powered US Equity Index/AIP1003$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/20/2022	05/21/2024		1,921,937	2365	65,177			29,156		51,573			(16,163)		9,082		0001
Purchased Call/AI Powered US Equity Index/AIP1003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/25/2022	05/23/2024		2,431,127	2369.45	82,403			37,123		63,220			(20,471)		11,523		0001
Purchased Call/AI Powered US Equity Index/AIP1005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2022	06/21/2024		2,164,344	2325.9	73,496			36,280		79,832			(18,359)		10,702		0001
Purchased Call/AI Powered US Equity Index/AIP100DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/19/2022	12/14/2023		7,469,223	2368.13	167,582			76,999		141,527			(83,320)		25,261		0001
Purchased Call/AI Powered US Equity Index/AIP000TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/26/2021	10/24/2023		1,110,666	2585.59	39,953			6,335		206			(9,938)		3,131		0001
Purchased Call/AI Powered US Equity Index/AIP100DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/07/2023		5,708,603	2365.78	136,671			60,162		109,058			(67,996)		18,898		0001
Purchased Call/AI Powered US Equity Index/AIP100ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/03/2023	12/30/2024		2,517,422	2347.81	37,305	42,625		60,377		93,244			(19,673)		15,437		0001
Purchased Call/AI Powered US Equity Index/AIP100E$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/20/2024		4,689,794	2353.52	143,831			106,821		167,059			(35,740)		28,495		0001
Purchased Call/AI Powered US Equity Index/AIP100ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/05/2023	01/02/2025		2,022,027	2347.81	11,898	54,531		50,416		75,044			(16,103)		12,433		0001
Purchased Call/AI Powered US Equity Index/AIP100ES$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/03/2023	01/03/2024		7,165,205	2341.15		178,906		92,129		188,099			(86,972)		25,643		0001
Purchased Call/AI Powered US Equity Index/AIP1007$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2022	08/08/2024		3,678,324	2373.25	128,799			72,175		102,191			(32,220)		19,373		0001
Purchased Call/AI Powered US Equity Index/AIP000XSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2022	02/02/2024		861,445	2453.63	29,018			8,664		7,219			(7,233)		3,321		0001
Purchased Call/AI Powered US Equity Index/AIP1000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2022	03/20/2024		558,130	2442.69	19,673			7,122		6,431			(4,886)		2,373		0001
Purchased Call/AI Powered US Equity Index/AIP1005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2022	07/07/2023		4,628,430	2347.17	106,224			1,787		54,379			(53,388)		3,205		0001
Purchased Call/AI Powered US Equity Index/AIP1000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2022	03/28/2024		2,061,180	2448.66	70,441			26,415		22,960			(17,561)		8,897		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2022	08/23/2024		1,768,540	2386.47	53,795			31,345		45,560			(13,472)		9,486		0001
Purchased Call/AI Powered US Equity Index/AIP100A$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/13/2023		7,956,416	2331.36	189,399	2,482		56,704		198,584			(96,095)		21,337		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/01/2022	02/23/2024		1,013,834	2423.97	37,853			12,406		13,036			(9,435)		4,093		0001
Purchased Call/AI Powered US Equity Index/AIP1002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/10/2022	05/06/2024		1,538,098	2390.52	47,682			20,371		32,682			(11,848)		7,099		0001
Purchased Call/AI Powered US Equity Index/AIP100B$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2022	10/27/2023		10,300,337	2349.97	255,444			84,463		214,034			(128,475)		29,407		0001
Purchased Call/AI Powered US Equity Index/AIP100BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2022	10/18/2024		4,338,096	2326.52	154,572			101,949		174,078			(38,662)		24,770		0001
Purchased Call/AI Powered US Equity Index/AIP1006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2022	07/12/2024		4,491,777	2330.47	162,589			85,100		163,369			(40,700)		22,855		0001
Purchased Call/AI Powered US Equity Index/AIP100BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2022	08/30/2024		2,626,216	2363.09	83,196			49,201		80,230			(20,831)		14,203		0001
Purchased Call/AI Powered US Equity Index/AIP1003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	05/20/2024		2,053,123	.2365	68,248			30,493		54,978			(16,967)		9,687		0001
Purchased Call/AI Powered US Equity Index/AIP100ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2022	10/14/2024		2,050,591	2318.74	69,337			45,173		85,911			(17,286)		11,659		0001
Purchased Call/AI Powered US Equity Index/AIP100BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	08/30/2024		1,229,216	2356.2	39,803			23,503		39,336			(9,925)		6,648		0001
Purchased Call/AI Powered US Equity Index/AIP1003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/01/2022	05/31/2024		1,888,207	2381.32	63,785			29,399		45,170			(15,837)		9,058		0001
Purchased Call/AI Powered US Equity Index/AIP10093	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2022	09/11/2023		4,866,210	2377.65	80,988			16,466		54,082			(41,100)		10,881		0001
Purchased Call/AI Powered US Equity Index/AIP10098C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/15/2022	09/15/2023		8,673,335	.2361	174,937			37,362		131,772			(88,035)		19,918		0001
Purchased Call/AI Powered US Equity Index/AIP10068	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2022	07/17/2023		4,224,108	2334.77	120,993			5,442		73,569			(61,112)		4,558		0001
Purchased Call/AI Powered US Equity Index/AIP1007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2022	08/16/2023		6,776,746	2391.45	149,684			19,290		43,918			(75,384)		12,159		0001
Purchased Call/AI Powered US Equity Index/AIP000XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/28/2022	01/26/2024		1,841,538	2414.34	68,957			19,907		23,866			(17,158)		6,984		0001
Purchased Call/AI Powered US Equity Index/AIP100BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	08/23/2024		4,474,331	2379.01	133,021			77,677		121,535			(33,442)		23,998		0001
Purchased Call/AI Powered US Equity Index/AIP10092	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2022	09/05/2024		1,186,017	2356.2	36,547			22,061		38,100			(9,205)		6,459		0001

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Purchased Call/AI Powered US Equity Index/AIP100985	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2022	09/12/2023		6,172,428	2383.1	114,658			23,434		62,862			(57,746)		13,896		0001
Purchased Call/AI Powered US Equity Index/AIP100B5D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/24/2024		3,084,252	2341.29	106,777			70,989		113,567			(26,620)		17,721		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/25/2022	03/26/2024		911,358	2450.58	31,351			11,584		9,855			(7,752)		3,919		0001
Purchased Call/AI Powered US Equity Index/AIP1005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/12/2022	07/06/2023		6,141,003	2334.48	149,229			2,075		103,587			(74,641)		3,937		0001
Purchased Call/AI Powered US Equity Index/AIP1001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2022	04/08/2024		2,197,553	2443.64	73,014			28,342		26,540			(18,115)		9,675		0001
Purchased Call/AI Powered US Equity Index/AIP1006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/19/2022	07/19/2023		6,185,475	2350.68	151,511			7,586		75,190			(75,800)		7,056		0001
Purchased Call/AI Powered US Equity Index/AIP100A5P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/13/2022	10/11/2024		3,222,000	2320.55	106,286			68,939		133,386			(26,540)		18,261		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/04/2022	03/05/2024		375,217	2429.14	13,133			4,474		4,727			(3,247)		1,550		0001
Purchased Call/AI Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/25/2022	03/15/2024		1,647,215	2438.12	57,985			20,674		19,613			(14,438)		6,938		0001
Purchased Call/AI Powered US Equity Index/AIP1002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2022	05/10/2024		2,238,180	2359.79	78,101			33,771		61,684			(19,395)		10,396		0001
Purchased Call/AI Powered US Equity Index/AIP100BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2022	08/24/2023		4,364,049	2380.63	99,545			15,064		40,044			(50,168)		8,470		0001
Purchased Call/AI Powered US Equity Index/AIP1004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/03/2022	06/05/2024		2,662,944	2383.62	89,014			41,584		62,987			(22,032)		12,870		0001
Purchased Call/AI Powered US Equity Index/AIP100BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/15/2022	10/25/2024		2,601,236	2350.89	85,110			56,610		90,358			(21,198)		14,962		0001
Purchased Call/AI Powered US Equity Index/AIP1006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/20/2022	07/19/2024		2,778,705	2363.53	90,160			47,931		80,878			(22,526)		14,269		0001
Purchased Call/AI Powered US Equity Index/AIP1006SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2022	07/21/2023		6,106,965	2355.19	152,520			8,521		68,217			(76,282)		7,324		0001
Purchased Call/AI Powered US Equity Index/AIP1004SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	06/14/2024		1,549,590	2336.77	48,749			23,485		52,732			(12,137)		7,587		0001
Purchased Call/AI Powered US Equity Index/AIP100396	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/17/2022	05/17/2024		2,819,057	2382.82	89,318			39,823		65,306			(22,374)		13,239		0001
Purchased Call/AI Powered US Equity Index/AIP100BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/24/2023		5,405,715	2341.29	142,069			45,589		122,848			(71,285)		15,237		0001
Purchased Call/AI Powered US Equity Index/AIP1006SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2022	07/19/2024		2,961,598	2367.12	95,150			50,645		84,005			(23,763)		15,208		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/07/2022	04/05/2024		4,305,536	2445.56	143,433			54,999		50,741			(35,561)		18,855		0001
Purchased Call/AI Powered US Equity Index/AIP1005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2022	07/09/2024		897,334	2346.56	29,677			15,362		29,106			(7,398)		4,548		0001
Purchased Call/AI Powered US Equity Index/AIP1008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/07/2022	09/01/2023		11,386,149	2356.2	273,358			47,602		174,882			(137,366)		23,652		0001
Purchased Call/AI Powered US Equity Index/AIP1008S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2022	09/04/2024		1,724,470	2356.2	54,980			32,795		55,347			(13,698)		9,380		0001
Purchased Call/AI Powered US Equity Index/AIP1009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/03/2022	09/12/2024		2,365,513	2383.1	49,862			30,637		63,748			(12,586)		12,986		0001
Purchased Call/AI Powered US Equity Index/AIP100BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2022	10/31/2024		4,587,762	2359.05	137,419			92,352		152,098			(34,131)		26,551		0001
Purchased Call/AI Powered US Equity Index/AIP100BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/31/2022	10/31/2023		8,038,878	2359.05	182,092			61,560		149,994			(90,677)		23,333		0001
Purchased Call/AI Powered US Equity Index/AIP100BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	08/29/2024		2,723,933	2370.98	83,768			49,604		78,719			(21,030)		14,714		0001
Purchased Call/AI Powered US Equity Index/AIP1001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2022	04/16/2024		1,720,350	2440.18	58,289			23,193		22,094			(14,398)		7,680		0001
Purchased Call/AI Powered US Equity Index/AIP1002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2022	05/01/2024		1,022,332	2399.39	36,069			15,148		19,961			(8,965)		4,680		0001
Purchased Call/AI Powered US Equity Index/AIP1009S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2022	09/08/2023		7,023,794	2377.65	161,394			31,050		77,214			(80,598)		15,380		0001
Purchased Call/AI Powered US Equity Index/AIP1004SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2022	06/07/2024		1,996,834	2373.31	58,773			27,794		51,409			(14,650)		9,679		0001
Purchased Call/AI Powered US Equity Index/AIP1004ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/27/2022	06/18/2024		2,260,484	2318.89	80,025			39,041		87,280			(19,904)		11,131		0001
Purchased Call/AI Powered US Equity Index/AIP1004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2022	06/10/2024		926,854	2359.5	28,953			13,759		26,565			(7,185)		4,512		0001
Purchased Call/AI Powered US Equity Index/AIP100ASQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/12/2023		7,275,722	2320.55	182,877			52,642		204,941			(91,780)		19,419		0001
Purchased Call/AI Powered US Equity Index/AIP1001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/22/2022	04/23/2024		914,423	2420.15	30,725			12,535		14,517			(7,597)		4,131		0001
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2022	05/03/2024		1,893,696	2423.78	55,385			23,437		29,888			(13,759)		8,698		0001
Purchased Call/AI Powered US Equity Index/AIP100BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	11/04/2024		2,380,188	2350.03	71,572	4,887		52,161		83,685			(19,056)		13,831		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/07/2022	04/04/2024		2,529,451	2452.69	82,546			31,521		27,551			(20,465)		11,057		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100E$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/26/2023		8,385,654	2347.25	192,479			94,978		203,901			(95,614)		29,362		0001
Purchased Call/AI Powered US Equity Index/AIP1009$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/04/2022	09/19/2023		6,142,910	.2357	129,149			29,001		100,634			(65,210)		14,469		0001
Purchased Call/AI Powered US Equity Index/AIP1008$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2022	08/28/2024		2,931,139	2373.82	89,188			52,647		82,990			(22,389)		15,814		0001
Purchased Call/AI Powered US Equity Index/AIP1008$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2022	09/06/2024		2,762,196	2367.43	83,915			50,370		82,400			(20,954)		15,060		0001
Purchased Call/AI Powered US Equity Index/AIP1006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2022	07/28/2023		5,518,096	2362.4	139,279			10,513		56,163			(69,782)		7,642		0001
Purchased Call/AI Powered US Equity Index/AIP1002$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2022	05/10/2024		2,614,297	2367.7	87,376			37,682		67,676			(21,652)		12,143		0001
Purchased Call/AI Powered US Equity Index/AIP1009$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2022	09/13/2024		3,784,764	2367.23	109,053			66,418		113,872			(27,228)		20,801		0001
Purchased Call/AI Powered US Equity Index/AIP1006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2022	07/28/2023		6,381,991	2367.15	157,422			11,845		57,546			(78,573)		8,838		0001
Purchased Call/AI Powered US Equity Index/AIP1009$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/23/2022	09/13/2023		6,285,641	2362.63	137,071			28,233		91,759			(68,613)		14,246		0001
Purchased Call/AI Powered US Equity Index/AIP1002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2022	05/10/2024		2,369,473	2363.89	83,824			36,414		63,226			(20,900)		11,006		0001
Purchased Call/AI Powered US Equity Index/AIP1008$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/03/2022	09/06/2024		1,929,838	2353.59	61,751			37,069		63,167			(15,438)		10,522		0001
Purchased Call/AI Powered US Equity Index/AIP1001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2022	04/10/2024		554,047	2443.64	17,341			6,796		6,754			(4,319)		2,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023		1,945,333	600.43	141,815			20,259		101,697			(35,162)		5,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/18/2023		1,140,546	612.09	85,863			12,877		45,142			(21,310)		3,131		0001
Purchased Call/AI Powered US Equity Index/AIP1003$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/27/2022	05/24/2024		1,867,057	2363.39	68,843			31,150		51,007			(17,090)		8,863		0001
Purchased Call/AI Powered US Equity Index/AIP1004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	06/07/2024		4,895,123	2390.18	124,383			58,830		110,322			(31,004)		23,727		0001
Purchased Call/AI Powered US Equity Index/AIP100C$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/11/2022	11/13/2024		3,143,224	2385.85	99,130			68,325		88,838			(24,598)		18,431		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP1006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/29/2022	07/26/2023		5,066,401	2342.15	135,536			9,416		79,964			(67,760)		6,761		0001
Purchased Call/Al Powered US Equity Index/AIP1004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/21/2022	06/03/2024		1,626,044	2383.62	54,296			25,298		38,282			(13,491)		7,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2021	09/28/2023		211,296	595.86	15,759			1,940		11,561			(3,935)		525		0001
Purchased Call/Al Powered US Equity Index/AIP1008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2022	08/28/2023		4,015,681	2373.82	88,032			14,612		43,369			(45,259)		8,072		0001
Purchased Call/Al Powered US Equity Index/AIP1009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2022	09/21/2023		6,218,056	2337.83	145,953			33,417		135,013			(73,220)		14,826		0001
Purchased Call/Al Powered US Equity Index/AIP1009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	09/17/2024		709,577	2355.63	22,990			14,022		23,129			(5,685)		3,917		0001
Purchased Call/Al Powered US Equity Index/AIP1005SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2022	07/05/2023		6,303,563	2337.59	153,399			1,709		97,864			(76,818)		3,689		0001
Purchased Call/Al Powered US Equity Index/AIP1002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2022	04/30/2024		1,393,636	2399.39	46,904			19,588		27,129			(11,600)		6,370		0001
Purchased Call/Al Powered US Equity Index/AIP1006SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/29/2022	07/30/2024		946,402	2367.15	31,679			17,216		27,157			(7,847)		4,929		0001
Purchased Call/Al Powered US Equity Index/AIP1000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/05/2022	04/01/2024		1,794,284	2452.28	56,696			21,473		19,340			(14,076)		7,801		0001
Purchased Call/Al Powered US Equity Index/AIP1006S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/19/2022	07/12/2024		2,080,391	2325.11	81,016			42,609		78,434			(20,361)		10,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023		686,508	605.93	52,655			7,564		31,005			(13,091)		1,841		0001
Purchased Call/Al Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	06/14/2024		3,008,844	2319.23	103,463			50,366		115,626			(25,967)		14,732		0001
Purchased Call/Al Powered US Equity Index/AIP100CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/07/2022	11/07/2024		4,667,327	2354.39	144,297			98,607		160,203			(35,870)		27,204		0001
Purchased Call/Al Powered US Equity Index/AIP1002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/06/2022	05/07/2024		1,318,519	2390.52	44,302			18,926		28,093			(10,955)		6,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	10/03/2023		2,790,665	601.52	204,175			26,443		135,890			(50,649)		7,119		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/15/2023		2,645,698	615.11	149,504			16,048		76,831			(38,113)		6,076		0001
Purchased Call/AI Powered US Equity Index/AIP1003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2022	05/15/2024		681,456	2377.56	22,853			10,038		16,408			(5,678)		3,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023		2,581,503	612.7	183,381			21,004		85,805			(45,564)		6,192		0001
Purchased Call/AI Powered US Equity Index/AIP100FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/26/2023	01/24/2025		3,008,301	2367.95	102,238			80,832		100,919			(21,574)		18,863		0001
Purchased Call/AI Powered US Equity Index/AIP1008SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	09/06/2023		5,497,828	2353.59	132,654			24,824		89,440			(66,595)		11,865		0001
Purchased Call/AI Powered US Equity Index/AIP1005SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2022	07/05/2024		3,479,847	2337.59	112,686			57,631		119,785			(28,095)		17,542		0001
Purchased Call/AI Powered US Equity Index/AIP1009SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2022	09/16/2024		2,544,921	2355.63	70,124			43,164		82,838			(17,541)		14,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023		1,432,768	599.67	107,028			14,359		73,766			(26,610)		3,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/22/2023		706,629	608.59	51,480			5,907		26,468			(12,817)		1,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023		64,559	590.93	4,881			606		3,997			(1,212)		161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2023		1,807,411	602.62	130,332			18,114		88,287			(32,262)		4,777		0001
Purchased Call/AI Powered US Equity Index/AIP1009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2022	09/19/2024		2,179,659	.2357	60,654			37,731		70,568			(15,267)		12,061		0001
Purchased Call/AI Powered US Equity Index/AIP100GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/31/2023	01/29/2025		3,498,947	2375.72	115,067			91,456		112,539			(23,773)		22,034		0001
Purchased Call/AI Powered US Equity Index/AIP1007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2022	08/02/2023		5,809,187	2367.7	148,666			13,292		54,883			(74,698)		8,734		0001
Purchased Call/AI Powered US Equity Index/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/01/2022	05/24/2024		3,414,064	2368.95	121,545			54,993		89,321			(30,217)		16,207		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/29/2022	08/25/2023		5,527,281	2373.82	133,156			20,501		58,949			(66,775)		10,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/13/2023		1,555,226	604.77	117,264			16,821		72,516			(29,115)		4,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/13/2023		1,060,759	607.03	80,299			11,535		46,628			(19,965)		2,845		0001
Purchased Call/AI Powered US Equity Index/AIP10098P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2022	09/22/2023		6,960,478	2334.21	164,897			38,459		159,176			(82,956)		16,696		0001
Purchased Call/AI Powered US Equity Index/AIP100AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/30/2022	10/01/2024		1,057,649	2309.66	34,162			21,492		46,418			(8,447)		5,930		0001
Purchased Call/AI Powered US Equity Index/AIP100BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2022	10/30/2024		4,363,369	2361.75	131,188			88,004		142,103			(32,587)		25,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/22/2026		84,749	242.97	5,170			3,342		2,783			(512)		762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2023	06/27/2025		8,260,729	275.35	241,451			241,451		249,044			(261)		58,332		0001
Purchased Call/S&P 500 INDEX/SPX8151$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024		2,280,000	4147.6	70,908			44,733		91,216			(26,226)		9,049		0001
Purchased Call/S&P 500 INDEX/SPX721AS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023		1,396,000	4696.56	162,774			24,218		24,218	4,988				4,833		0001
Purchased Call/S&P 500 INDEX/SPXA057$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/12/2022	09/08/2023		2,748,442	3995	134,965			25,940		211,235			(67,669)		6,018		0001
Purchased Call/S&P 500 INDEX/SPXA056$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		2,094,000	255.87	38,530			6,654		76,125			(19,159)		4,350		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	08/21/2024		555,743	265.33	18,856			10,878		20,651			(4,693)		2,974		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027		21,934,736	4441.67	4,231,211			4,762,010		4,762,010	1,553,804				223,219		0001
Purchased Call/S&P 500 INDEX/SPXA05M$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024		1,848,001	3949	62,834			46,381		85,468			(16,535)		7,888		0001
Purchased Call/S&P 500 INDEX/SPX905O$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027		1,029,767	4544.9	211,102			210,975		210,975	68,784				10,696		0001
Purchased Call/S&P 500 INDEX/SPX161W$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2023		3,759,000	100	36,462			7,232					(17,983)		8,405		0001
Purchased Call/S&P 500 INDEX/SPX821PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2025		2,329,000	4090.75	331,883			307,754		467,023			(25,355)		15,859		0001
Purchased Call/S&P 500 INDEX/SPX8216S$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	10/12/2023		2,547,757	3578	106,052			30,427		194,143			(52,880)		6,800		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP1005SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/11/2022	06/28/2024		3,806,602	2332.11	130,272			66,431		135,410			(32,966)		19,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/27/2023		3,223,208	605.45	244,319			50,074		178,468			(60,495)		10,331		0001
Purchased Call/Al Powered US Equity Index/AIP1003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/01/2022	05/29/2024		1,148,135	2391.23	37,169			17,085		25,246			(9,251)		5,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2021	12/28/2023		743,233	617.16	57,749			14,279		35,829			(14,319)		2,617		0001
Purchased Call/Al Powered US Equity Index/AIP100CSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2022	11/13/2023		5,014,159	2385.85	119,205			44,560		69,209			(59,384)		15,303		0001
Purchased Call/Al Powered US Equity Index/AIP1005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/01/2022	07/02/2024		615,013	2333.49	18,450			9,314		21,727			(4,562)		3,088		0001
Purchased Call/Al Powered US Equity Index/AIP1005ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2022	07/10/2024		2,560,819	2346.56	80,637			41,834		83,192			(20,116)		12,996		0001
Purchased Call/Al Powered US Equity Index/AIP1009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2022	09/25/2023		4,147,934	2318.28	104,888			25,637		115,939			(53,427)		10,125		0001
Purchased Call/Al Powered US Equity Index/AIP100CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	11/15/2024		4,236,004	2376.73	129,670	3,279		92,877		127,269			(32,871)		24,888		0001
Purchased Call/Al Powered Multi-Asset Index/AIM0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2021	09/22/2028		721,662	3289.97	44,413			33,365		11,467			(3,159)		8,256		0001
Purchased Call/Al Powered US Equity Index/AIP1006S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/14/2023		5,064,649	2325.11	146,095			5,324		107,198			(73,389)		4,959		0001
Purchased Call/Al Powered US Equity Index/AIP1005S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/28/2022	06/27/2024		2,081,261	2340.85	67,753			33,906		69,569			(16,895)		10,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2021	10/12/2023		632,012	595.09	48,159			6,814		37,165			(11,941)		1,687		0001
Purchased Call/Al Powered US Equity Index/AIP1003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/27/2022	05/28/2024		1,085,013	2391.23	36,565			16,698		23,798			(9,041)		5,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/13/2023		749,557	618.95	58,690			10,898		28,243			(14,532)		2,288		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		191,837	584.99	15,117			3,177		16,073			(3,748)		623		0001
Purchased Call/AI Powered US Equity Index/AIP100ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/09/2023	12/22/2023		3,588,370	2347.25	77,634	7,196		41,355		86,945			(42,319)		12,423		0001
Purchased Call/AI Powered US Equity Index/AIP100A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/19/2022	10/17/2023		8,195,809	2330.62	211,156			63,718		207,684			(106,159)		22,394		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00013	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/07/2022	12/22/2028		1,046,005	3255.4	61,014			47,941		19,510			(4,332)		12,249		0001
Purchased Call/AI Powered US Equity Index/AIP000VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2021	12/13/2023		2,490,920	2518.95	90,148			20,521		5,234			(22,423)		8,399		0001
Purchased Call/AI Powered US Equity Index/AIP100A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/16/2024		2,993,048	2318.74	105,599			69,022		125,638			(26,318)		17,054		0001
Purchased Call/AI Powered US Equity Index/AIP1005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/13/2022	07/03/2023		5,808,850	2333.49	140,923			799		100,530			(71,828)		2,633		0001
Purchased Call/AI Powered US Equity Index/AIP100GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/02/2023	02/01/2024		7,561,268	2378.71		186,239		110,868		146,409			(75,764)		29,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/25/2023		1,371,356	619.06	101,755			16,214		46,852			(25,230)		3,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023		1,927,944	621.38	143,439			24,731		64,777			(35,614)		5,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023		656,738	617.5	50,963			8,973		24,726			(12,619)		1,952		0001
Purchased Call/AI Powered US Equity Index/AIP100CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/05/2022	11/22/2023		10,053,119	2383.32	240,840			96,367		148,812			(119,954)		31,682		0001
Purchased Call/AI Powered US Equity Index/AIP100A$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/05/2022	10/05/2023		6,391,069	2345.73	142,543			38,129		130,533			(71,417)		16,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023		2,922,329	615.97	227,942			41,501		117,023			(56,517)		8,820		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023		2,253,807	611.5	176,698			34,513		105,378			(43,752)		7,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023		1,644,684	613.33	130,095			25,804		74,287			(32,301)		5,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023		1,058,167	597.12	81,161			17,128		70,655			(20,151)		3,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023		3,137,588	610.77	240,967			55,505		165,309			(59,829)		10,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023		2,010,483	608.02	161,643			38,634		114,356			(40,079)		6,961		0001
Purchased Call/AI Powered US Equity Index/AIP1004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/17/2022	06/17/2024		1,963,625	2318.89	67,758			32,957		75,722			(16,848)		9,655		0001
Purchased Call/AI Powered US Equity Index/AIP100C$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2022	11/15/2024		4,056,184	2379.62	128,006			88,793		119,633			(31,808)		23,832		0001
Purchased Call/AI Powered US Equity Index/AIP1006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2022	07/16/2024		1,549,476	2334.77	51,148			26,770		54,890			(12,650)		7,926		0001
Purchased Call/AI Powered US Equity Index/AIP1009$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/10/2022	09/26/2024		4,444,626	2306.6	155,532			98,132		198,087			(39,030)		24,785		0001
Purchased Call/AI Powered US Equity Index/AIP1005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2022	07/11/2023		4,145,727	2337.21	105,016			2,934		66,243			(52,761)		3,598		0001
Purchased Call/AI Powered US Equity Index/AIP100A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/06/2022	10/04/2024		3,310,268	2345.73	99,649			63,581		116,793			(24,872)		18,621		0001
Purchased Call/AI Powered US Equity Index/AIP1007$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2022	08/13/2024		838,300	2389.54	26,900			15,181		20,826			(6,688)		4,442		0001
Purchased Call/AI Powered US Equity Index/AIP100D$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2022	11/30/2023		7,042,816	2389.93	164,813			69,481		98,366			(82,056)		22,799		0001
Purchased Call/AI Powered US Equity Index/AIP100C$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/29/2022	11/22/2024		3,588,129	2383.32	115,126			81,002		104,033			(28,591)		21,228		0001
Purchased Call/AI Powered US Equity Index/AIP100A$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/30/2022	10/02/2024		2,787,167	2309.66	96,680			61,503		122,435			(24,131)		15,645		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1006S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2022	07/12/2023		6,022,557	2333.19	152,905			4,674		106,655			(76,393)		5,460		0001
Purchased Call/AI Powered US Equity Index/AIP1006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/26/2022	07/14/2023		5,716,471	2334.77	143,644			5,231		98,824			(72,064)		5,598		0001
Purchased Call/AI Powered US Equity Index/AIP100D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	11/29/2024		5,802,110	2376.57	190,506			135,558		176,447			(47,284)		34,560		0001
Purchased Call/AI Powered US Equity Index/AIP100G$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/13/2023	02/07/2025		5,512,633	2377.3		177,552		143,578		177,168			(34,191)		34,984		0001
Purchased Call/AI Powered US Equity Index/AIP100F$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/25/2023	01/24/2024		5,916,154	2367.95		147,549		84,560		125,009			(63,194)		22,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/26/2023		1,646,503	612.86	128,098			31,278		86,338			(31,631)		5,765		0001
Purchased Call/AI Powered US Equity Index/AIP100H$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/21/2023	02/14/2024		5,360,816	2379.5		123,174		77,922		106,456			(45,618)		21,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2022	01/04/2024		599,011	614.45	48,340			12,417		31,201			(11,986)		2,149		0001
Purchased Call/AI Powered US Equity Index/AIP1007$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/25/2022	08/14/2023		3,442,984	2389.54	78,233			9,717		22,368			(39,675)		6,045		0001
Purchased Call/AI Powered US Equity Index/AIP1007$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/30/2022	08/15/2023		6,785,833	2389.94	149,101			18,945		44,639			(75,664)		12,045		0001
Purchased Call/AI Powered US Equity Index/AIP100A$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/18/2022	10/02/2023		4,416,789	2309.66	122,626			32,246		137,809			(62,205)		11,207		0001
Purchased Call/AI Powered US Equity Index/AIP100B$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/07/2022	11/01/2023		9,872,799	2360.09	223,305			76,338		183,391			(111,442)		28,772		0001
Purchased Call/AI Powered US Equity Index/AIP1005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/14/2022	07/12/2024		1,657,299	2333.19	57,629			29,962		59,178			(14,341)		8,433		0001
Purchased Call/AI Powered US Equity Index/AIP1005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2022	07/11/2024		1,869,675	2337.21	64,376			33,520		64,865			(16,085)		9,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/18/2023		1,481,071	607.63	114,339			26,737		84,247			(28,311)		5,069		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/19/2023		1,575,306	607.63	121,771			28,603		89,909			(30,110)		5,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/29/2023		1,675,739	616.13	133,389			33,301		82,574			(33,118)		5,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2021	12/29/2023		388,959	616.59	30,105			7,526		19,053			(7,485)		1,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/11/2024		1,931,884	610.79	157,062			41,854		111,166			(38,943)		7,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/11/2024		201,581	610.42	16,449			4,383		11,677			(4,078)		737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/12/2024		505,231	608.5	40,924			11,022		30,501			(10,161)		1,851		0001
Purchased Call/AI Powered US Equity Index/AIP100I$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/21/2023	03/15/2024		8,161,858	2309.97	205,078			146,227		309,418			(59,410)		34,377		0001
Purchased Call/AI Powered US Equity Index/AIP100GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2023	02/05/2025		3,088,535	2377.72	102,530			82,633		98,789			(20,031)		19,567		0001
Purchased Call/AI Powered US Equity Index/AIP1009$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2022	09/09/2024		2,007,492	2377.65	51,279			31,097		55,928			(12,849)		10,983		0001
Purchased Call/AI Powered US Equity Index/AIP1008$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	09/03/2024		1,188,239	2356.2	38,298			22,681		38,082			(9,483)		6,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2022	01/10/2024		2,361,012	610.87	187,228			49,636		135,658			(46,422)		8,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2022	01/19/2024		4,064,092	593.87	334,475			93,192		326,638			(83,045)		15,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/19/2024		3,651,169	590.52	298,666			83,329		310,651			(74,256)		13,615		0001

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Purchased Call/AI Powered US Equity Index/AIP100996	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	10/21/2022	09/13/2024		2,549,397	2362.63	74,056			45,138		79,106			(18,497)		14,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/29/2024		3,450,971	591.96	288,156			84,029		292,973			(71,349)		13,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	02/01/2024		1,946,737	596.95	162,163			47,892		152,986			(40,208)		7,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024		2,884,955	589.5	245,510			78,101		265,360			(61,040)		11,475		0001
Purchased Call/AI Powered US Equity Index/AIP1002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	05/10/2022	05/08/2024		1,275,510	2390.52	36,569			15,704		27,251			(9,085)		5,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/29/2023		1,345,090	598.57	98,502			12,257		69,118			(24,540)		3,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/09/2023		1,207,805	602.62	87,445			12,045		58,734			(21,652)		3,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/30/2023		3,468,111	619.6	260,455			43,349		119,544			(64,490)		10,025		0001
Purchased Call/AI Powered US Equity Index/AIP1009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	09/26/2022	09/20/2024		3,936,465	2337.83	124,634			77,185		144,386			(31,143)		21,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/03/2023		2,425,739	618.33	186,539			32,162		88,078			(46,315)		7,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/03/2023		615,062	621.66	45,515			7,858		20,507			(11,316)		1,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2021	11/17/2023		1,936,856	616.49	151,656			28,956		79,213			(37,602)		5,998		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023		1,800,475	594.79	141,697			29,903		125,423			(35,181)		5,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		1,208,215	614.39	97,503			24,242		61,680			(24,175)		4,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		180,060	609.16	14,621			3,841		10,592			(3,620)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024		777,803	609.42	63,935			17,126		46,026			(15,852)		2,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024		460,556	590.37	36,844			10,527		39,930			(9,135)		1,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024		767,758	601	64,876			19,249		56,273			(16,086)		2,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024		753,794	592.24	60,077			17,082		63,207			(14,896)		2,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024		456,460	598.64	39,895			12,166		35,305			(9,892)		1,784		0001
Purchased Call/AI Powered US Equity Index/AIP100D$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/05/2022	12/01/2023		8,298,577	2388.3	191,782			81,583		118,954			(95,552)		26,952		0001
Purchased Call/AI Powered US Equity Index/AIP100D$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/07/2022	12/05/2023		7,654,743	2376	173,046			75,096		128,838			(86,078)		25,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024		152,435	595.69	12,866			3,800		12,212			(3,190)		586		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024		2,240,885	599.06	187,562			55,881		170,239			(46,569)		8,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024		3,130,396	600.09	258,860			78,595		236,088			(64,606)		12,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024		1,273,063	591.15	110,502			34,608		113,618			(27,398)		5,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024		6,454,138	575.13	564,092			194,221		758,261			(139,672)		26,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024		2,662,357	600.05	252,391			95,687		227,711			(62,408)		11,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024		1,577,759	586.2	128,430			37,023		146,724			(31,887)		5,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024		2,228,627	578.78	194,782			63,674		243,257			(48,362)		8,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024		615,987	589.55	55,377			18,281		57,411			(13,712)		2,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/05/2023		1,262,481	594.58	96,832			20,883		89,658			(23,944)		4,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023		584,364	599.82	44,938			9,753		37,519			(11,142)		1,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2023		2,842,675	604.56	224,856			49,419		166,005			(55,752)		9,440		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023		2,088,016	609.22	160,986			36,929		113,700			(39,916)		7,083		0001
Purchased Call/AI Powered US Equity Index/AIP100C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/03/2023		7,527,255	2350.03	181,978			63,311		158,648			(90,834)		22,113		0001
Purchased Call/AI Powered US Equity Index/AIP1009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/29/2022	09/22/2023		6,516,435	2318.28	158,301			36,601		181,610			(78,941)		15,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	08/08/2022	08/08/2023		14,068,754	269.04	330,083			35,153		408,325			(166,366)		22,994		0001
Purchased Call/AI Powered US Equity Index/AIP1005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/11/2022	07/05/2024		3,249,062	2347.17	101,226			51,976		104,604			(25,309)		16,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024		240,295	595.76	23,621			9,008		21,900			(5,849)		1,050		0001
Purchased Call/AI Powered US Equity Index/AIP100HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/16/2023	02/14/2025		2,737,346	2369.62	84,474			69,385		92,574			(15,381)		17,475		0001
Purchased Call/AI Powered US Equity Index/AIP1001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/20/2023	03/14/2025		3,288,134	2309.97	112,094			96,070		157,013			(16,288)		21,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024		1,328,578	601.04	108,811			32,418		97,839			(27,016)		5,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024		2,205,092	590.79	195,151			63,882		200,846			(48,520)		8,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024		1,823,630	583.67	163,944			58,021		192,017			(40,594)		7,681		0001
Purchased Call/AI Powered US Equity Index/AIP100H$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/28/2023	02/28/2024		1,701,492	2345.95	40,891			27,331		47,206			(13,612)		6,942		0001
Purchased Call/AI Powered US Equity Index/AIP100B$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2022	10/20/2023		6,667,236	2326.52	175,919			54,570		178,499			(88,114)		18,466		0001
Purchased Call/AI Powered US Equity Index/AIP100B$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	10/23/2023		5,078,348	2336.88	143,450			45,993		121,142			(72,451)		14,253		0001
Purchased Call/AI Powered US Equity Index/AIP100H$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	03/01/2024		6,488,851	2347.56	159,441			108,568		178,267			(51,496)		26,581		0001

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Purchased Call/AI Powered US Equity Index/AIP100I$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2023	03/14/2025		2,611,213	2320.63		84,129		72,372		117,935			(11,968)		17,057		0001
Purchased Call/AI Powered US Equity Index/AIP1006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/29/2022	07/20/2023		4,330,163	2363.53	102,458			5,426		37,515			(51,346)		5,068		0001
Purchased Call/AI Powered US Equity Index/AIP1006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/25/2022	07/25/2023		3,482,363	2353.75	91,540			6,152		41,734			(46,086)		4,557		0001
Purchased Call/AI Powered US Equity Index/AIP1007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/11/2022	08/02/2024		3,941,782	2374.26	134,467			74,228		108,009			(33,620)		20,606		0001
Purchased Call/AI Powered US Equity Index/AIP100I$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/18/2024		3,093,514	2310.93		75,791		54,494		116,609			(21,684)		13,105		0001
Purchased Call/AI Powered US Equity Index/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/03/2022	06/04/2024		1,997,041	2383.62	66,511			31,005		47,127			(16,470)		9,637		0001
Purchased Call/AI Powered US Equity Index/AIP100GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2023	01/28/2025		1,607,241	2375.72		53,200		42,165		51,626			(11,192)		10,113		0001
Purchased Call/AI Powered US Equity Index/AIP100GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2023	02/12/2025		3,343,884	2362.76		120,218		97,966		117,424			(22,411)		21,311		0001
Purchased Call/AI Powered US Equity Index/AIP100JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2023	04/07/2025		1,601,386	2332.92		55,854		49,664		68,630			(6,300)		10,660		0001
Purchased Call/AI Powered US Equity Index/AIP100H55	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2023	02/20/2025		3,961,694	2363.02		113,623		93,746		139,623			(19,984)		25,418		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/15/2024		3,574,415	2310.93		88,891		63,776		134,526			(25,450)		15,055		0001
Purchased Call/AI Powered US Equity Index/AIP100D$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2022	12/08/2023		6,471,765	2368.79	152,882			67,971		119,922			(76,199)		21,491		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/04/2023	03/21/2025		2,699,028	2313.74		91,354		79,380		126,837			(12,259)		17,730		0001
Purchased Call/AI Powered US Equity Index/AIP100I$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/19/2024		6,193,659	2310.93		165,716		119,787		233,824			(46,298)		26,287		0001
Purchased Call/AI Powered US Equity Index/AIP100H58	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/21/2023	02/14/2025		3,314,195	2363.02		99,277		81,695		116,423			(17,818)		21,157		0001
Purchased Call/AI Powered US Equity Index/AIP100DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2022	12/13/2024		3,234,405	2372.62	99,456			72,621		102,044			(24,667)		19,524		0001
Purchased Call/AI Powered US Equity Index/AIP1006SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/27/2022	07/26/2024		2,954,017	2342.15	110,181			59,744		100,546			(27,544)		15,307		0001
Purchased Call/AI Powered US Equity Index/AIP100JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/26/2025		3,758,008	2316.22		126,635		110,459		174,753			(16,369)		24,784		0001
Purchased Call/AI Powered US Equity Index/AIP100GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2023	02/11/2025		1,489,103	2362.76		50,213		40,795		52,229			(9,542)		9,482		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2023	02/12/2024		4,824,312	2362.76		131,276		82,200		111,776			(49,260)		19,023		0001
Purchased Call/AI Powered US Equity Index/AIP1006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/22/2024		1,983,169	2355.19	66,701			35,607		61,347			(16,566)		10,223		0001
Purchased Call/AI Powered US Equity Index/AIP1006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2022	07/31/2023		2,129,243	2367.15	54,582			4,609		19,611			(27,615)		3,103		0001
Purchased Call/AI Powered US Equity Index/AIP1006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/01/2022	07/26/2024		3,471,600	2362.4	118,557			64,349		102,679			(29,651)		17,989		0001
Purchased Call/AI Powered US Equity Index/AIP100BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	10/28/2024		2,477,824	2361.75	77,944			52,064		80,486			(19,340)		14,296		0001
Purchased Call/AI Powered US Equity Index/AIP100HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/01/2023	02/21/2024		5,354,187	2340.81		133,460		86,954		153,570			(46,816)		21,526		0001
Purchased Call/AI Powered US Equity Index/AIP1004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	06/07/2024		2,952,475	2383.62	84,637			40,000		70,115			(21,105)		14,311		0001
Purchased Call/AI Powered US Equity Index/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/03/2023	03/20/2024		8,354,788	2317.31		211,912		153,955		300,949			(58,297)		35,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/23/2024		777,410	581.65	67,168			21,867		81,636			(16,654)		3,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/27/2024		4,693,903	592.75	407,867			135,024		419,273			(100,857)		19,110		0001
Purchased Call/AI Powered US Equity Index/AIP1006SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/24/2023		3,350,392	2355.19	88,450			5,719		38,106			(44,675)		4,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/26/2024		136,649	588.78	12,394			4,092		12,871			(3,069)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	03/08/2024		1,169,665	582.26	101,176			35,028		124,644			(25,121)		4,859		0001
Purchased Call/AI Powered US Equity Index/AIP1007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2022	08/01/2023		4,636,042	2366.49	118,558			10,314		44,276			(59,848)		6,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024		707,078	588.39	66,960			24,374		70,206			(16,602)		3,018		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/01/2024		3,581,495	598.55	344,540			130,328		312,046			(85,310)		15,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024		446,524	595.21	43,849			16,805		41,151			(10,872)		1,955		0001
Purchased Call/AI Powered US Equity Index/AIP1005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/01/2022	06/26/2024		1,860,062	2339.22	61,261			30,569		65,010			(15,260)		9,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2022	03/01/2024		1,933,290	586.84	164,523			55,142		189,593			(40,793)		7,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2024		1,170,696	581.02	103,138			36,360		128,245			(25,538)		4,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		2,796,413	596.87	272,930			105,868		253,282			(67,579)		12,312		0001
Purchased Call/AI Powered US Equity Index/AIP1007$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/05/2022	08/06/2024		935,898	2372.03	30,885			17,054		26,151			(7,637)		4,917		0001
Purchased Call/AI Powered US Equity Index/AIP100E$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/26/2024		4,713,463	2347.25	141,543	3,818		109,007		174,774			(36,051)		28,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/18/2024		1,909,269	547.36	174,889			62,787		178,180			(43,304)		8,088		0001
Purchased Call/AI Powered US Equity Index/AIP100E$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/20/2022	12/18/2023		5,879,566	2350.8	135,855	1,402		64,717		135,530			(68,403)		20,122		0001
Purchased Call/AI Powered US Equity Index/AIP100H$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/21/2023	02/21/2025		4,700,695	2340.81	158,211			131,067		187,916			(27,529)		30,184		0001
Purchased Call/AI Powered US Equity Index/AIP100J$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/27/2023	03/24/2025		2,020,586	2316.22	68,159			59,333		93,815			(8,942)		13,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024		3,579,876	597.78	342,594			131,296		318,824			(84,945)		15,677		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024		152,481	594.56	15,080			5,779		14,173			(3,739)		668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024		4,255,518	592.22	406,827			161,838		419,640			(100,458)		18,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024		1,119,232	592.22	106,663			42,077		109,606			(26,483)		4,962		0001
Purchased Call/AI Powered US Equity Index/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/12/2022	06/21/2024		3,171,179	2324.3	108,385			53,357		118,256			(27,025)		15,681		0001
Purchased Call/AI Powered US Equity Index/AIP100BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2022	10/29/2024		992,889	2361.75	28,875	2,960		21,552		32,294			(7,838)		5,734		0001
Purchased Call/AI Powered US Equity Index/AIP100ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/11/2022	10/09/2023		5,397,922	2326.31	133,725			37,507		141,240			(67,330)		14,197		0001
Purchased Call/AI Powered US Equity Index/AIP100ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/17/2022	10/07/2024		2,105,415	2326.31	67,971			43,680		83,892			(16,965)		11,882		0001
Purchased Call/AI Powered US Equity Index/AIP100ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/24/2022	10/10/2023		6,592,383	2322.42	164,499			46,596		180,950			(82,956)		17,425		0001
Purchased Call/AI Powered US Equity Index/AIP1005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2022	06/24/2024		2,170,330	2339.22	71,195			35,277		73,089			(17,689)		10,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024		6,440,899	598.37	619,052			240,655		572,927			(153,081)		28,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024		310,594	597.67	31,215			12,563		28,292			(7,740)		1,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024		89,430	587.5	9,095			3,703		9,479			(2,252)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024		683,739	581.28	68,237			28,081		79,341			(16,896)		3,105		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024		4,486,268	582.33	443,243			182,405		514,269			(109,750)		20,370		0001
Purchased Call/AI Powered US Equity Index/AIP100A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/10/2022	09/28/2023		4,863,074	2324.63	115,179			28,645		127,069			(57,906)		12,074		0001
Purchased Call/AI Powered US Equity Index/AIP100GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/06/2023	02/02/2024		5,315,600	2377.72	128,912			77,479		104,359			(51,815)		20,493		0001
Purchased Call/AI Powered US Equity Index/AIP100GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/10/2023	02/06/2024		8,348,168	2372.62	206,747			126,336		173,710			(80,764)		32,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024		109,425	588.37	11,107			4,596		11,520			(2,758)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024		753,482	575.56	77,533			32,651		94,951			(19,198)		3,461		0001
Purchased Call/AI Powered US Equity Index/AIP100B$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2022	11/02/2023		8,799,617	2347.13	217,579			75,011		191,212			(108,780)		25,748		0001
Purchased Call/AI Powered US Equity Index/AIP100HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/23/2023	02/20/2024		6,652,857	2363.02	139,144			90,012		155,977			(49,437)		26,691		0001
Purchased Call/AI Powered US Equity Index/AIP100A$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/13/2022	10/06/2023		5,851,901	2341.45	133,564			36,508		126,839			(67,396)		15,161		0001
Purchased Call/AI Powered US Equity Index/AIP100CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/25/2022	11/25/2024		511,222	2385.38	16,257			11,471		14,649			(4,025)		3,033		0001
Purchased Call/AI Powered US Equity Index/AIP100DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/01/2022	11/29/2024		4,063,261	2390.28	120,466			86,112		113,228			(30,027)		24,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024		126,116	607.31	10,405			2,698		7,601			(2,583)		454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024		1,885,419	611.41	148,760			38,575		105,431			(36,935)		6,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024		440,823	607.45	36,368			9,444		26,494			(9,042)		1,586		0001
Purchased Call/AI Powered US Equity Index/AIP100J$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	03/28/2025		3,318,991	2331.23	114,609			100,775		142,837			(14,092)		21,923		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP100JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	03/31/2025		1,497,352	2341.68		49,631		43,685		61,005			(6,051)		9,914		0001
Purchased Call/Al Powered US Equity Index/AIP1007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/04/2022	08/02/2024		2,388,795	2371.05	83,718			46,340		66,977			(20,984)		12,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024		3,389,666	611.55	268,462			70,803		191,522			(66,382)		12,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		1,041,952	609.53	84,294			22,146		60,885			(20,872)		3,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024		819,632	595.92	68,357			18,967		63,442			(16,949)		3,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024		1,619,239	580.7	138,445			45,257		172,431			(34,374)		6,538		0001
Purchased Call/Al Powered US Equity Index/AIP1009SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	09/18/2023		4,335,974	2355.63	85,831			19,211		72,043			(43,677)		10,150		0001
Purchased Call/Al Powered US Equity Index/AIP1007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2022	08/04/2023		5,617,267	2372.03	138,749			13,133		49,538			(69,186)		8,697		0001
Purchased Call/Al Powered US Equity Index/AIP100KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/18/2024		4,684,228	2335.33	112,183			90,562		151,583			(21,956)		20,984		0001
Purchased Call/Al Powered US Equity Index/AIP100DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/09/2024		4,012,570	2364.26	130,382			94,599		132,681			(32,366)		24,130		0001
Purchased Call/Al Powered US Equity Index/AIP1001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/21/2025		4,791,219	2313.61	159,987			138,863		225,309			(21,512)		31,473		0001
Purchased Call/Al Powered US Equity Index/AIP100KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/27/2023	04/25/2025		4,080,763	2306	146,248			133,871		202,534			(12,718)		27,541		0001
Purchased Call/Al Powered US Equity Index/AIP100KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/01/2023	04/26/2024		8,054,818	2306	210,972			174,550		326,037			(37,139)		36,573		0001
Purchased Call/Al Powered US Equity Index/AIP100LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2023	05/03/2024		4,376,434	2296.95	117,114			99,898		189,599			(17,879)		20,101		0001
Purchased Call/Al Powered US Equity Index/AIP100LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/09/2023	05/09/2025		3,410,079	2309.24	119,201			111,257		167,549			(8,243)		23,255		0001
Purchased Call/Al Powered US Equity Index/AIP100KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/17/2025		3,771,097	2327.91	128,893			116,992		166,839			(12,305)		25,297		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2022	11/08/2024		5,759,094	2376.18	187,804			128,766		172,495			(46,751)		33,601		0001
Purchased Call/AI Powered US Equity Index/AIP100JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/25/2024		4,724,087	2316.22		116,569		86,270		172,317			(30,716)		20,278		0001
Purchased Call/AI Powered US Equity Index/AIP1007SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2022	08/14/2024		2,643,356	2389.54	82,315			46,870		65,797			(20,618)		14,025		0001
Purchased Call/AI Powered US Equity Index/AIP100NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2023	06/11/2024		5,131,585	2342.99		140,595		134,085		166,353			(7,153)		25,017		0001
Purchased Call/AI Powered US Equity Index/AIP100JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/26/2024		6,346,712	2316.22		157,371		116,773		231,870			(40,983)		27,293		0001
Purchased Call/AI Powered US Equity Index/AIP100CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/14/2022	11/14/2024		3,960,159	2380.95	126,641			87,528		116,930			(31,463)		23,244		0001
Purchased Call/AI Powered US Equity Index/AIP100LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	05/12/2025		1,551,700	2310.48		54,901		51,631		75,825			(3,440)		10,605		0001
Purchased Call/AI Powered US Equity Index/AIP100HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/07/2023	02/26/2024		3,028,334	2339.75		75,520		50,177		88,207			(25,520)		12,304		0001
Purchased Call/AI Powered US Equity Index/AIP100NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/07/2024		9,463,379	2342.99		250,111		238,183		303,361			(12,944)		45,869		0001
Purchased Call/AI Powered US Equity Index/AIP100DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/24/2024		3,003,244	2339.42		75,982		75,145		96,620			(1,449)		14,913		0001
Purchased Call/AI Powered US Equity Index/AIP1007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2022	08/09/2024		3,211,161	2373.95	110,433			62,066		88,926			(27,621)		16,934		0001
Purchased Call/AI Powered US Equity Index/AIP100BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2022	11/06/2024		2,022,259	2350.03	65,420			44,492		71,269			(16,233)		11,775		0001
Purchased Call/AI Powered US Equity Index/AIP100GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/13/2023	02/07/2025		3,454,430	2371.75		114,623		93,061		114,705			(21,736)		21,922		0001
Purchased Call/AI Powered US Equity Index/AIP1007SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/05/2022	08/07/2023		3,527,202	2372.03	94,656			9,865		31,718			(47,922)		5,690		0001
Purchased Call/AI Powered US Equity Index/AIP100MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/21/2024		5,710,706	2322.51		139,400		124,798		210,193			(15,274)		26,985		0001
Purchased Call/AI Powered US Equity Index/AIP100MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/30/2023	05/30/2024		7,244,877	2318.94		180,311		166,363		275,281			(14,716)		34,704		0001
Purchased Call/AI Powered US Equity Index/AIP1006SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/29/2022	07/29/2024		1,613,848	2367.15	53,414			29,238		46,229			(13,357)		8,394		0001
Purchased Call/AI Powered US Equity Index/AIP100AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/30/2022	09/30/2024		2,427,305	2309.66	82,512			52,089		109,620			(20,546)		13,595		0001
Purchased Call/AI Powered US Equity Index/AIP1008SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	08/30/2024		3,933,015	2358.24	120,290			71,496		124,151			(30,263)		21,270		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP1006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2022	07/19/2024		2,061,492	2350.68	68,606			36,381		65,709			(17,097)		10,586		0001
Purchased Call/Al Powered US Equity Index/AIP100A$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2022	10/11/2024		4,673,695	2320.18	159,237			103,444		193,913			(39,861)		26,489		0001
Purchased Call/Al Powered US Equity Index/AIP1005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/24/2022	06/25/2024		1,236,131	2339.22	41,287			20,417		41,692			(10,209)		6,147		0001
Purchased Call/Al Powered US Equity Index/AIP100A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/24/2022	10/13/2023		7,000,512	2318.74	172,404			49,978		201,724			(86,095)		18,774		0001
Purchased Call/Al Powered US Equity Index/AIP1001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/20/2025		4,402,101	2317.31	149,681			129,355		202,908			(20,517)		28,894		0001
Purchased Call/Al Powered US Equity Index/AIP100LS$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/14/2025		2,700,958	2310.48	92,523			86,996		132,166			(5,733)		18,487		0001
Purchased Call/Al Powered US Equity Index/AIP100N$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/12/2023	06/09/2025		3,183,745	2342.99	113,797			111,115		133,702			(2,927)		22,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024		2,499,839	579.1	224,736			79,228		280,447			(55,646)		10,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024		766,988	596.81	71,790			26,465		67,866			(17,776)		3,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024		901,511	601.67	84,742			31,545		74,433			(21,011)		3,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024		785,101	595.41	74,349			27,830		71,138			(18,485)		3,389		0001
Purchased Call/Al Powered US Equity Index/AIP1007$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/01/2022	08/17/2023		5,466,285	2389.04	123,381			16,229		38,273			(62,043)		9,911		0001
Purchased Call/Al Powered US Equity Index/AIP100HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2023	02/25/2025		2,798,107	2339.75	92,304			76,784		112,746			(15,772)		18,027		0001
Purchased Call/Al Powered US Equity Index/AIP100N$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/17/2024		2,867,800	2364.42	72,555			70,551		79,906			(2,768)		14,101		0001
Purchased Call/Al Powered US Equity Index/AIP1009$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/11/2022	09/20/2023		8,798,215	2349.26	197,753			44,847		162,461			(99,581)		20,851		0001
Purchased Call/Al Powered US Equity Index/AIP100J$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/29/2023	03/28/2024		7,169,740	2318.14	183,672			137,328		258,743			(46,861)		30,946		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP100I$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2023	03/15/2024		6,468,591	2320.63		153,664		110,163		225,958			(44,072)		27,245		0001
Purchased Call/AI Powered US Equity Index/AIP100HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/05/2024		3,285,716	2358.69		73,364		50,188		82,309			(23,321)		13,569		0001
Purchased Call/AI Powered US Equity Index/AIP100JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	03/28/2025		4,223,269	2327.93		143,982		126,220		184,949			(18,123)		27,896		0001
Purchased Call/AI Powered US Equity Index/AIP100JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	04/01/2024		1,775,157	2341.68		43,491		32,948		53,404			(10,784)		7,718		0001
Purchased Call/AI Powered US Equity Index/AIP100K$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/18/2023	04/11/2024		7,415,939	2337.41		184,658		145,194		234,137			(39,973)		32,823		0001
Purchased Call/AI Powered US Equity Index/AIP100JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/04/2023	04/02/2024		5,407,589	2341.68		127,089		96,912		163,014			(30,533)		23,554		0001
Purchased Call/AI Powered US Equity Index/AIP100JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/09/2025		2,681,350	2332.92		94,368		84,025		115,109			(10,541)		17,877		0001
Purchased Call/AI Powered US Equity Index/AIP100JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/13/2023	04/03/2024		8,621,918	2341.54		202,574		155,176		260,731			(47,841)		37,623		0001
Purchased Call/AI Powered US Equity Index/AIP100JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/05/2023	04/03/2025		4,455,225	2341.54		143,646		126,783		182,068			(17,022)		29,566		0001
Purchased Call/AI Powered US Equity Index/AIP100A$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/06/2022	10/04/2024		2,844,211	2346.37	83,320			53,773		99,944			(21,030)		15,999		0001
Purchased Call/AI Powered US Equity Index/AIP100K$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/17/2023	04/14/2025		1,776,666	2334.79		61,119		54,950		75,687			(6,310)		11,891		0001
Purchased Call/AI Powered US Equity Index/AIP100D$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2022	12/13/2024		2,479,949	2368.13	75,362			55,116		80,433			(18,712)		14,970		0001
Purchased Call/AI Powered US Equity Index/AIP100K$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/17/2023	04/15/2024		2,555,628	2334.79		64,904		51,677		84,312			(13,605)		11,390		0001
Purchased Call/AI Powered US Equity Index/AIP100K$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/17/2025		3,190,899	2334.93		106,940		96,721		136,095			(10,469)		21,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/25/2024		2,932,618	589.94	290,916			119,319		302,467			(72,032)		13,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2022	08/23/2024		81,324	577.58	8,791			5,081		11,419			(2,183)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2022	08/28/2024		2,403,645	571.96	253,097			147,281		363,050			(62,536)		12,968		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/14/2024		5,367,893	2310.48		134,174		117,722		213,614			(16,964)		25,091		0001
Purchased Call/AI Powered US Equity Index/AIP100A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/11/2022	09/27/2024		3,694,798	2314.71	121,337			76,521		157,041			(30,381)		20,626		0001
Purchased Call/AI Powered US Equity Index/AIP1009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/27/2022	09/20/2024		3,914,349	2349.26	120,586			74,441		133,461			(30,045)		21,683		0001
Purchased Call/AI Powered US Equity Index/AIP1005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2022	07/03/2024		2,214,552	2333.49	74,400			37,995		78,300			(18,622)		11,133		0001
Purchased Call/AI Powered US Equity Index/AIP100A$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/03/2022	10/03/2024		2,861,861	2326.92	94,567			60,453		113,368			(23,693)		16,081		0001
Purchased Call/AI Powered US Equity Index/AIP1007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2022	08/11/2023		6,706,127	2389.54	161,365			18,461		42,551			(80,709)		11,374		0001
Purchased Call/AI Powered US Equity Index/AIP100A$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/10/2022	10/04/2024		2,714,014	2341.45	82,087			52,474		98,372			(20,502)		15,267		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2022	08/08/2029		992,068	2967.36	52,255			45,684		46,035			(3,705)		12,264		0001
Purchased Call/AI Powered US Equity Index/AIP000USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/15/2021	11/24/2023		619,088	2572.83	19,345			3,909		337			(4,819)		1,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024		54,522	571.19	5,965			3,428		8,197			(1,477)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024		585,713	594.94	59,274			23,955		55,586			(14,717)		2,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024		783,252	597.51	77,229			31,211		71,904			(19,175)		3,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/29/2024		3,234,530	577.87	326,041			135,888		394,945			(80,730)		14,759		0001
Purchased Call/AI Powered US Equity Index/AIP000V$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2021	12/21/2023		1,904,276	2521.65	69,683			16,633		4,221			(17,324)		6,574		0001
Purchased Call/AI Powered US Equity Index/AIP100B$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/27/2022	10/18/2023		7,612,006	2336.32	185,860			56,301		181,030			(92,863)		20,894		0001
Purchased Call/AI Powered US Equity Index/AIP1007$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/17/2022	08/02/2024		3,218,454	2367.7	110,577			60,774		92,416			(27,555)		16,825		0001

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Purchased Call/Al Powered US Equity Index/AIP100A$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/15/2022	06/06/2024		3,186,443	2385.33	94,327			44,383		74,477			(23,475)		15,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/23/2024		405,101	575.05	43,427			24,994		58,642			(10,767)		2,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/17/2024		2,805,478	560.66	273,815			120,734		433,473			(67,891)		13,175		0001
Purchased Call/Al Powered US Equity Index/AIP100JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/28/2023	03/27/2024		4,245,385	2319.04	106,782			79,603		151,920			(27,372)		18,290		0001
Purchased Call/Al Powered US Equity Index/AIP100E$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2022	12/27/2024		4,367,774	2343.66	131,369	9,464		105,792		165,580			(34,890)		26,710		0001
Purchased Call/Al Powered US Equity Index/AIP1008$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2022	09/05/2023		3,769,138	2356.2	83,537			15,622		58,355			(42,468)		8,074		0001
Purchased Call/Al Powered US Equity Index/AIP100A$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/27/2022	10/09/2024		2,565,208	2326.31	79,123	2,952		53,429		102,427			(20,156)		14,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/07/2024		76,292	570.13	7,767			3,318		10,351			(1,920)		353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2024		55,694	571.33	5,603			2,398		7,470			(1,384)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/29/2024		584,822	570.86	57,546			26,323		80,897			(14,210)		2,797		0001
Purchased Call/Al Powered US Equity Index/AIP100K$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/24/2023	04/23/2025		5,533,202	2328.56	174,043			158,471		244,573			(15,806)		37,287		0001
Purchased Call/Al Powered US Equity Index/AIP1009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/09/2022	09/10/2024		543,530	2377.65	17,773			10,669		15,168			(4,395)		2,977		0001
Purchased Call/Al Powered US Equity Index/AIP100K$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/01/2023	04/23/2024		5,873,904	2328.56	133,059			109,109		201,126			(24,278)		26,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/29/2024		730,864	576.82	74,475			31,040		90,300			(18,440)		3,335		0001
Purchased Call/Al Powered US Equity Index/AIP1007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	08/16/2024		4,302,426	2389.04	129,690			74,381		107,839			(32,552)		22,883		0001

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Purchased Call/AI Powered US Equity Index/AIP100LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/28/2025		2,540,270	2318.73		87,566		80,393		118,322			(7,396)		17,183		0001
Purchased Call/AI Powered US Equity Index/AIP1008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	08/29/2023		6,077,470	2370.98	139,449			23,199		70,088			(70,697)		12,320		0001
Purchased Call/AI Powered US Equity Index/AIP100JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/30/2023	03/27/2025		3,615,221	2319.04		123,934		108,274		165,728			(15,826)		23,861		0001
Purchased Call/AI Powered US Equity Index/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	06/30/2025		864,664	2371.57		29,399		29,399		29,423					6,118		0001
Purchased Call/AI Powered US Equity Index/AIP100JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	04/01/2025		594,153	2341.68		19,726		17,341		24,229			(2,452)		3,937		0001
Purchased Call/AI Powered US Equity Index/AIP100JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/03/2023	03/28/2024		4,308,982	2341.68		105,039		79,323		129,357			(26,237)		18,599		0001
Purchased Call/AI Powered US Equity Index/AIP100ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/05/2023	01/03/2025		3,350,726	2341.15		113,602		86,228		129,402			(27,519)		20,622		0001
Purchased Call/AI Powered US Equity Index/AIP100ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2023	01/03/2025		3,521,654	2347.72		118,450		90,187		130,921			(28,493)		21,674		0001
Purchased Call/AI Powered US Equity Index/AIP10073S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2022	08/01/2024		3,282,109	2366.49	114,242			62,937		94,893			(28,604)		17,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W3H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/31/2024		268,943	573.96	26,356			12,178		36,033			(6,544)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W3Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/04/2024		120,511	563.36	12,774			5,948		18,167			(3,159)		582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W3S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/10/2024		979,634	558.84	97,376			42,000		152,958			(24,144)		4,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W3W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/24/2024		733,153	565.99	71,702			32,484		106,877			(17,803)		3,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W3P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/03/2024		334,771	565.7	34,615			16,094		49,266			(8,571)		1,613		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024		5,014,786	570.28	507,496			238,085		705,840			(125,659)		24,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024		237,486	576.19	24,342			10,145		29,549			(6,027)		1,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024		654,036	570.41	66,319			28,279		88,371			(16,421)		3,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024		6,276,938	564.4	621,417			270,962		921,149			(153,867)		29,294		0001
Purchased Call/AI Powered US Equity Index/AIP1000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	06/28/2024		6,122,488	2371.57		153,674		153,674		153,901					30,570		0001
Purchased Call/AI Powered US Equity Index/AIP1009$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2022	09/14/2023		5,472,260	2367.23	116,160			24,308		74,666			(58,267)		12,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		759,540	570.81	75,498			35,315		106,462			(18,694)		3,676		0001
Purchased Call/AI Powered US Equity Index/AIP1008$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/23/2022	08/22/2024		2,765,469	2380.72	83,516			48,482		74,084			(20,922)		14,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		1,129,443	553.81	118,479			58,177		193,907			(29,416)		5,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		1,047,713	567.73	106,238			49,909		151,976			(26,341)		5,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024		146,873	546.16	16,141			7,826		27,179			(3,997)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		223,991	553.42	23,586			11,582		38,591			(5,856)		1,108		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100K$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/22/2025		1,208,945	2328.56		41,709		37,870		53,393			(3,989)		8,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/23/2024		4,108,282	560.91	408,363			183,175		634,813			(101,113)		19,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024		194,914	554.42	20,310			9,973		33,280			(5,043)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024		94,541	560.07	9,936			4,907		15,215			(2,460)		469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/28/2024		1,336,769	554.18	143,302			71,356		229,862			(35,482)		6,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		695,557	558.79	73,938			36,715		113,792			(18,307)		3,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/28/2024		99,340	553.51	10,719			5,337		17,184			(2,654)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/28/2024		4,663,737	555.74	492,024			245,000		790,790			(121,828)		23,287		0001
Purchased Call/AI Powered US Equity Index/AIP100C$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/22/2022	11/19/2024		977,806	2378.61	31,324			21,841		29,109			(7,758)		5,768		0001
Purchased Call/AI Powered US Equity Index/AIP100A$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/06/2023		5,702,307	2326.31	136,878			37,061		148,709			(68,295)		14,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/17/2023		1,053,812	617.86	79,563			15,254		41,858			(19,754)		3,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2023		6,281,279	601.67	465,443			8,311		171,361			(115,404)		6,151		0001

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

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Purchased Call/AI Powered US Equity Index/AIP100C$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2022	11/14/2023		6,725,405	2380.95	160,328			60,313		99,582			(79,799)		20,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023		3,734,934	601.76	267,196			1,840		92,445			(66,407)		2,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/17/2023		827,570	613.72	65,378			12,535		36,155			(16,232)		2,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	08/03/2023		713,533	608.18	52,944			2,400		17,949			(13,127)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2021	08/10/2023		2,071,681	617.29	149,751			8,250		37,477			(37,197)		3,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/05/2023		2,907,869	603.11	208,203			1,144		64,816			(51,412)		1,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2021	11/16/2023		553,664	620.93	42,023			7,966		20,237			(10,419)		1,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/17/2023		1,795,215	599.49	128,178			2,821		56,707			(31,738)		1,937		0001
Purchased Call/AI Powered US Equity Index/AIP100A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	10/08/2024		587,168	2326.31	18,731			11,980		23,421			(4,631)		3,317		0001
Purchased Call/AI Powered US Equity Index/AIP100C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/21/2022	11/18/2024		4,205,762	2378.61	133,486			93,032		125,030			(33,139)		24,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2021	11/16/2023		1,679,690	617.89	131,545			24,938		66,014			(32,618)		5,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		1,803,085	603.43	130,725			3,607		49,048			(32,462)		2,162		0001
Purchased Call/AI Powered US Equity Index/AIP1008$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2022	08/27/2024		1,640,814	2373.82	53,568			31,178		46,379			(13,268)		8,842		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/05/2025		1,892,640	2311.53		65,675		60,887		91,717			(5,031)		12,869		0001
Purchased Call/AI Powered US Equity Index/AIP100LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/08/2024		7,927,796	2311.41		200,180		172,108		312,001			(28,506)		36,707		0001
Purchased Call/AI Powered US Equity Index/AIP100ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/28/2023		6,850,908	2336.96	139,917	31,235		85,736		185,510			(84,820)		24,122		0001
Purchased Call/AI Powered US Equity Index/AIP100ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/05/2024		5,472,768	2344.2		139,466		72,849		140,345			(66,908)		19,691		0001
Purchased Call/AI Powered US Equity Index/AIP100LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/07/2025		3,446,627	2311.53		118,282		109,898		167,258			(8,616)		23,470		0001
Purchased Call/AI Powered US Equity Index/AIP100ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/12/2024		5,211,602	2313.41		128,313		90,329		191,682			(38,338)		21,823		0001
Purchased Call/AI Powered US Equity Index/AIP100MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/22/2023	05/16/2025		2,241,159	2317.33		80,960		76,505		106,087			(4,752)		15,362		0001
Purchased Call/AI Powered US Equity Index/AIP100MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/24/2024		8,536,151	2311.15		220,226		200,943		341,077			(21,155)		40,521		0001
Purchased Call/AI Powered US Equity Index/AIP100MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/03/2024		2,006,646	2334.39		50,768		47,272		68,583			(3,873)		9,669		0001
Purchased Call/AI Powered US Equity Index/AIP100BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/01/2022	10/27/2023		7,221,476	2361.75	169,697	1,569		56,372		128,976			(85,403)		20,617		0001
Purchased Call/AI Powered US Equity Index/AIP100LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2023	05/02/2025		3,423,223	2309.04		113,036		104,379		167,848			(8,921)		23,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/19/2023		4,913,295	590.98	395,089			9,799		224,363			(98,184)		5,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023		1,129,192	614.83	88,077			16,886		48,105			(21,868)		3,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023		3,338,993	610.47	237,736			7,521		65,362			(58,865)		4,281		0001
Purchased Call/AI Powered US Equity Index/AIP100CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/29/2022	11/26/2024		1,278,621	2385.38	38,661			27,368		36,682			(9,609)		7,594		0001
Purchased Call/AI Powered US Equity Index/AIP100KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/11/2025		6,113,156	2331.53		214,530		192,143		264,689			(22,892)		40,821		0001
Purchased Call/AI Powered US Equity Index/AIP1007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/16/2022	08/07/2024		4,020,328	2372.03	138,385			77,265		112,533			(34,591)		21,148		0001

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Purchased Call/AI Powered US Equity Index/AIP100CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2022	11/07/2023		6,944,243	2354.39	160,049			57,414		140,055			(79,772)		20,721		0001
Purchased Call/AI Powered US Equity Index/AIP100DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2022	11/27/2024		5,784,833	2385.38	182,054			129,132		166,113			(45,248)		34,391		0001
Purchased Call/AI Powered US Equity Index/AIP100IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/07/2023	03/07/2024		6,426,957	2345.82		150,007		103,314		180,803			(46,947)		26,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024		150,554	572.35	15,432			6,535		19,759			(3,831)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/26/2023		3,263,138	610.94	229,657			7,890		64,379			(56,968)		4,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023		4,164,046	614.28	297,034			13,931		79,740			(73,755)		6,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2023		272,918	612.56	20,442			1,040		5,894			(5,061)		440		0001
Purchased Call/AI Powered US Equity Index/AIP100ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/10/2022	10/10/2024		3,330,458	2322.42	111,789			72,380		136,201			(27,963)		18,856		0001
Purchased Call/AI Powered US Equity Index/AIP100CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2022	11/10/2023		7,220,922	2376.18	176,183			64,679		112,508			(87,753)		21,794		0001
Purchased Call/AI Powered US Equity Index/AIP100CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2022	11/21/2024		5,129,227	2376.83	167,773	1,915		119,281		154,785			(42,148)		30,315		0001
Purchased Call/AI Powered US Equity Index/AIP100DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/01/2022	11/29/2024		2,262,143	2389.93	70,366			50,141		63,180			(17,486)		13,474		0001
Purchased Call/AI Powered US Equity Index/AIP100JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2023	04/05/2024		10,696,002	2332.92		273,969		212,292		349,164			(62,717)		46,841		0001
Purchased Call/AI Powered US Equity Index/AIP100LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/11/2023	05/08/2025		2,993,810	2311.41		102,371		95,203		145,412			(7,295)		20,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/28/2023		1,285,643	605.45	97,580			20,106		71,442			(24,128)		4,135		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		5,922,059	585.23	464,882			97,702		494,226			(115,265)		19,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		43,991	583.58	3,519			740		3,771			(873)		143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023		2,151,979	608.39	169,576			39,061		118,789			(42,103)		7,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		4,895,775	615.31	391,172			97,256		245,486			(96,989)		17,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		299,076	615.07	23,956			5,956		15,067			(5,940)		1,056		0001
Purchased Call/AI Powered US Equity Index/AIP1005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/07/2022	06/28/2024		2,528,843	2336.72	83,288			41,775		87,135			(20,753)		12,627		0001
Purchased Call/AI Powered US Equity Index/AIP100HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/23/2023	02/23/2024		5,377,638	2348.96		128,595		84,623		144,245			(44,429)		21,712		0001
Purchased Call/AI Powered US Equity Index/AIP100JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/03/2023	03/28/2024		7,124,315	2331.23		181,286		136,788		232,422			(45,275)		30,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023		1,636,625	618	126,020			25,378		67,008			(31,246)		5,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024		90,643	569.25	9,327			4,310		12,749			(2,316)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024		88,625	555.01	9,536			4,539		14,853			(2,355)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024		2,409,276	555.35	256,347			122,892		406,370			(63,560)		11,796		0001

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

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		1,242,511	557.58	128,600			64,035		207,194			(31,842)		6,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024		442,999	554.41	46,825			23,348		76,079			(11,610)		2,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024		2,899,368	559.01	284,138			144,213		479,117			(70,354)		14,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		677,713	559.75	70,076			35,953		111,036			(17,351)		3,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		459,556	556.67	47,610			24,556		77,938			(11,789)		2,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		752,724	584.34	59,691			12,545		63,740			(14,800)		2,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023		139,519	610.17	10,408			488		3,241			(2,584)		216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2023		5,386,459	617.1	419,067			103,040		259,007			(103,906)		18,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023		226,516	614.4	18,370			4,586		11,546			(4,561)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024		255,818	615.38	20,440			5,250		13,090			(5,068)		918		0001
Purchased Call/AI Powered US Equity Index/AIP100FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2023	01/16/2025		1,747,159	2369.94		55,120		42,821		57,574			(12,363)		10,878		0001
Purchased Call/AI Powered US Equity Index/AIP100FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/18/2023	01/17/2025		2,681,977	2368.15		84,519		65,905		89,442			(18,753)		16,714		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/26/2022	09/06/2024		3,895,459	2360.82	120,643			72,437		121,509			(30,155)		21,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		706,438	556.12	72,127			36,658		119,803			(17,884)		3,561		0001
Purchased Call/AI Powered US Equity Index/AIP100A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/19/2022	10/11/2024		5,186,720	2331.36	165,056			107,209		201,127			(41,251)		29,397		0001
Purchased Call/AI Powered US Equity Index/AIP100D$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/12/2022	12/12/2023		7,586,385	2370.04	179,708			81,516		139,692			(89,435)		25,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/13/2023		2,176,708	606.16	167,803			38,065		125,523			(41,641)		7,340		0001
Purchased Call/AI Powered US Equity Index/AIP100D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/06/2022	12/05/2024		3,681,583	.2376	111,106			79,941		112,909			(27,583)		22,056		0001
Purchased Call/AI Powered US Equity Index/AIP100D$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/06/2024		5,075,096	2368.79	160,077			115,945		162,996			(39,888)		30,433		0001
Purchased Call/AI Powered US Equity Index/AIP1007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2022	08/16/2024		4,176,071	2390.37	121,399			69,842		103,666			(30,548)		22,211		0001
Purchased Call/AI Powered US Equity Index/AIP100L$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/15/2023	05/15/2024		7,874,811	2314.98		196,649		173,280		304,104			(24,022)		36,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024		406,610	552.11	42,613			21,365		71,483			(10,580)		2,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024		133,348	569.25	13,281			6,025		18,645			(3,302)		633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024		2,123,049	570.12	210,182			96,586		296,989			(52,042)		10,185		0001
Purchased Call/AI Powered US Equity Index/AIP100A$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/14/2022	10/15/2024		1,125,958	2318.74	35,805			23,215		47,218			(8,854)		6,409		0001
Purchased Call/AI Powered US Equity Index/AIP100L$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/15/2023	05/09/2025		2,044,600	2310.76		71,715		67,178		99,700			(4,730)		13,943		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024		3,351,837	570.86	328,145			148,868		460,940			(81,585)		15,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024		1,750,542	572.06	174,879			80,806		239,225			(43,420)		8,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024		969,213	563.69	98,860			46,635		147,345			(24,545)		4,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		551,834	555.06	57,004			29,642		95,450			(14,153)		2,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024		667,216	558.7	68,857			35,991		111,296			(17,049)		3,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		131,533	555.2	13,995			7,353		22,726			(3,465)		675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024		101,920	554.91	12,393			9,248		19,964			(3,056)		623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		102,262	545.33	11,198			5,398		19,059			(2,780)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024		747,177	548.85	79,873			38,726		135,074			(19,777)		3,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024		937,371	547.7	101,517			49,292		171,310			(25,102)		4,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		88,393	553.03	9,378			4,857		15,540			(2,325)		450		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		230,257	570.07	24,822			14,408		35,318			(6,146)		1,239		0001
Purchased Call/AI Powered US Equity Index/AIP100LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/10/2023	05/07/2024		3,910,873	2311.53		97,937		84,028		153,582			(14,271)		18,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023		461,869	605.94	36,903			8,465		26,790			(9,150)		1,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023		4,601,772	606.85	364,000			83,500		262,329			(90,252)		15,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		327,701	607.09	26,806			6,922		19,835			(6,646)		1,179		0001
Purchased Call/AI Powered US Equity Index/AIP100LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2023	05/16/2025		2,285,265	2308.22		84,538		79,755		113,193			(5,042)		15,665		0001
Purchased Call/AI Powered US Equity Index/AIP100F$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/08/2025		2,791,479	2355.34		94,747		72,614		99,610			(22,222)		17,257		0001
Purchased Call/AI Powered US Equity Index/AIP100F$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/18/2023	01/15/2025		1,991,840	2369.94		64,012		49,694		65,580			(14,464)		12,391		0001
Purchased Call/AI Powered US Equity Index/AIP100JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/22/2024		10,388,169	2313.74		258,981		190,604		385,482			(69,567)		44,341		0001
Purchased Call/AI Powered US Equity Index/AIP100JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2023	04/09/2024		4,496,316	2332.92		116,496		90,822		146,553			(26,053)		19,831		0001
Purchased Call/AI Powered US Equity Index/AIP100E$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/15/2023		7,532,307	2356.74	170,265			79,215		162,362			(85,089)		25,551		0001
Purchased Call/AI Powered US Equity Index/AIP100LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2023	05/16/2024		5,857,480	2308.22		157,626		139,258		237,220			(19,042)		27,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024		184,504	559.19	19,207			9,867		30,412			(4,749)		935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024		1,761,547	556.09	211,209			157,389		335,545			(52,297)		10,733		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		67,803	555.07	7,018			3,629		11,702			(1,738)		345		0001
Purchased Call/AI Powered US Equity Index/AIP100E$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2022	12/27/2024		4,745,080	2336.96	117,580	41,181		119,520		186,997			(39,324)		29,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		91,400	561.82	9,606			5,060		14,763			(2,379)		469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		382,985	564.13	40,060			21,131		60,378			(9,933)		1,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024		100,854	564.93	10,650			5,641		15,708			(2,644)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024		192,604	565.81	19,549			10,432		29,953			(4,827)		995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		208,253	563.59	21,617			11,521		33,025			(5,345)		1,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025		232,534	567.83		28,020		21,691		40,676			(6,440)		1,444		0001
Purchased Call/AI Powered US Equity Index/AIP100E$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/24/2024		1,760,570	2347.25	55,425			41,368		65,229			(13,733)		10,737		0001
Purchased Call/AI Powered US Equity Index/AIP100FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/12/2023	01/09/2024		6,297,619	2354.24		162,513		86,909		147,302			(75,759)		22,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025		3,300,201	570.85		368,962		286,858		557,542			(82,385)		20,566		0001
Purchased Call/AI Powered US Equity Index/AIP1005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/28/2022	07/07/2023		4,186,819	2346.56	100,652			1,688		50,183			(50,379)		2,899		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024		808,005	565.49	86,618			50,966		131,121			(21,506)		4,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025		196,243	568.48	23,039			18,011		34,339			(5,095)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025		949,224	573.38	110,964			87,067		159,474			(23,984)		5,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025		156,557	585.37	18,834			15,114		23,563			(3,777)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		195,402	567.62	20,048			10,768		29,844			(4,971)		1,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024		311,118	554.91	37,770			28,158		60,863			(9,339)		1,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		501,768	564.7	52,184			27,526		78,688			(12,939)		2,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025		86,091	567.83	10,400			8,060		15,092			(2,380)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		20,543	565.16	2,278			1,328		3,315			(564)		111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024		547,670	563.06	60,134			35,383		90,799			(14,930)		2,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024		764,506	559.55	83,637			49,563		132,081			(20,624)		4,163		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		369,294	565.73	38,628			20,747		57,404			(9,578)		1,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024		729,724	557.12	87,786			66,082		140,416			(21,796)		4,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025		1,452,659	559.21	168,654			128,409		277,088			(40,717)		8,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025		3,404,802	561.36	402,448			307,364		622,823			(96,214)		21,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024		126,023	565.18	12,880			6,873		19,714			(3,180)		651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		314,828	559.59	32,270			15,314		50,466			(7,990)		1,533		0001
Purchased Call/AI Powered US Equity Index/AIP1007$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2022	08/04/2023		5,442,916	2371.05	139,231			13,258		49,158			(69,930)		8,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024		2,859,931	559.59	293,715			139,807		459,360			(72,527)		13,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		231,056	547.78	25,832			12,367		41,969			(6,396)		1,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		709,980	548.44	78,879			37,762		128,218			(19,531)		3,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		1,793,457	550.67	188,672			91,877		319,894			(46,525)		8,856		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025		4,201,646	567.18		478,988		367,290		732,267			(112,048)		26,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		1,615,935	564.74	161,270			86,498		255,885			(39,932)		8,373		0001
Purchased Call/AI Powered US Equity Index/AIP100K\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/16/2024		4,392,236	2334.79		108,759		87,342		142,303			(21,927)		19,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		273,387	561.26	29,061			15,489		44,285			(7,186)		1,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025		746,815	574.62		84,390		65,327		123,766			(19,395)		4,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		136,544	568.47	14,952			8,679		21,251			(3,702)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025		4,154,750	569.69		483,613		378,653		707,720			(106,368)		25,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025		1,610,481	583.98		182,790		144,928		240,529			(38,403)		10,142		0001
Purchased Call/AI Powered US Equity Index/AIP100C\$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2022	11/22/2023		7,294,266	2386.03	174,008			69,874		104,293			(86,695)		22,987		0001
Purchased Call/AI Powered US Equity Index/AIP100N\$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/14/2024		6,178,664	2364.42		153,556		149,371		171,869			(5,546)		30,252		0001
Purchased Call/AI Powered US Equity Index/AIP100D\$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/26/2025		3,246,582	2339.07		122,247		121,991		135,461			(423)		22,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		3,095,259	565.07	329,336			192,716		504,545			(81,657)		16,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025		707,679	567.85		79,189		61,822		125,610			(17,598)		4,410		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/06/2025		1,225,232	2311.53		42,335		39,278		59,416			(3,189)		8,337		0001
Purchased Call/AI Powered US Equity Index/AIP100MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/17/2024		4,536,395	2322.51		114,976		102,598		166,491			(13,037)		21,304		0001
Purchased Call/AI Powered US Equity Index/AIP100LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/11/2023	05/09/2025		3,519,216	2312.05		121,396		113,363		170,505			(8,337)		24,000		0001
Purchased Call/AI Powered US Equity Index/AIP100LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/13/2024		3,816,175	2310.48		97,139		84,858		151,670			(12,941)		17,810		0001
Purchased Call/AI Powered US Equity Index/AIP100MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/24/2023	05/22/2024		9,233,566	2324.03		218,260		195,968		336,702			(22,794)		43,699		0001
Purchased Call/AI Powered US Equity Index/AIP100BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/06/2022	08/23/2024		2,122,467	2380.63	66,621			38,563		56,996			(16,608)		11,384		0001
Purchased Call/AI Powered US Equity Index/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/10/2025		2,231,182	2313.41		72,857		62,001		104,345			(10,989)		14,528		0001
Purchased Call/AI Powered US Equity Index/AIP1006S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/26/2022	07/13/2023		6,364,047	2330.47	173,728			5,819		120,202			(87,136)		6,005		0001
Purchased Call/AI Powered US Equity Index/AIP100JSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/05/2023	04/04/2024		6,774,111	2335.44		167,548		128,668		215,292			(39,206)		29,613		0001
Purchased Call/AI Powered US Equity Index/AIP100GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/30/2023	01/26/2024		6,831,732	2375.72		162,779		94,622		135,405			(68,592)		25,910		0001
Purchased Call/AI Powered US Equity Index/AIP1007SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/02/2022	08/18/2023		5,801,419	2390.37	123,727			16,811		40,169			(62,799)		10,628		0001
Purchased Call/AI Powered US Equity Index/AIP100DSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/12/2022	12/01/2023		6,536,730	2390.28	144,897			61,631		91,384			(72,262)		21,230		0001
Purchased Call/AI Powered US Equity Index/AIP100MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/23/2025		1,944,802	2320.64		65,912		63,151		90,819			(2,921)		13,399		0001
Purchased Call/AI Powered US Equity Index/AIP100DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	12/04/2024		3,263,228	2388.3	94,903			68,098		92,504			(23,530)		19,531		0001
Purchased Call/AI Powered US Equity Index/AIP100DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2022	12/13/2023		9,474,203	2372.62	215,000			98,128		170,050			(106,908)		31,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023		292,744	612.56	21,868			1,027		6,066			(5,437)		453		0001
Purchased Call/AI Powered US Equity Index/AIP100JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/05/2024		7,081,744	2331.46		181,276		139,517		232,600			(42,171)		31,013		0001
Purchased Call/AI Powered US Equity Index/AIP100FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/07/2023	01/18/2024		7,389,201	2360.22		179,385		100,127		166,271			(79,574)		27,485		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100F$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2023	01/22/2024		3,147,804	2362.27		80,447		45,832		69,893			(34,689)		11,824		0001
Purchased Call/AI Powered US Equity Index/AIP1007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/19/2022	08/15/2024		3,879,446	2389.94	115,067			65,974		96,417			(28,930)		20,608		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/11/2024		2,234,283	2313.41		54,293		37,990		82,047			(16,569)		9,338		0001
Purchased Call/AI Powered US Equity Index/AIP1005$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/08/2024		1,430,975	2346.56	46,186			23,832		46,343			(11,505)		7,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024		255,275	550.94	27,085			13,580		45,342			(6,725)		1,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/05/2022	07/05/2024		113,090	554.93	11,569			5,872		19,388			(2,865)		570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/19/2024		1,881,593	563.21	212,432			129,965		318,342			(52,599)		10,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2023	02/07/2025		347,161	582.57		42,562		34,460		53,814			(8,232)		2,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2023	02/07/2025		95,219	580.46		11,893		9,629		15,016			(2,300)		604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2022	09/06/2024		30,254	558.16	3,388			2,013		5,294			(839)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		747,926	560.21	85,937			52,155		129,290			(21,337)		4,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024		70,639	540.44	8,879			5,505		14,801			(2,193)		393		0001
Purchased Call/AI Powered US Equity Index/AIP100M$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2023	05/30/2025		2,801,210	2318.94		95,136		91,572		132,256			(3,835)		19,396		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		219,384	558.5	24,505			14,555		38,277			(6,068)		1,196		0001
Purchased Call/AI Powered US Equity Index/AIP100HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	02/26/2025		2,136,450	2339.75		71,746		59,811		86,172			(12,052)		13,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2023	02/10/2025		434,859	581.94		49,831		40,887		67,992			(9,070)		2,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RT	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025		89,590	577.95		11,468		9,309		14,477			(2,193)		570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		32,090	569.13	3,761			2,265		4,994			(931)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		197,956	560.91	22,923			13,855		33,872			(5,684)		1,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024		431,167	545.98	51,395			31,866		86,591			(12,691)		2,402		0001
Purchased Call/AI Powered US Equity Index/AIP100K$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/17/2023	04/17/2024		7,713,729	2334.93		190,254		153,180		250,094			(37,635)		34,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		132,157	553.7	13,929			7,213		23,099			(3,454)		672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2023		1,314,946	613.04	100,988			19,976		60,097			(25,039)		4,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023		129,444	607.23	10,498			2,509		7,473			(2,603)		448		0001
Purchased Call/AI Powered US Equity Index/AIP1004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	06/12/2024		1,328,491	2359.5	38,045			18,231		38,219			(9,456)		6,486		0001
Purchased Call/AI Powered US Equity Index/AIP100C$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/21/2022	11/17/2023		8,338,186	2378.61	198,495			76,732		129,163			(98,985)		25,820		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/09/2023	02/09/2024		5,376,324	2371.75		131,366		81,386		113,929			(50,350)		21,059		0001
Purchased Call/AI Powered US Equity Index/AIP100LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/13/2025		1,321,537	2310.48		45,857		42,960		64,622			(3,070)		9,039		0001
Purchased Call/AI Powered US Equity Index/AIP100MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/05/2023	05/29/2025		2,779,163	2320.64		91,201		87,565		130,014			(3,768)		19,230		0001
Purchased Call/AI Powered US Equity Index/AIP1009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2022	09/20/2024		3,421,043	2334.21	105,308			65,576		128,376			(26,421)		18,951		0001
Purchased Call/AI Powered US Equity Index/AIP100FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/17/2025		3,768,825	2352.44		128,614		100,542		137,820			(28,365)		23,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025		172,224	568.48		20,288		15,891		30,246			(4,456)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025		2,708,157	577.74		304,668		239,800		429,316			(65,107)		16,981		0001
Purchased Call/AI Powered US Equity Index/AIP100HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/28/2023	02/28/2025		3,415,959	2345.95		112,925		94,483		133,375			(18,661)		22,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717AS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		4,277,284	564.54	466,652			272,694		698,141			(115,546)		23,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025		198,825	573.57		24,137		19,171		33,327			(4,986)		1,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024		428,399	558.14	44,511			23,295		71,886			(11,006)		2,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		1,194,947	557.38	124,275			65,291		202,522			(30,771)		6,128		0001
Purchased Call/AI Powered US Equity Index/AIP1009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/16/2022	09/15/2023		7,973,530	2355.63	186,656			39,518		131,601			(93,088)		18,311		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024		4,780,714	574.5	515,361			309,358		711,333			(127,432)		26,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024		503,029	540.92	59,508			38,033		106,904			(14,735)		2,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024		1,079,459	538.54	127,700			81,980		235,132			(31,619)		6,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024		1,325,334	542.91	162,619			106,543		278,312			(40,376)		7,567		0001
Purchased Call/AI Powered US Equity Index/AIP1006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2022	07/18/2023		4,006,477	2336	107,355			5,090		68,439			(53,866)		4,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024		86,985	570.3	8,855			4,776		12,870			(2,199)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024		890,605	575.18	89,951			48,862		125,557			(22,212)		4,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024		3,650,607	545.23	424,566			264,407		743,099			(105,125)		20,380		0001
Purchased Call/AI Powered US Equity Index/AIP100F$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/10/2023	01/10/2025		2,637,000	2360.33	88,871			68,368		91,564			(20,692)		16,332		0001
Purchased Call/AI Powered US Equity Index/AIP1007$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/19/2022	08/09/2023		7,645,500	2373.95	194,063			21,165		68,161			(97,491)		12,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024		346,933	545.64	42,361			27,601		70,885			(10,489)		1,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024		30,437	541.79	3,905			2,571		6,414			(964)		175		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025		497,888	583.39		61,838		50,880		77,457			(11,220)		3,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024		3,513,719	577.66	346,101			188,006		483,500			(85,463)		18,323		0001
Purchased Call/AI Powered US Equity Index/AIP100NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/13/2025		4,043,618	2369.43		135,696		133,740		137,952			(2,688)		28,278		0001
Purchased Call/AI Powered US Equity Index/AIP100FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/26/2023	01/25/2024		6,472,689	2368.63		159,412		91,955		136,232			(67,673)		24,490		0001
Purchased Call/AI Powered US Equity Index/AIP100NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/07/2023	06/07/2024		7,205,284	2336.51		185,371		174,800		247,283			(11,374)		34,924		0001
Purchased Call/AI Powered US Equity Index/AIP100NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/06/2023	06/06/2025		1,910,696	2337.56		65,376		63,371		82,424			(2,097)		13,296		0001
Purchased Call/AI Powered US Equity Index/AIP100NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/17/2025		985,938	2364.42		33,719		33,255		37,232			(645)		6,914		0001
Purchased Call/AI Powered US Equity Index/AIP100ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/30/2022	12/29/2023		4,674,011	2347.81	60,310	51,151		56,347		114,108			(55,202)		16,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023		276,926	615.87	20,742			1,173		5,407			(5,150)		470		0001
Purchased Call/AI Powered US Equity Index/AIP1004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/21/2022	06/21/2024		3,127,803	2326.83	107,239			52,831		114,637			(26,783)		15,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		101,671	565.28	11,174			6,646		16,560			(2,770)		554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024		577,588	570.7	58,567			31,586		85,132			(14,541)		2,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024		1,216,155	550.54	140,466			88,827		235,354			(34,780)		6,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024		1,203,123	539.31	143,773			92,102		259,887			(35,599)		6,812		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/25/2022	07/18/2024		2,150,450	2336	78,293			41,489		75,714			(19,547)		11,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/17/2024		207,658	542.82	25,376			16,500		43,536			(6,283)		1,184		0001
Purchased Call/AI Powered US Equity Index/AIP100JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	04/02/2025		4,234,804	2341.68		136,863		120,916		172,848			(16,141)		28,082		0001
Purchased Call/AI Powered US Equity Index/AIP100GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/01/2023	01/30/2025		4,658,238	2365.37		163,529		130,190		159,406			(33,509)		29,360		0001
Purchased Call/AI Powered US Equity Index/AIP100MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/28/2025		1,113,633	2320.64		37,694		36,115		52,082			(1,734)		7,700		0001
Purchased Call/AI Powered US Equity Index/AIP100NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/21/2024		6,108,160	2349.28		148,834		147,039		193,433			(2,801)		30,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/21/2024		65,192	543.28	8,234			5,414		13,568			(2,039)		373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2024		1,271,659	548.38	154,252			101,777		254,678			(38,194)		7,307		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/22/2024		52,717	2912.04		1,139		643		674			(500)		198		0001
Purchased Call/Citi Grandmaster Index/CGM0403$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2021	11/15/2023		7,143,494	331.36	183,489			34,600		56,437			(45,584)		21,962		0001
Purchased Call/AI Powered US Equity Index/AIP100NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/20/2023	06/20/2025		5,178,906	2357.76		169,961		168,215		202,749			(2,080)		36,394		0001
Purchased Call/AI Powered US Equity Index/AIP100QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/27/2023	06/26/2024		7,233,122	2339.07		199,116		198,004		228,923			(1,652)		36,017		0001
Purchased Call/AI Powered US Equity Index/AIP100KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/19/2023	04/17/2025		3,070,890	2335.33		100,741		91,225		130,702			(9,769)		20,600		0001
Purchased Call/AI Powered US Equity Index/AIP100NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/20/2024		7,090,426	2357.76		172,416		168,598		208,241			(4,382)		35,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/25/2024		136,201	563.25	14,247			7,622		21,721			(3,528)		705		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		1,320,143	569.83	139,803			81,504		204,279			(34,616)		7,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		246,593	562.33	27,495			16,067		41,037			(6,808)		1,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025		1,126,735	579.19	133,518			105,786		179,013			(28,128)		7,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025		1,194,136	586.61	142,102			114,033		177,885			(28,498)		7,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		2,641,352	570.07	264,399			142,006		394,214			(65,557)		13,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		1,249,841	562.27	134,358			79,804		211,137			(33,268)		6,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		275,699	566.19	30,024			17,857		44,545			(7,444)		1,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024		1,264,917	597.47	122,950			46,508		111,834			(30,443)		5,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/11/2024		963,616	594.69	91,963			36,008		90,870			(22,806)		4,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024		910,364	592.95	88,123			34,620		87,834			(21,850)		4,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024		1,032,167	580.64	103,733			42,688		120,662			(25,685)		4,687		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100N8G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2023	06/13/2025		2,203,908	2360.95		77,726		76,399		84,610			(1,652)		15,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/30/2024		109,690	537.32	13,086			8,226		23,901			(3,240)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/04/2024		923,825	548.42	105,408			67,118		183,273			(26,171)		5,197		0001
Purchased Call/AI Powered US Equity Index/AIP100N8I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/15/2023	06/13/2024		5,518,451	2360.95		141,114		135,240		159,035			(6,425)		26,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024		742,496	595.64	72,542			27,916		67,991			(18,011)		3,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/12/2024		1,123,718	593.27	106,528			41,793		108,382			(26,377)		4,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2024		1,607,587	588.56	161,723			65,846		168,206			(40,044)		7,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/19/2025		307,207	582.16		38,585		31,748		48,271			(7,001)		1,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/11/2024		1,177,425	543.7	142,462			92,022		244,296			(35,410)		6,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2022	08/02/2024		839,152	575.77	87,104			47,620		117,760			(21,597)		4,387		0001
Purchased Call/AI Powered US Equity Index/AIP100N8Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/27/2023	06/25/2025		2,727,450	2339.42		100,146		99,803		117,551			(546)		19,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2022	04/26/2024		1,694,986	583.79	164,922			67,869		191,002			(40,836)		7,696		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024		1,475,040	568.49	148,094			68,853		211,105			(36,669)		7,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024		905,462	596.72	87,558			33,695		81,733			(21,739)		3,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024		358,489	582.92	36,924			15,571		41,093			(9,155)		1,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024		230,379	582.22	23,890			10,075		26,623			(5,923)		1,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024		299,587	567.51	30,258			13,924		43,161			(7,502)		1,437		0001
Purchased Call/AI Powered US Equity Index/AIP100I$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2023	03/14/2024		9,246,906	2319.68		223,469		158,519		324,853			(65,532)		38,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024		238,682	589.02	23,558			9,352		24,460			(5,825)		1,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024		661,302	561.87	64,741			29,169		101,163			(16,052)		3,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024		967,571	570.86	95,112			43,435		133,686			(23,518)		4,621		0001
Purchased Call/AI Powered US Equity Index/AIP100B$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2022	08/26/2024		2,328,312	2373.82	73,582			43,227		65,702			(18,445)		12,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024		130,919	589.02	13,197			5,461		13,675			(3,277)		594		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/28/2024		143,568	572.75	13,840			6,320		19,451			(3,422)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024		4,840,944	568.42	484,094			222,763		691,055			(120,029)		23,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X9G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		57,170	561.43	5,969			2,816		8,883			(1,482)		277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z98	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024		5,391,290	552.7	579,025			282,761		938,700			(143,370)		26,659		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00029G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2023		221,596	2825.1	4,609			1,651		5,504			(2,286)		664		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00029Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/22/2024		123,245	2879.32		2,662		1,938		2,438			(727)		526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I9B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024		444,694	553.79	54,964			36,668		84,369			(13,609)		2,566		0001
Purchased Call/AI Powered US Equity Index/AIP1007SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/12/2022	08/10/2023		4,789,121	2380.29	117,238			13,200		37,381			(59,313)		8,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2024		69,621	566.13	7,261			3,397		10,228			(1,798)		337		0001
Purchased Call/AI Powered US Equity Index/AIP100NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2023	06/07/2024		7,219,000	2342.31	184,225			174,809		234,404			(10,677)		34,990		0001
Purchased Call/AI Powered US Equity Index/AIP100KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/24/2023	04/19/2024		6,719,138	2333.55	167,523			135,280		220,802			(32,670)		30,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T5Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/25/2024		1,685,336	591.42	164,657			67,534		170,678			(40,770)		7,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U5K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024		1,081,032	583.86	110,265			46,499		122,573			(27,340)		4,965		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024		417,384	560.3	41,530			18,711		64,834			(10,297)		1,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024		127,030	569.65	12,665			5,803		17,812			(3,123)		608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024		4,890,770	570.37	482,230			224,555		687,537			(119,240)		23,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		328,150	568.01	33,570			15,703		47,314			(8,312)		1,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		23,863	566.14	2,460			1,156		3,516			(610)		116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024		71,422	563.36	7,564			3,517		10,755			(1,873)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024		61,845	543.9	6,964			3,381		11,677			(1,722)		305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024		431,144	563.13	44,235			20,867		65,902			(10,983)		2,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023		61,889	619.03	4,642			352		1,261			(1,152)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023		224,184	624.83	16,791			1,340		3,691			(4,158)		451		0001
Purchased Call/AI Powered US Equity Index/AIP100K\$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/19/2024		7,390,534	2327.91		186,625		151,742		253,448			(35,885)		33,164		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024		2,717,335	609.53	219,017			56,872		157,270			(54,453)		9,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024		4,383,477	608.38	351,117			96,110		269,374			(86,820)		16,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		419,968	556.18	44,559			21,145		69,500			(11,033)		2,044		0001
Purchased Call/AI Powered US Equity Index/AIP100B$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/11/2022	10/25/2023		7,707,164	2350.89	189,195			60,990		157,763			(94,562)		21,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024		181,730	617.79	14,139			3,632		8,875			(3,506)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		1,049,171	608.8	84,248			21,756		61,573			(20,889)		3,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		2,647,328	554.8	273,998			133,988		452,099			(67,937)		13,091		0001
Purchased Call/AI Powered US Equity Index/AIP000I$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2022	01/05/2024		1,062,595	2500.93	37,022			9,631		3,810			(9,223)		3,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023		476,702	609.27	35,753			2,357		13,414			(8,865)		873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		415,001	608.25	34,030			8,941		24,816			(8,426)		1,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		2,474,813	611.55	195,758			51,430		139,374			(48,471)		8,975		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023		428,133	621.77	32,452			2,452		7,735			(8,046)		838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024		1,316,479	583.03	110,979			31,993		128,052			(27,554)		4,993		0001
Purchased Call/AI Powered US Equity Index/AIP000I#$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/04/2022	01/04/2024		1,812,758	2524.71	57,156			14,739		4,373			(14,202)		6,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023		669,877	626.91	39,655			3,240		9,654			(10,609)		1,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024		1,364,195	608.38	109,408			30,057		84,084			(27,016)		5,062		0001
Purchased Call/AI Powered US Equity Index/AIP100M$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2023	05/24/2024		5,941,987	2307.31	155,351			140,972		243,711			(15,319)		28,207		0001
Purchased Call/AI Powered US Equity Index/AIP100B$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/12/2022	08/25/2023		5,639,182	2386.47	123,225			19,119		46,496			(62,329)		11,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		84,195	561.58	9,682			5,852		14,324			(2,401)		463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024		72,248	545.48	8,178			3,904		13,365			(2,025)		353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024		68,044	552.63	7,444			3,569		11,764			(1,846)		333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023		2,010,152	613.38	130,414			12,628		58,561			(32,988)		4,401		0001
Purchased Call/AI Powered US Equity Index/AIP100I$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/08/2024		9,259,579	2330.27	204,500			142,454		297,039			(63,037)		38,469		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024		1,504,346	558.58	173,451			105,879		265,365			(42,830)		8,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024		3,557,498	555.56	405,199			248,797		651,183			(100,467)		19,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		2,071,981	552.23	238,485			147,038		392,044			(59,212)		11,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024		286,233	540.76	34,777			21,658		60,286			(8,611)		1,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024		376,959	548.77	43,840			27,762		74,210			(10,870)		2,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025		2,303,133	586.9	281,903			229,312		335,889			(52,833)		14,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025		2,007,140	590.5	235,487			191,789		283,757			(43,901)		12,802		0001
Purchased Call/AI Powered US Equity Index/AIP100N$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/14/2023	06/14/2024		7,502,947	2362.79	190,785			183,482		211,274			(8,167)		36,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024		3,217,820	540.86	371,980			238,802		688,978			(92,104)		18,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024		685,437	537.47	80,882			51,995		150,780			(20,054)		3,885		0001
Purchased Call/AI Powered US Equity Index/AIP1009$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/07/2022	09/26/2023		8,315,258	2306.6	219,240			53,602		266,139			(110,703)		20,415		0001
Purchased Call/AI Powered US Equity Index/AIP1001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/15/2023	03/13/2024		6,914,753	2308.88		175,262		123,770		263,672			(51,739)		29,011		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/22/2023	05/22/2024		88,564	2860.21		2,081		1,864		2,202			(222)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717IS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/25/2024		131,941	548.57	16,611			10,983		26,198			(4,113)		759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024		334,122	552.08	35,551			17,385		58,469			(8,815)		1,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024		440,565	556.81	44,761			21,979		73,607			(11,114)		2,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/25/2024		964,635	559.45	102,155			50,516		156,292			(25,260)		4,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		385,607	556.94	41,761			20,737		64,162			(10,340)		1,923		0001
Purchased Call/Citi Grandmaster Index/CGM0403$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIIZ7FF32TIEFA76	11/30/2021	11/29/2023		6,590,037	328.63	157,680			32,772		77,000			(39,172)		21,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717IS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/25/2024		151,983	551.21	18,451			12,216		29,594			(4,575)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024		2,508,738	555.64	304,812			203,348		461,487			(75,473)		14,474		0001
Purchased Call/AI Powered US Equity Index/AIP100MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/20/2025		1,037,271	2322.51		35,786		33,869		47,910			(2,053)		7,131		0001
Purchased Call/AI Powered US Equity Index/AIP100NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/20/2025		2,153,540	2349.28		70,732		70,349		88,069			(592)		15,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024		632,178	591.96	52,597			15,183		53,318			(13,077)		2,398		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		63,938	544.83	7,033			3,390		11,968			(1,746)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		505,449	546.37	54,740			26,387		93,360			(13,591)		2,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024		313,851	548.3	33,739			16,358		57,011			(8,354)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024		1,262,274	569.36	128,878			60,461		179,327			(31,911)		6,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024		195,049	553.52	21,143			10,136		33,451			(5,242)		955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		738,690	547.97	79,926			38,922		134,910			(19,709)		3,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024		5,282,894	553.25	631,306			424,050		1,004,537			(156,529)		30,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		55,354	574.19	5,901			3,270		7,935			(1,461)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		682,634	574.88	72,769			40,427		97,313			(18,018)		3,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024		1,129,860	584.5	93,778			26,923		107,378			(23,252)		4,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023		423,718	622.97	31,736			3,008		8,639			(7,869)		928		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		744,620	549.11	82,206			39,355		133,684			(20,355)		3,646		0001
Purchased Call/AI Powered US Equity Index/AIP100N$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/27/2023	06/13/2025		4,568,197	2362.79	155,374			152,946		173,700			(2,782)		31,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024		548,799	562.79	56,526			26,665		84,163			(14,035)		2,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024		545,506	559.74	57,551			28,419		88,063			(14,250)		2,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024		128,723	548.66	13,979			7,009		23,322			(3,471)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		1,248,196	554.78	127,066			64,058		213,976			(31,462)		6,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024		315,169	541.79	40,373			26,545		66,328			(9,997)		1,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025		481,301	588.24	56,857			46,713		71,504			(10,387)		3,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		183,025	571.25	19,035			10,392		26,970			(4,713)		957		0001
Purchased Call/AI Powered US Equity Index/AIP1006$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/24/2024		3,022,745	2355.19	104,970			56,472		93,805			(26,160)		15,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023		354,624	616.43	26,561			1,608		7,033			(6,577)		623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024		1,769,229	592.48	141,715			39,539		146,103			(35,234)		6,597		0001

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

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Purchased Call/AI Powered US Equity Index/AIP100JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/04/2023	04/04/2025		1,595,457	2335.44		53,882		47,571		67,412			(6,367)		10,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/28/2024		489,865	554.74	51,632			25,745		83,879			(12,802)		2,446		0001
Purchased Call/AI Powered US Equity Index/AIP100JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2025		820,381	2332.92		28,549		25,338		35,189			(3,311)		5,465		0001
Purchased Call/AI Powered US Equity Index/AIP100BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/14/2022	09/08/2023		5,265,610	2367.43	114,284			22,098		69,235			(57,410)		11,530		0001
Purchased Call/AI Powered US Equity Index/AIP1007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2022	08/09/2024		4,836,197	2380.29	160,630			90,011		127,987			(40,091)		25,503		0001
Purchased Call/AI Powered US Equity Index/AIP1001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/20/2023	03/17/2025		2,290,359	2310.93		78,115		67,233		108,915			(11,027)		14,997		0001
Purchased Call/AI Powered US Equity Index/AIP100JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/22/2024		5,669,601	2316.22	140,088			103,275		209,957			(37,263)		24,200		0001
Purchased Call/AI Powered US Equity Index/AIP100MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/05/2023	05/31/2024		6,203,372	2320.16		161,734		150,287		236,151			(12,525)		29,759		0001
Purchased Call/Citi Grandmaster Index/CGM0403S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/17/2023		2,549,239	331.17	63,869			12,285		20,861			(15,927)		7,894		0001
Purchased Call/AI Powered US Equity Index/AIP100HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2023	02/14/2025		3,912,764	2385.88		121,085		99,076		120,262			(22,248)		24,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2024		59,661	574.88	6,318			3,501		8,496			(1,564)		314		0001
Purchased Call/AI Powered US Equity Index/AIP100HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/20/2023	02/28/2025		4,118,618	2347.56		135,077		113,554		159,382			(21,858)		26,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		73,553	555.64	8,944			5,971		13,763			(2,212)		425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2024		1,529,953	559.39	179,616			119,991		278,033			(44,353)		8,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2024		446,775	576.5	46,554			25,799		62,638			(11,527)		2,353		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024		2,523,025	593.92	206,131			60,110		207,976			(51,039)		9,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024		393,078	565.56	39,347			18,561		58,674			(9,769)		1,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024		440,516	548.9	48,148			22,984		79,099			(11,922)		2,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023		3,176,317	613.74	228,060			24,782		99,260			(56,469)		7,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024		3,309,549	602.27	275,692			81,831		237,724			(68,383)		12,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023		374,205	601.52	26,831			3,335		17,888			(6,671)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2023		1,508,935	610.02	110,907			16,453		62,815			(27,424)		4,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617O$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024		728,393	600.09	60,602			18,080		54,536			(15,067)		2,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025		2,633,752	576.99	323,688			268,999		430,945			(55,717)		16,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025		2,003,333	572.26	256,827			213,375		340,222			(44,268)		12,896		0001
Purchased Call/Citi Grandmaster Index/CGM0404$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	12/27/2023		4,705,350	329.42	113,354	979		28,447		53,762			(28,665)		16,522		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024		2,678,219	569.37	312,280			214,612		436,817			(77,112)		15,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S5Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025		57,784	570.18		7,547		6,270		9,976			(1,301)		372		0001
Purchased Call/Citi Grandmaster Index/CGM0404S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/05/2024		2,257,051	325.45	56,106			14,569		39,711			(13,949)		8,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024		4,220,539	566.58	504,354			346,180		703,864			(124,881)		24,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024		456,815	583.96	48,696			27,673		59,153			(12,091)		2,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024		6,468,941	567	763,982			532,059		1,086,297			(188,908)		38,158		0001
Purchased Call/Citi Grandmaster Index/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	02/02/2024		1,994,177	324.28	42,053	5,320		15,767		40,384			(12,612)		7,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		124,522	574.19	13,374			7,430		17,869			(3,311)		657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		415,215	586.19	42,809			24,025		52,413			(10,600)		2,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024		109,356	562.35	13,505			9,411		19,452			(3,335)		646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024		201,361	566.38	24,486			17,224		34,548			(6,071)		1,191		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025		180,708	570.12		23,799		19,959		31,967			(3,918)		1,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025		135,241	573.93		18,082		15,197		23,049			(2,944)		876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		201,319	573.66	21,722			12,068		29,035			(5,379)		1,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024		103,469	562.35	12,758			8,880		18,378			(3,159)		610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025		2,073,129	582.67		257,068		216,163		322,585			(41,734)		13,444		0001
Purchased Call/Citi Grandmaster Index/CGM0404$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	01/24/2024		3,705,193	323.05	94,677			26,980		82,850			(23,521)		13,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		1,722,423	578.41	177,410			98,561		237,296			(43,928)		9,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		287,958	584.68	30,408			17,144		36,950			(7,529)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		57,848	585.47	6,143			3,472		7,363			(1,521)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024		1,221,543	584.45	130,339			73,763		157,447			(32,317)		6,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024		175,772	563.55	21,268			14,646		30,824			(5,266)		1,032		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		243,669	584.77	26,048			14,721		31,233			(6,450)		1,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		1,316,205	578.56		161,367		134,362		217,259			(27,152)		8,494		0001
Purchased Call/Citi Grandmaster Index/CGM040BST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2022	12/06/2024		3,323,325	324.7	78,980			57,130		79,625			(19,626)		19,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024		1,254,234	572.81	144,488			103,035		204,141			(35,874)		7,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024		526,431	569.37	62,909			45,046		88,614			(15,534)		3,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2024		3,105,493	565.93	362,069			260,273		534,086			(89,658)		18,622		0001
Purchased Call/AI Powered US Equity Index/AIP100E$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/05/2023	01/04/2024		3,756,890	2347.72		92,560		47,854		92,756			(44,794)		13,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024		428,292	566.66	52,252			36,892		73,508			(12,920)		2,544		0001
Purchased Call/AI Powered US Equity Index/AIP100N$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/21/2023	06/18/2024		8,427,157	2364.42		198,771		193,895		235,256			(6,143)		41,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024		174,424	598.37	16,762			6,502		15,486			(4,150)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024		558,228	595.03	55,376			22,257		52,909			(13,711)		2,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024		1,926,845	599.41	190,372			76,620		171,557			(47,202)		8,647		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024		223,011	594.28	22,703			9,175		21,344			(5,637)		1,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		67,220	570.38	7,051			3,850		9,987			(1,746)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		4,072,703	572.63	417,859			228,132		592,311			(103,464)		21,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		227,292	574.73	23,843			13,035		32,219			(5,912)		1,188		0001
Purchased Call/Citi Grandmaster Index/CGM0403$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/07/2023		3,565,606	328.8	90,612			19,846		41,708			(22,514)		11,804		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	12/28/2023		7,763,407	329.58	177,363			44,191		87,445			(44,247)		27,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025		2,277,621	577.89	294,724			247,827		368,515			(47,847)		14,770		0001
Purchased Call/AI Powered US Equity Index/AIP1006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2022	07/23/2024		899,596	2355.19	30,422			16,259		27,873			(7,543)		4,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2024		2,118,739	570.14	250,435			176,919		346,713			(61,840)		12,596		0001
Purchased Call/AI Powered US Equity Index/AIP100K$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/10/2025		4,603,305	2336.3	156,421			139,965		194,212			(16,676)		30,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024		1,983,942	567	233,312			165,049		335,231			(57,848)		11,794		0001
Purchased Call/Citi Grandmaster Index/CGM040B$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2022	11/15/2024		5,186,763	324.68	119,813			83,147		123,713			(29,755)		30,474		0001
Purchased Call/Citi Grandmaster Index/CGM040C$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2023	01/13/2025		3,151,416	324.23	76,296			59,171		79,075			(17,189)		19,570		0001
Purchased Call/Citi Grandmaster Index/CGM040A$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2022	10/11/2024		3,075,375	322.17	69,927			45,660		84,735			(17,572)		17,430		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040CSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2023	01/03/2025		2,019,000	322.65		47,266		36,008		55,664			(11,389)		12,426		0001
Purchased Call/Citi Grandmaster Index/CGM040CSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/10/2025		3,320,311	324.16		80,435		62,459		83,562			(18,200)		20,563		0001
Purchased Call/Citi Grandmaster Index/CGM040DSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2023	02/14/2025		2,965,665	322.67		67,894		55,890		82,713			(12,070)		18,932		0001
Purchased Call/AI Powered US Equity Index/AIP100GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN30JCEQV1H4R804	02/13/2023	02/10/2025		2,522,400	2362.76		87,975		71,592		88,364			(16,484)		16,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		149,720	563.2	18,341			12,781		26,451			(4,529)		884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/25/2024		1,463,172	567.34	177,190			125,032		249,541			(43,873)		8,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/05/2025		799,624	579.12		102,352		86,065		131,073			(16,616)		5,186		0001
Purchased Call/Citi Grandmaster Index/CGM0404SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/18/2022	02/14/2024		5,309,349	324.51	143,081			45,197		106,794			(35,649)		21,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		1,756,455	564.18	208,842			150,943		305,908			(51,853)		10,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/11/2024		1,341,339	566.36	155,864			113,103		235,017			(38,487)		8,082		0001
Purchased Call/Citi Grandmaster Index/CGM040CSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2023	01/17/2025		8,456,291	324.36		206,140		160,306		210,889			(45,995)		52,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023		425,377	618.65	31,520			3,000		10,244			(7,826)		931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/14/2024		108,814	542.58	12,252			5,906		20,761			(3,042)		533		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/17/2024		310,991	547.97	33,556			16,270		56,654			(8,309)		1,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023		1,026,376	596.39	76,362			10,070		57,093			(18,934)		2,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/17/2024		351,863	550.67	36,910			17,896		62,598			(9,139)		1,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2024		414,330	548.3	44,665			21,750		75,454			(11,014)		2,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024		288,487	557.88	31,012			15,314		47,378			(7,679)		1,433		0001
Purchased Call/Citi Grandmaster Index/CGM040C$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2023	01/30/2025		8,355,779	323.9	203,373			161,930		215,088			(41,649)		52,665		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2023	01/31/2025		2,328,009	324.19	54,468			43,565		58,966			(10,962)		14,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/06/2024		2,638,439	565.39	304,740			219,346		456,226			(75,559)		15,822		0001
Purchased Call/Citi Grandmaster Index/CGM040B$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2022	12/12/2024		8,287,412	324.66	202,075	1,994		148,980		200,040			(50,391)		49,979		0001
Purchased Call/Citi Grandmaster Index/CGM040C$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2022	12/20/2024		6,697,757	323.11	158,658	1,967		119,890		178,459			(39,531)		40,696		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2023	01/31/2025		2,959,152	324.07	73,299			58,646		75,499			(14,866)		18,667		0001
Purchased Call/Citi Grandmaster Index/CGM040D$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025		2,907,730	322.1	68,746			56,903		84,156			(11,930)		18,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024		268,583	562.49	27,530			13,594		42,255			(6,817)		1,334		0001
Purchased Call/Citi Grandmaster Index/CGM040D$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/13/2025		7,453,691	322.03	182,196			155,664		217,401			(26,716)		48,651		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040DSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	02/14/2025		2,378,422	322.79		55,483		45,705		65,891			(9,984)		15,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/08/2023		374,681	613.07	27,801			2,650		11,028			(6,912)		820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/15/2023		1,040,061	618.14	74,468			7,774		27,342			(18,464)		2,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2024		762,735	547.31	83,062			40,448		140,100			(20,483)		3,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/31/2024		1,208,413	597.74	98,486			28,950		93,776			(24,419)		4,637		0001
Purchased Call/AI Powered US Equity Index/AIP100HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/04/2024		2,457,046	2358.69		59,706		40,627		61,386			(19,360)		10,127		0001
Purchased Call/AI Powered US Equity Index/AIP100MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2023	05/29/2024		4,323,324	2320.64		104,830		96,342		162,218			(9,041)		20,678		0001
Purchased Call/AI Powered US Equity Index/AIP100MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/03/2025		992,275	2334.39		34,134		32,962		43,415			(1,306)		6,890		0001
Purchased Call/Citi Grandmaster Index/CGM040DSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2023	03/10/2025		5,245,459	321.8		127,711		108,775		157,962			(19,059)		34,155		0001
Purchased Call/Citi Grandmaster Index/CGM040ES8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	03/28/2025		2,099,441	323		50,647		44,745		58,030			(6,048)		13,867		0001
Purchased Call/Citi Grandmaster Index/CGM040ES9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2023	03/28/2025		634,209	323.13		15,623		13,724		17,400			(1,953)		4,189		0001
Purchased Call/Citi Grandmaster Index/CGM040DSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/17/2025		2,343,932	322.61		56,921		49,233		66,159			(7,745)		15,348		0001
Purchased Call/S&P 500 INDEX/SPXE00CSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/22/2022	08/22/2023		3,566,000	100	55,986			8,020					(27,763)		6,794		0001
Purchased Call/AI Powered US Equity Index/AIP100ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/18/2024		3,033,272	2350.8	95,216			70,192		111,884			(23,619)		18,396		0001
Purchased Call/S&P 500 INDEX/SPXH13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		2,974,000	3873.33	31,524			6,655		55,659			(15,676)		6,830		0001
Purchased Call/S&P 500 INDEX/SRM040DSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027		70,705	100	15,216			11,806		11,806	2,086				734		0001
Purchased Call/S&P 500 INDEX/SRM040ISK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029		127,098	100	825,799			40,172		40,172	4,928				1,543		0001
Purchased Call/S&P 500 INDEX/SPXI13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024		1,518,000	4205.45		19,279		17,614		24,613			(1,854)		7,206		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00DS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/22/2022	08/22/2028		233,000	100	61,489			83,551		83,551	38,215				2,644		0001
Purchased Call/S&P 500 INDEX/SPXE00DS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2022	08/23/2023		7,102,000	100	70,310			10,266					(34,866)		13,658		0001
Purchased Call/S&P 500 INDEX/SPXH13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		2,515,000	100	37,977			8,369					(18,832)		5,924		0001
Purchased Call/S&P 500 INDEX/SPXI13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024		1,929,000	4154.87		23,920		19,188		32,650			(4,771)		8,642		0001
Purchased Call/Citi Grandmaster Index/CGM040ESH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2023	04/11/2025		7,293,885	323.39		171,218		153,671		198,320			(17,873)		48,705		0001
Purchased Call/Citi Grandmaster Index/CGM040ESL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2023	04/17/2025		5,604,240	322.75		134,864		122,038		158,120			(13,191)		37,594		0001
Purchased Call/AI Powered US Equity Index/AIP1007SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2022	08/19/2024		3,124,202	2387.73	98,018			56,189		79,208			(24,390)		16,677		0001
Purchased Call/AI Powered US Equity Index/AIP100KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/24/2023	04/19/2024		6,740,416	2328.56		168,415		137,218		230,027			(31,990)		30,247		0001
Purchased Call/AI Powered US Equity Index/AIP100KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/27/2023	04/25/2025		3,489,681	2314.21		122,575		112,425		166,190			(10,497)		23,552		0001
Purchased Call/AI Powered US Equity Index/AIP1000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/24/2025		915,142	2339.42		31,298		31,126		39,411			(299)		6,449		0001
Purchased Call/AI Powered US Equity Index/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/25/2024		5,296,096	2339.42		144,003		142,865		180,108			(1,862)		26,335		0001
Purchased Call/AI Powered US Equity Index/AIP100GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/21/2023	02/13/2024		8,976,364	2370.7		227,956		143,326		195,115			(84,922)		35,472		0001
Purchased Call/AI Powered US Equity Index/AIP100KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/22/2024		3,263,230	2328.56		82,886		67,588		111,551			(15,809)		14,718		0001
Purchased Call/AI Powered US Equity Index/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/27/2023	06/27/2025		3,046,548	2357.42		103,703		103,602		112,226			(243)		21,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/28/2023		2,468,980	599.88	178,507			21,823		122,684			(44,260)		6,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617OSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	02/07/2024		2,123,104	600.25	176,855			53,688		160,450			(43,850)		8,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/20/2023		922,379	618.08	67,945			10,363		31,263			(16,848)		2,555		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023		1,287,795	616.68	95,554			5,404		24,226			(23,725)		2,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024		50,322	606.42	4,167			1,122		3,152			(1,035)		184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023		188,938	624.52	14,284			1,216		3,322			(3,542)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024		310,741	546.16	34,182			16,597		57,551			(8,452)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/22/2023		589,631	606.63	41,883			4,783		23,565			(10,403)		1,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023		986,305	618.01	73,282			11,235		33,497			(18,220)		2,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		301,255	554.98	31,210			15,325		51,178			(7,749)		1,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023		276,755	598.58	20,923			2,807		14,617			(5,202)		717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2023		1,451,396	618.01	108,274			17,104		50,482			(26,773)		4,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024		524,213	551.15	57,192			27,929		92,539			(14,161)		2,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024		5,180,341	562.49	530,496			262,381		815,812			(131,202)		25,759		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024		973,845	589.5	83,264			26,878		90,453			(20,560)		3,915		0001
Purchased Call/Al Powered US Equity Index/AIP100LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2023	05/01/2024		7,557,572	2318.96		175,339		147,538		282,087			(28,184)		34,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024		1,004,795	603.71	87,116			26,685		71,471			(21,600)		3,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024		1,007,947	599.92	86,179			26,508		76,971			(21,397)		3,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024		2,173,841	591.83	194,776			59,993		188,916			(48,426)		8,515		0001
Purchased Call/Al Powered US Equity Index/AIP100J$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/31/2023	03/28/2024		6,932,674	2327.93		175,458		131,508		232,077			(44,431)		29,923		0001
Purchased Call/Al Powered US Equity Index/AIP100K$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/13/2023	04/12/2024		7,227,912	2337.92		180,427		143,237		227,721			(38,116)		32,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024		893,465	598.11	76,123			22,931		69,482			(18,849)		3,468		0001
Purchased Call/Al Powered US Equity Index/AIP100B$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/03/2022	11/01/2024		4,582,511	2341.77	157,555			106,788		169,298			(39,366)		26,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		808,890	547.7	87,765			42,739		148,078			(21,642)		3,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023		777,967	611.39	60,759			9,848		32,630			(15,065)		2,221		0001
Purchased Call/Al Powered US Equity Index/AIP100B$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/02/2022	11/01/2024		5,577,907	2347.13	180,952			122,125		199,413			(45,042)		32,314		0001
Purchased Call/Al Powered US Equity Index/AIP100K$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/29/2025		415,976	2318.73		14,393		13,207		19,390			(1,239)		2,816		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	10/27/2023		1,999,123	615.51	149,903			24,310		75,727			(37,187)		5,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024		4,186,325	604.99	357,931			109,641		291,758			(88,747)		16,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024		3,494,150	595.04	303,642			94,679		292,196			(75,081)		13,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023		902,431	619.8	70,841			12,164		31,441			(17,565)		2,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023		708,019	617.83	56,075			10,413		27,403			(13,885)		2,161		0001
Purchased Call/AI Powered US Equity Index/AIP100JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/13/2023	04/11/2025		2,886,852	2337.41		97,183		86,905		121,189			(10,438)		19,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	02/16/2024		4,182,705	587.55	360,899			115,141		395,330			(89,986)		16,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023		723,196	617.51	55,975			9,110		25,822			(13,898)		2,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023		4,042,320	620.93	313,280			53,791		136,828			(77,676)		11,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023		1,299,505	623.98	97,463			16,735		40,625			(24,165)		3,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		2,092,370	555.95	210,283			106,011		354,945			(52,067)		10,490		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/07/2023		1,198,423	621.66	89,043			15,778		40,896			(22,017)		3,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R5Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/04/2024		533,271	596.42	52,047			19,848		48,176			(12,887)		2,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S3G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		91,482	595.8	9,020			3,499		8,404			(2,233)		403		0001
Purchased Call/AI Powered US Equity Index/AIP100HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/18/2025		637,365	2363.02		20,906		17,196		22,417			(3,798)		4,082		0001
Purchased Call/AI Powered US Equity Index/AIP100I$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/01/2024		6,588,496	2358.69		143,401		97,819		164,149			(46,094)		26,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M3C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		6,762,259	566.36	785,098			569,412		1,161,465			(194,129)		40,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M3D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		271,180	563.58	32,352			23,464		48,541			(8,000)		1,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M3L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/09/2024		1,828,793	563.58	217,992			158,022		321,116			(53,976)		10,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M3P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/09/2024		276,696	561.71	33,563			24,330		50,227			(8,310)		1,664		0001
Purchased Call/Citi Grandmaster Index/CGM040ESQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2023	04/24/2025		7,435,311	322.99	180,189			164,168		207,999			(16,255)		50,143		0001
Purchased Call/AI Powered US Equity Index/AIP100BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/31/2022	10/26/2023		9,860,454	2351.23	238,873	3,701		79,289		200,945			(121,602)		28,032		0001
Purchased Call/AI Powered US Equity Index/AIP100GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/09/2023	01/30/2024		6,235,835	2365.37		161,428		95,097		137,008			(66,458)		23,874		0001
Purchased Call/AI Powered US Equity Index/AIP100IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/09/2023	03/07/2025		2,714,915	2345.82		81,917		69,408		106,598			(12,702)		17,635		0001
Purchased Call/AI Powered US Equity Index/AIP100IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2023	03/08/2024		6,798,089	2347.1		151,616		104,901		189,612			(47,052)		28,243		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/27/2022	07/26/2024		5,941,098	2355.68	210,048			113,949		184,222			(52,500)		30,785		0001
Purchased Call/AI Powered US Equity Index/AIP100C$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/15/2022	11/15/2024		4,161,213	2385.61	129,334			89,492		118,081			(32,091)		24,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024		1,837,272	559.45	194,383			95,988		297,395			(48,130)		9,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024		803,570	553.66	82,848			41,538		139,340			(20,570)		4,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1711$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024		935,454	554.78	95,416			48,232		160,652			(23,561)		4,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1719L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		2,340,082	559.14	231,773			117,812		386,146			(57,469)		11,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1728L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		2,820,222	557.77	284,842			147,508		475,431			(70,625)		14,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1738$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024		51,688	553.65	5,629			2,950		9,033			(1,390)		265		0001
Purchased Call/Citi Grandmaster Index/CGM040C$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2023	01/03/2025		6,014,959	322.59		144,375		109,486		166,430			(35,001)		37,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS17M$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024		1,242,139	561.35	146,324			107,170		227,679			(36,330)		7,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS17N$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024		58,221	555.65	7,237			5,300		11,151			(1,797)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS17N$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		68,825	557.19	8,170			6,001		13,129			(2,023)		417		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		276,612	556.4	28,159			14,312		46,792			(6,982)		1,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		357,857	561.87	35,929			18,336		57,306			(8,921)		1,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		104,378	552.67	11,054			5,748		18,437			(2,744)		531		0001
Purchased Call/AI Powered US Equity Index/AIP100D$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/13/2022	12/02/2024		3,164,005	2388.3	96,055			68,811		89,432			(23,846)		18,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		825,792	555.18	87,617			43,628		140,731			(21,694)		4,123		0001
Purchased Call/AI Powered US Equity Index/AIP100C$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/17/2022	11/15/2023		7,025,125	2385.61	163,759			62,013		98,412			(81,352)		21,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025		2,810,959	564.15	337,034			286,502		524,784			(51,639)		18,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025		112,660	555.69	14,623			12,434		22,811			(2,237)		734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2023	03/19/2025		2,152,127	566.18	239,899			207,244		396,512			(33,463)		14,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		631,134	565.18	64,439			34,344		98,631			(15,934)		3,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2023		620,201	622.33	47,073			8,859		21,741			(11,672)		1,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024		517,362	553.11	53,650			26,899		90,151			(13,321)		2,583		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP100C$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	11/11/2022	11/10/2023		9,969,067	2385.85	236,107			86,773		136,771			(117,942)		30,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2022	07/05/2024		1,356,920	560.02	138,949			70,912		221,035			(34,499)		6,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/12/2024		794,258	555.68	81,650			42,225		136,342			(20,217)		4,041		0001
Purchased Call/Al Powered US Equity Index/AIP100D$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	12/02/2022	12/03/2024		1,123,616	2388.3	35,843			25,652		31,806			(8,863)		6,719		0001
Purchased Call/Al Powered US Equity Index/AIP100D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	12/09/2022	12/06/2024		4,688,004	2365.78	150,664			108,832		153,383			(37,431)		28,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/19/2024		2,084,421	564.87	212,403			111,883		327,347			(52,592)		10,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/24/2024		2,569,111	568.25	254,354			135,731		390,533			(62,816)		13,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/08/2024		335,214	557	35,667			18,299		56,307			(8,831)		1,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024		190,481	560.55	19,277			10,076		31,246			(4,773)		973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/19/2024		398,571	563.11	42,129			22,222		63,429			(10,446)		2,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/19/2024		739,560	563.51	77,802			41,038		117,262			(19,291)		3,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		50,048	564.59	5,305			2,810		7,820			(1,317)		257		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025		523,531	566.46		61,934		53,135		97,041			(9,005)		3,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		65,160	562.26	6,946			3,664		10,451			(1,722)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		357,481	566.38	35,998			19,163		55,191			(8,913)		1,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		387,109	566.99	39,988			21,477		59,473			(9,915)		2,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		264,061	575.43	27,515			15,043		37,179			(6,822)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024		746,087	551.79	92,515			62,692		145,973			(22,845)		4,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024		672,353	579.23	57,016			19,083		73,495			(14,117)		2,754		0001
Purchased Call/AI Powered US Equity Index/AIP100I$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/07/2025		3,758,706	2330.27	113,665			96,573		160,603			(17,362)		24,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023		1,426,001	606.07	105,096			4,337		38,195			(26,022)		2,078		0001
Purchased Call/AI Powered US Equity Index/AIP100D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/09/2022	12/10/2024		533,422	2364.26	17,070			12,380		17,660			(4,221)		3,211		0001
Purchased Call/Citi Grandmaster Index/CGM040F$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025		2,449,526	323.48	61,944			57,704		66,826			(4,323)		16,705		0001
Purchased Call/Citi Grandmaster Index/CGM040F$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/18/2025		2,548,367	327.91	57,069			56,436		61,107			(716)		17,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/07/2022	01/09/2024		994,463	274.55	32,487	13,691		15,931		51,426			(14,425)		3,616		0001

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Purchased Call/Citi Grandmaster Index/CGM0405$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/28/2024		2,235,813	328.75	77,831			25,923		30,951			(19,330)		9,121		0001
Purchased Call/Citi Grandmaster Index/CGM040E$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	04/10/2025		3,790,793	323.64	89,926			80,170		101,382			(9,853)		25,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	05/17/2024		144,751	556.4	14,847			9,254		23,342			(5,178)		680		0001
Purchased Call/Citi Grandmaster Index/CGM040E$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/05/2025		3,033,410	324.24	71,757			66,617		79,270			(5,224)		20,626		0001
Purchased Call/Citi Grandmaster Index/CGM0405$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	02/23/2024		4,623,530	326.48	158,355			52,012		78,932			(39,596)		18,667		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/27/2022	01/26/2024		2,989,272	279.7	112,197			32,401		112,890			(27,954)		11,337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/16/2021	07/12/2023		1,586,209	266.13	65,739			995		128,816			(16,332)		1,438		0001
Purchased Call/Citi Grandmaster Index/CGM0405$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	03/07/2024		7,347,243	339.56	176,330			60,682		31,013			(43,798)		30,464		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/27/2022	01/26/2024		1,451,975	278.62	58,144			16,790		58,900			(14,479)		5,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		60,153	573.91	7,730			6,408		10,213			(1,347)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/05/2024		420,877	573.69	45,244			24,956		60,431			(11,203)		2,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	05/01/2024		3,027,533	579.31	301,103			125,994		364,710			(74,372)		13,860		0001
Purchased Call/AI Powered US Equity Index/AIP1000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/28/2024		8,313,479	2360.76	212,129			212,129		227,831			(489)		41,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/26/2024		334,003	573.8	32,799			17,689		47,785			(8,144)		1,731		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024		2,388,270	579.67	248,858			138,444		322,890			(61,703)		12,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024		142,625	580.25	14,776			8,220		19,173			(3,664)		752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		549,489	583.44	57,092			32,590		72,219			(14,136)		2,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024		153,913	568.87	16,823			9,784		23,913			(4,154)		830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024		238,051	577.56	21,068			6,887		26,390			(5,231)		961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		615,227	575.18	62,076			33,682		86,640			(15,349)		3,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		174,143	571.59	18,041			9,850		25,578			(4,467)		910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		258,240	578.13	25,927			14,233		35,421			(6,437)		1,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		105,954	582.61	11,316			6,351		13,865			(2,802)		561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		175,918	582.26	18,858			10,584		23,101			(4,669)		931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		1,451,824	587.56	149,102			84,062		180,949			(36,919)		7,712		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		53,183	584.39	5,632			3,175		6,844			(1,395)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024		2,146,459	583.44	223,446			127,815		282,746			(55,176)		11,485		0001
Purchased Call/AI Powered US Equity Index/AIP100D$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/16/2022	12/13/2024		2,936,957	2356.74	90,581			66,512		102,079			(22,577)		17,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		1,038,614	564.84	106,873			57,175		163,238			(26,462)		5,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		3,680,213	573.43	393,783			226,331		541,886			(97,503)		19,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		3,547,854	569.5	384,587			223,241		547,034			(95,226)		19,097		0001
Purchased Call/AI Powered US Equity Index/AIP100G$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/26/2023	01/24/2025		3,101,522	2376.23	99,521			78,838		99,051			(20,861)		19,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024		776,512	590.79	68,954			22,763		71,143			(17,073)		3,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025		380,578	577.89	49,171			41,336		62,942			(7,994)		2,466		0001
Purchased Call/AI Powered US Equity Index/AIP100J$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/25/2025		2,048,460	2316.22	68,672			59,769		95,183			(9,079)		13,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024		1,269,627	597.47	121,630			46,550		113,604			(30,116)		5,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024		6,007,687	596.1	589,354			236,873		561,619			(145,928)		26,959		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		50,426	583.98	5,360			3,022		6,516			(1,327)		268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		109,231	579.54	11,797			6,734		14,916			(2,921)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024		64,953	573.09	7,099			4,086		9,577			(1,760)		348		0001
Purchased Call/AI Powered US Equity Index/AIP100ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/16/2024		1,848,972	2350.8	57,907			42,597		66,666			(14,383)		11,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024		710,575	590.72	69,139			27,124		70,799			(17,119)		3,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024		2,257,430	590.74	218,971			86,927		226,417			(54,144)		10,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024		780,281	578.51	69,757			22,709		85,323			(17,296)		3,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024		283,556	589.55	25,435			8,326		26,276			(6,324)		1,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		1,250,406	557.01	129,042			66,557		211,418			(31,952)		6,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		1,459,901	557.94	150,954			79,308		246,195			(37,377)		7,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		68,275	577.66	6,711			3,637		9,374			(1,662)		355		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024		766,150	575.31	81,135			44,853		108,537			(20,035)		4,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024		1,555,398	575.94	163,628			90,355		218,778			(40,460)		8,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024		1,713,647	569.5	185,931			108,034		264,474			(45,975)		9,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024		315,076	594.37	31,445			12,638		30,116			(7,786)		1,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024		3,301,344	578.43	338,718			187,039		453,231			(83,754)		17,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		262,600	574.9	27,888			15,383		37,270			(6,905)		1,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024		924,311	583.14	75,054			25,121		96,097			(18,584)		3,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025		1,028,280	579.12	131,414			110,446		168,299			(21,393)		6,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024		102,931	562.3	10,900			6,423		17,276			(2,710)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		292,756	560.41	32,086			19,058		50,254			(7,945)		1,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		118,550	562.84	13,159			7,690		19,641			(3,258)		641		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025		1,247,562	560.52		145,840		125,378		244,068			(20,948)		8,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025		1,390,840	568.4		153,410		132,155		251,136			(21,406)		9,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024		2,999,312	545.98	356,618			220,740		601,512			(88,301)		16,670		0001
Purchased Call/AI Powered US Equity Index/AIP100E$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/20/2022	12/17/2024		2,365,743	2350.8	71,290	2,706		54,728		85,391			(18,121)		14,334		0001
Purchased Call/AI Powered US Equity Index/AIP100K$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/12/2024		3,673,422	2334.79		92,736		73,748		118,580			(19,431)		16,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		994,604	585.19	87,426			28,341		98,560			(21,677)		4,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024		2,994,352	588.78	249,430			83,600		286,080			(61,845)		12,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024		305,242	558.53	33,699			19,932		53,106			(8,333)		1,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024		719,260	562.3	76,529			45,351		121,360			(18,872)		3,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		507,900	562.6	57,850			34,964		85,658			(14,344)		2,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		509,377	561.33	57,101			34,795		87,644			(14,139)		2,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024		204,533	533.64	25,301			15,904		45,782			(6,265)		1,146		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100K$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/20/2023	04/17/2025		4,630,196	2333.55		154,653		140,145		198,914			(14,906)		31,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/06/2024		2,332,286	571.33	234,162			99,849		312,057			(57,980)		10,764		0001
Purchased Call/AI Powered US Equity Index/AIP100E$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/19/2022	12/15/2023		6,824,112	2350.8	159,142	2,245		75,116		156,703			(80,300)		23,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2024		740,303	593.23	66,035			23,499		67,863			(16,396)		3,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/01/2024		858,586	579.99	74,439			25,030		92,953			(18,516)		3,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/29/2024		231,869	566.01	25,506			14,870		37,135			(6,315)		1,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2021	08/09/2023		2,518,887	616.87	180,375			9,666		45,806			(44,739)		4,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/04/2024		2,857,784	597.5	276,062			105,275		254,469			(68,355)		12,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024		746,570	587.62	71,223			25,926		74,868			(17,659)		3,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/07/2023		4,190,904	616.69	300,016			15,272		74,510			(74,306)		6,761		0001
Purchased Call/AI Powered US Equity Index/AIP1000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	06/27/2025		4,866,118	2355.09		169,318		169,184		181,633			(333)		34,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2022	03/28/2024		461,710	598.28	43,493			16,168		40,179			(10,769)		1,993		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024		7,234,748	550.67	759,649			368,853		1,288,207			(187,837)		35,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		1,708,178	555.39	172,697			87,062		291,234			(42,761)		8,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024		293,104	590.04	29,047			11,826		30,115			(7,192)		1,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024		430,945	588.88	43,224			17,728		45,028			(10,702)		1,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024		1,071,571	554.78	109,193			55,122		183,863			(27,000)		5,380		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/21/2024		527,194	2867.15		12,284		12,114		12,893			(269)		2,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024		1,091,369	569.37	130,310			93,257		183,563			(32,221)		6,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024		229,552	565.57	27,454			19,696		40,149			(6,798)		1,375		0001
Purchased Call/Citi Grandmaster Index/CGM0401$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	09/22/2023		2,869,076	328.72	74,794			8,581		25,869			(18,626)		6,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025		461,302	561.54		53,511		46,024		89,699			(7,665)		3,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024		594,329	562.63	66,684			40,470		100,635			(16,557)		3,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	06/28/2024		3,105,932	557.14	318,775			158,998		520,417			(79,048)		15,508		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	09/01/2023		2,095,420	328.88	54,412			4,670		16,175			(13,567)		4,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/05/2022	07/05/2024		753,062	556.27	75,984			38,565		127,568			(18,814)		3,796		0001
Purchased Call/Citi Grandmaster Index/CGM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2021	07/13/2023		658,243	327.35	17,012			281		3,679			(4,224)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/05/2024		894,150	555.73	91,650			46,581		152,167			(22,724)		4,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2024		54,005	562.36	6,632			4,691		9,656			(1,644)		321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/03/2024		779,819	568.69	93,656			67,026		131,894			(23,158)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024		646,986	558.2	76,215			56,037		122,636			(18,820)		3,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2024		121,006	555.94	14,726			11,086		23,492			(3,656)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024		51,955	555.57	5,715			2,822		8,714			(1,415)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		435,053	558.51	46,377			23,029		71,357			(11,483)		2,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024		1,274,056	552.5	133,011			66,689		223,210			(33,025)		6,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/01/2024		120,218	550.93	12,743			6,424		21,322			(3,155)		603		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/19/2023		1,571,483	325	44,550			1,108		17,576			(11,084)		1,793		0001
Purchased Call/Citi Grandmaster Index/CGM0400$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2021	08/02/2023		2,933,134	327.57	76,353			3,361		21,961			(18,960)		4,410		0001
Purchased Call/Citi Grandmaster Index/CGM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2021	08/24/2023		3,414,193	327.62	89,993			6,724		31,060			(22,458)		6,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/04/2024		107,071	567.48	13,020			9,323		18,303			(3,215)		641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/16/2024		2,552,283	557.53	301,684			221,608		477,254			(74,712)		15,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023		778,183	599.33	55,951			7,378		40,437			(13,873)		2,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/02/2023		370,259	597.49	26,998			3,463		19,768			(6,722)		939		0001
Purchased Call/AI Powered US Equity Index/AIP100M$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2023	05/31/2024		10,090,195	2312.57	264,083			243,885		401,061			(21,294)		48,405		0001
Purchased Call/AI Powered US Equity Index/AIP100N$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/18/2025		3,687,477	2364.42	119,933			118,470		139,321			(1,835)		25,877		0001
Purchased Call/AI Powered US Equity Index/AIP1000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/27/2025		1,773,669	2360.76	61,820			61,820		64,109			(49)		12,525		0001
Purchased Call/AI Powered US Equity Index/AIP1000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	07/01/2025		1,593,401	2371.57	54,335			54,335		54,254					11,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/18/2024		2,021,491	590.47	196,691			78,784		204,563			(48,702)		9,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/18/2024		1,549,140	591.95	148,408			59,444		153,881			(36,747)		6,940		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024		990,976	559.88	107,521			63,353		169,853			(26,733)		5,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		106,463	563.4	11,924			7,092		17,628			(2,956)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024		914,044	570.43	97,803			58,412		141,602			(24,283)		4,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		2,862,765	565.03	318,339			192,403		472,754			(78,931)		15,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024		3,697,177	572.18	429,982			307,720		595,297			(106,321)		22,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024		1,577,875	562.9	189,187			137,141		278,594			(46,844)		9,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024		585,613	543.26	70,566			43,850		120,785			(17,473)		3,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024		4,018,708	596.81	376,553			139,138		356,284			(93,109)		17,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024		149,209	589.67	14,593			5,757		15,091			(3,623)		662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024		278,039	539.61	33,309			21,288		59,669			(8,248)		1,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024		210,866	552.34	25,873			19,059		41,957			(6,406)		1,280		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024		3,141,816	587.65	268,625			91,266		306,039			(66,513)		12,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024		2,085,068	587.6	188,907			66,948		207,312			(46,839)		8,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024		464,118	595.05	45,159			16,787		42,194			(11,182)		2,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C9M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		380,650	575.89	41,795			25,169		55,707			(10,349)		2,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		180,596	549.86	21,274			13,117		34,827			(5,282)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024		1,332,383	543.59	160,019			99,436		274,115			(39,622)		7,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024		302,225	546.21	28,046			10,069		28,676			(6,944)		1,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024		475,713	578.76	41,530			14,242		52,926			(10,283)		1,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024		184,975	589.77	17,628			6,384		17,942			(4,365)		788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024		701,435	592.5	66,777			24,274		65,527			(16,534)		2,994		0001
Purchased Call/AI Powered US Equity Index/AIP100ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/20/2022	12/20/2023		7,390,341	2346.25	175,685			83,776		179,858			(87,371)		25,440		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024		34,613	532.44	4,441			2,879		7,904			(1,098)		197		0001
Purchased Call/AI Powered US Equity Index/AIP100ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2022	12/20/2024		3,948,159	2343.13	124,636	2,692		94,815		149,527			(31,671)		23,989		0001
Purchased Call/AI Powered US Equity Index/AIP100ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2022	12/27/2024		4,603,248	2347.84	114,097	32,427		110,433		170,299			(36,316)		28,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024		374,197	598.22	35,624			13,709		33,106			(8,845)		1,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024		587,654	598.33	58,707			23,628		53,070			(14,556)		2,637		0001
Purchased Call/AI Powered US Equity Index/AIP100ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2022	12/27/2023		10,166,732	2343.66	224,693	19,778		121,915		257,138			(121,276)		35,698		0001
Purchased Call/AI Powered US Equity Index/AIP100FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/17/2023	01/11/2024		6,572,315	2363.5		163,065		87,997		141,019			(75,414)		24,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024		150,091	565.89	18,041			12,383		25,655			(4,467)		878		0001
Purchased Call/Citi Grandmaster Index/CGM0404SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024		3,450,775	322.96	93,279			26,964		77,852			(23,288)		13,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024		610,784	566.04	74,516			52,418		105,086			(18,476)		3,613		0001
Purchased Call/Citi Grandmaster Index/CGM040BSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2022	11/18/2024		13,678,732	324.13	324,279	5,135		230,965		336,769			(81,401)		80,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024		1,098,099	566.36	127,489			92,417		192,105			(31,567)		6,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023		79,119	605.93	6,084			895		3,624			(1,506)		215		0001

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Purchased Call/AI Powered US Equity Index/AIP100BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/30/2023		5,154,673	2361.75	112,386			37,807		92,517			(56,153)		14,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/17/2024		2,835,544	592.22	271,295			108,170		280,098			(66,929)		12,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025		3,041,459	566.61	346,726			299,575		558,832			(47,497)		19,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/24/2024		2,883,973	590.04	286,379			117,066		297,293			(70,716)		13,051		0001
Purchased Call/AI Powered US Equity Index/AIP100FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2023	01/13/2025		2,722,357	2369.94	89,237			69,120		89,395			(20,382)		16,905		0001
Purchased Call/Citi Grandmaster Index/CGM040ESE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/07/2025		1,677,421	324.02	39,500			35,147		43,971			(4,395)		11,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/07/2025		291,254	560.17	34,834			26,604		54,755			(8,328)		1,799		0001
Purchased Call/Citi Grandmaster Index/CGM040FS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2023	05/16/2025		2,645,778	324.43	63,854			60,415		68,623			(3,684)		18,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/12/2025		580,342	559.52	72,775			61,894		114,409			(11,120)		3,785		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/28/2022	01/29/2024		494,083	278.76	19,813			5,778		19,913			(4,906)		1,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/05/2021	08/03/2023		314,604	268.65	12,060			548		22,292			(2,996)		480		0001
Purchased Call/AI Powered US Equity Index/AIP100FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/12/2023	01/10/2025		3,791,033	2366.2	125,576			97,385		127,129			(28,440)		23,479		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2024		133,238	2899.18	3,144			2,436		2,303			(726)		587		0001
Purchased Call/Citi Grandmaster Index/CGM0405SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/15/2024		3,607,024	335.38	88,847			31,581		25,817			(22,083)		15,192		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/06/2021	08/07/2023		439,188	268.33	18,314			932		31,662			(4,535)		709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025		81,114	557.69		9,750		8,382		16,193			(1,400)		531		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/18/2021	08/17/2023		430,392	272.26	16,219			1,051		24,422			(4,037)		780		0001
Purchased Call/Citi Grandmaster Index/CGM0406$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2022	03/28/2024		2,902,193	334.58	70,532			26,501		23,530			(17,611)		12,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025		1,349,161	562.31	155,154			134,609		260,854			(21,070)		8,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023		2,604,754	269.8	108,714			8,248		172,391			(26,996)		5,101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/28/2022	01/30/2024		611,043	278.76	24,503			7,169		24,648			(6,059)		2,339		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/10/2022	02/07/2024		3,039,743	282.58	116,058			35,289		95,309			(28,818)		11,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024		1,329,131	564.11	152,451			111,657		238,393			(37,851)		8,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		1,342,297	577.64	141,075			80,891		189,167			(34,931)		7,191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/29/2021	07/28/2023		934,633	266.22	40,977			1,527		75,379			(10,177)		1,294		0001
Purchased Call/Citi Grandmaster Index/CGM0405$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/20/2024		485,526	335.5	11,491			4,157		3,462			(2,853)		2,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025		232,751	562.72		26,673		22,936		44,845			(3,826)		1,525		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025		407,438	561.29		47,304		41,040		79,357			(6,424)		2,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025		2,770,709	566.18		306,995		263,982		510,154			(44,036)		18,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025		83,315	562.72		9,706		8,361		16,010			(1,354)		547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025		111,107	565.02		12,488		10,857		21,047			(1,674)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/27/2025		1,398,922	568.92		159,809		139,452		252,512			(20,604)		9,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025		46,121	568.48		5,488		4,871		8,472			(636)		307		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/04/2021	09/29/2023		2,454,885	263.42	103,443			12,851		224,141			(25,707)		6,129		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/30/2021	08/30/2023		2,255,985	268.98	93,788			7,739		156,513			(23,280)		4,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025		1,765,812	564.25		204,834		178,422		330,161			(26,620)		11,655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/28/2022	09/08/2023		839,994	267.66	35,759			3,554		62,579			(9,269)		1,839		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J\$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/25/2021	10/25/2023		1,698,602	267.84	70,983			11,330		125,254			(17,629)		4,808		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M\$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/23/2022	02/21/2024		1,490,503	281.91	58,897			19,088		49,810			(14,652)		5,993		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/23/2023		402,381	613.87	31,386			4,922		15,485			(7,771)		1,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024		122,406	551.42	13,110			6,411		21,546			(3,250)		605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/13/2021	08/11/2023		1,043,658	270.94	44,049			2,497		64,507			(10,979)		1,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2023	04/04/2025		1,848,982	576.11		200,615		177,191		313,465			(23,634)		12,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/08/2021	10/09/2023		118,609	265.32	4,946			681		9,918			(1,225)		312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/25/2022	07/18/2024		1,907,981	287.6	70,614			37,437		52,266			(17,635)		9,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/10/2023		1,412,137	619.01	106,475			19,386		52,556			(26,400)		4,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2025		206,829	571.36		23,951		21,257		37,197			(2,777)		1,378		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/22/2022	02/14/2024		2,846,088	281.58	112,813			35,592		96,565			(28,093)		11,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2025		63,535	558.14		7,751		5,922		12,137			(1,851)		393		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	10/27/2023		2,430,211	330.52	61,646			10,129		19,919			(15,458)		6,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/03/2025		518,687	585.37		62,294		49,955		77,938			(12,527)		3,280		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R3G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025		1,545,143	588.93		180,936		145,444		220,719			(35,643)		9,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024		1,952,746	591.27	177,700			63,237		183,805			(44,120)		8,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R3D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024		1,295,459	596.81	121,514			45,005		115,073			(30,006)		5,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S32	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024		957,806	594.24	94,823			36,290		89,451			(23,479)		4,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S33	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024		5,115,314	595.98	497,720			190,485		466,890			(123,238)		22,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M3O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024		836,540	561.71	101,640			73,755		152,076			(25,098)		5,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M3V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024		4,057,526	570.16	465,398			338,994		672,239			(115,235)		24,493		0001
Purchased Call/Citi Grandmaster Index/CGM0402S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/06/2023		1,733,865	328.53	44,716			6,000		17,191			(11,165)		4,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U3Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024		534,242	562.78	53,638			23,030		79,443			(13,281)		2,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023		3,225,265	601.53	239,637			3,950		87,626			(59,417)		3,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/14/2023		4,375,411	604.94	309,525			5,545		99,774			(76,920)		4,285		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	02/08/2023	02/06/2025		5,945,312	2372.62		196,563		158,867		196,159			(38,128)		37,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024		3,405,391	583.4	292,183			100,739		356,937			(72,445)		14,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023		1,767,542	617.81	127,601			7,198		31,655			(31,657)		2,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025		116,215	579.82		14,631		11,878		18,500			(2,798)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025		67,877	583.53		8,559		6,963		10,435			(1,604)		433		0001
Purchased Call/S&P 500 INDEX/SPX8216SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		2,997,000	3719.98	71,928			21,598		125,874			(35,668)		8,226		0001
Purchased Call/S&P 500 INDEX/SPX721ESS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2022	02/02/2024		1,618,000	4477.44	72,001			21,451		66,376			(17,877)		6,238		0001
Purchased Call/S&P 500 INDEX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		1,161,700	4381.89		90,427		64,754		64,754	3,998				5,744		0001
Purchased Call/S&P 500 INDEX/SPX821VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		3,281,845	4381.89		273,975		277,317		277,317	21,005				16,228		0001
Purchased Call/S&P 500 INDEX/SPXE000SD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/12/2022	10/12/2023		5,501,000	3577.03	119,372			33,871		210,967			(59,195)		14,682		0001
Purchased Call/S&P 500 INDEX/SPX8214SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		2,118,000	3855.93	30,076			6,711		50,329			(14,914)		5,019		0001
Purchased Call/S&P 500 INDEX/SPX821SS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	05/29/2024		2,049,000	4205.45		63,724		58,297		74,692			(6,044)		9,800		0001
Purchased Call/S&P 500 INDEX/SPX161YS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023		4,049,000	100	34,417			10,582		38,766			(17,067)		11,215		0001
Purchased Call/S&P 500 INDEX/SPX821TSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024		1,958,553	4221		105,453		98,130		120,660			(8,112)		9,396		0001
Purchased Call/S&P 500 INDEX/SPX161ZSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023		2,951,000	100	28,920			12,428		831			(14,263)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXA052SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/17/2022	05/16/2024		1,742,889	3980	272,585			119,818		307,894			(67,586)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028		18,274,433	3757.99	5,009,022			7,264,991		7,264,991	2,025,664				209,073		0001
Purchased Call/S&P 500 INDEX/SPX8216SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/10/2023		1,707,993	3619	71,187			20,083		127,110			(35,594)		4,515		0001
Purchased Call/S&P 500 INDEX/SPX621AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2020	10/17/2023		8,150,000	3300	941,450			75,316		2,990,571			(126,037)		22,269		0001
Purchased Call/S&P 500 INDEX/SPX161YSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023		5,365,000	100	47,212			16,393		37,507			(23,476)		15,761		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/09/2024		1,653,328	4218		35,131		22,256		45,543			(13,088)		6,476		0001
Purchased Call/S&P 500 INDEX/SPXA055SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023		1,584,000	244.27	66,528			4,399		121,341			(32,991)		2,073		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8210\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/14/2025		1,964,888	.5035		65,093		61,069		122,512			(4,102)		13,449		0001
Purchased Call/S&P 500 INDEX/SPXA05Z\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024		3,055,048	.4377		114,277		114,277		113,092					15,254		0001
Purchased Call/S&P 500 INDEX/SPXC170\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024		2,066,000	3903.79	342,749			228,813		457,976			(84,751)		11,932		0001
Purchased Call/S&P 500 INDEX/SPX2617\$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024		1,821,377	255		101,100		89,898		142,197			(11,910)		8,554		0001
Purchased Call/S&P 500 INDEX/SPX2618\$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024		3,163,000	100		40,486		37,570		47,909			(3,217)		15,174		0001
Purchased Call/S&P 500 INDEX/SPX8215\$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2022	09/23/2024		1,808,100	.3698	286,069			177,315		494,077			(71,124)		10,049		0001
Purchased Call/S&P 500 INDEX/SPX2619\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024		2,617,000	275.54		58,097		56,493		62,026			(2,216)		12,868		0001
Purchased Call/S&P 500 INDEX/SPX161XS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		2,062,000	249.52	58,767			13,549		135,765			(29,222)		4,946		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026		4,705,000	.5900	320,380			206,000		149,520			(34,579)		40,429		0001
Purchased Call/S&P 500 INDEX/SPXA055\$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/01/2022	07/24/2023		3,375,309	.3962	166,413			10,782		272,568			(84,372)		4,328		0001
Purchased Call/S&P 500 INDEX/SPXB17PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023		1,725,000	4258.14	204,068			26,105		111,778			(50,528)		4,377		0001
Purchased Call/S&P 500 INDEX/SPX8210\$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025		1,505,000	5331.52		31,906		30,146		53,272			(1,882)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXA05L\$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024		2,447,900	.3917		94,044		68,065		127,291			(26,095)		10,390		0001
Purchased Call/S&P 500 INDEX/SPX8210\$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		3,597,000	4198.05		106,112		94,354		126,770			(12,501)		16,892		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/19/2023		943,593	256.37	37,098			5,624		50,535			(9,218)		2,602		0001
Purchased Call/S&P 500 INDEX/SPXB00U\$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	08/26/2021	08/25/2023		2,071,000	4914.77	108,935			8,264		373			(27,047)		4,056		0001
Purchased Call/S&P 500 INDEX/SPX161YSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023		6,907,000	100	61,472			22,540		28,714			(30,484)		20,847		0001
Purchased Call/S&P 500 INDEX/SPX161ZSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2022	11/28/2023		2,649,000	100	24,901			10,290		7,189			(12,348)		8,519		0001
Purchased Call/S&P 500 INDEX/SPX161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025		4,700,000	.5550	366,050			212,975		146,375			(46,267)		35,501		0001
Purchased Call/S&P 500 INDEX/SPX821NS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2025		2,204,000	4037.4		331,261		291,219		454,993			(41,181)		14,604		0001
Purchased Call/S&P 500 INDEX/SPXB00XSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/09/2021	09/08/2023		1,518,000	.5183	57,077			5,432		72			(14,171)		3,324		0001
Purchased Call/S&P 500 INDEX/SPX161VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2023		5,968,000	100	62,664			7,768					(31,074)		10,593		0001
Purchased Call/S&P 500 INDEX/SPX8153\$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024		2,134,739	.4028		127,057		95,912		171,428			(31,852)		9,214		0001
Purchased Call/S&P 500 INDEX/SPXA05T\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024		2,242,000	4124.08		63,000		54,950		78,302			(8,481)		10,414		0001
Purchased Call/S&P 500 INDEX/SPX8154\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/25/2024		1,600,151	.4072		89,022		73,938		113,331			(15,652)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXA055\$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2023		2,450,501	.3933	118,320			8,171		206,048			(58,835)		3,270		0001
Purchased Call/S&P 500 INDEX/SPXA057\$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023		4,904,000	4110.41	110,830			22,288		174,205			(54,960)		11,041		0001
Purchased Call/S&P 500 INDEX/SPXC171\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/01/2023		2,082,294	.3856	59,324			20,382		112,326			(29,662)		6,068		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05ES4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	12/13/2022	12/11/2023		3,981,896	3935	254,376			114,857		384,526			(126,838)		13,346		0001
Purchased Call/S&P 500 INDEX/SPXA05FS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	12/28/2022	12/26/2023		2,426,081	3845	71,492			35,251		117,187			(35,648)		8,495		0001
Purchased Call/S&P 500 INDEX/SPX161US0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	08/02/2022	08/02/2023		1,890,000	100	27,216			2,399					(13,496)		2,841		0001
Purchased Call/S&P 500 INDEX/SPX161WSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	09/07/2022	09/07/2023		2,018,000	100	26,234			4,914					(13,009)		4,387		0001
Purchased Call/S&P 500 INDEX/SPX821TS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/02/2023	05/31/2024		1,655,213	4180		60,822		56,598		67,623			(4,679)		7,940		0001
Purchased Call/S&P 500 INDEX/SPXA05CSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	12/02/2022	12/01/2023		2,459,000	258.21	65,655			27,904		104,114			(32,647)		7,986		0001
Purchased Call/S&P 500 INDEX/SPXB000SV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	07/28/2021	07/28/2023		1,550,000	5044.89	55,335			2,052		36			(13,720)		2,147		0001
Purchased Call/S&P 500 INDEX/SPXA054S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	06/21/2022	06/21/2024		1,429,000	3715.09	221,209			108,025		359,992			(54,773)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX161ZSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	12/05/2022	12/05/2023		4,084,000	100	40,023			17,310		19,342			(19,847)		13,435		0001
Purchased Call/S&P 500 INDEX/SPX621VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	08/03/2021	08/03/2023		2,182,000	4423.15	92,299			4,184		42,849			(22,885)		3,330		0001
Purchased Call/S&P 500 INDEX/SPX821US4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/15/2023	06/13/2024		2,951,781	4367	174,726			169,372		182,379			(7,200)		14,432		0001
Purchased Call/S&P 500 INDEX/SPX821SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/01/2023	05/29/2025		1,616,681	5131	53,147			51,238		87,138			(2,117)		11,186		0001
Purchased Call/S&P 500 INDEX/SPXC171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	11/07/2022	11/07/2024		1,534,000	3759.98	268,297			182,177		397,013			(66,432)		8,941		0001
Purchased Call/S&P 500 INDEX/SPX821VSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/23/2023	06/21/2024		2,376,000	4348.33	69,142			68,373		73,957			(1,330)		11,749		0001
Purchased Call/S&P 500 INDEX/SPX721ES4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	01/28/2022	01/30/2024		1,579,000	5323.98	58,739			17,186		1,449			(14,524)		6,045		0001
Purchased Call/S&P 500 INDEX/SPX2501SM	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	03/10/2023	03/08/2024		5,307,000	100		58,377		40,702		167,194			(17,962)		22,048		0001
Purchased Call/S&P 500 INDEX/SPX150USA	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	11/14/2022	11/10/2023		1,996,207	245	111,926			41,154		178,769			(56,118)		6,025		0001
Purchased Call/S&P 500 INDEX/SPX8217SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	10/19/2022	10/10/2023		1,647,250	3612	68,094			19,428		119,032			(34,621)		4,354		0001
Purchased Call/S&P 500 INDEX/SPX8215S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	09/26/2022	09/20/2024		1,522,429	4781	61,754			38,180		96,250			(15,417)		8,433		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	11/08/2021	04/14/2026		4,705,000	5775	339,850			214,089		158,066			(38,018)		39,307		0001
Purchased Call/S&P 500 INDEX/SPX8217S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	10/19/2022	10/19/2023		10,163,000	3695.16	113,826			34,493		193,071			(56,445)		28,022		0001
Purchased Call/S&P 500 INDEX/SPX821USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/20/2023	06/20/2024		1,992,000	4388.71	69,322			67,608		73,252			(1,894)		9,836		0001
Purchased Call/S&P 500 INDEX/SPX2619SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	06/23/2023	06/21/2024		1,609,000	278.45		24,940		24,662		30,519			(480)		7,956		0001
Purchased Call/S&P 500 INDEX/SPX821QS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	05/15/2023	05/09/2025		1,419,682	5289		27,217		25,523		54,793			(1,727)		9,682		0001
Purchased Call/S&P 500 INDEX/SPXA05LSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	03/21/2023	03/19/2024		1,848,654	3917	104,463			75,606		145,439			(28,986)		7,846		0001
Purchased Call/S&P 500 INDEX/SPXA055S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	07/21/2022	07/14/2023		3,049,770	3798	166,606			6,118		276,945			(84,234)		2,986		0001
Purchased Call/S&P 500 INDEX/SPXA055SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	07/27/2022	07/25/2023		2,498,389	3972	114,031			7,581		200,686			(56,859)		3,269		0001
Purchased Call/S&P 500 INDEX/SPXA055SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	08/04/2022	08/04/2023		4,533,000	4151.94	102,899			9,691		166,904			(51,027)		7,018		0001
Purchased Call/S&P 500 INDEX/SPX2500SY	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	02/24/2023	02/26/2024		1,754,000	100		46,130		30,499		118,062			(15,838)		7,126		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821T$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025		1,812,500	.5469		43,238		42,280		50,269			(1,015)		12,613		0001
Purchased Call/S&P 500 INDEX/SPX621T$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2023		2,233,000	4819.24	110,087			1,815		1			(27,296)		2,107		0001
Purchased Call/S&P 500 INDEX/SPX621V$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2021	08/03/2023		1,988,000	4906.6	94,231			4,271		14			(23,364)		3,034		0001
Purchased Call/S&P 500 INDEX/SPX621W$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/06/2021	08/04/2023		1,853,000	4398.37	189,562			8,902		44,711			(47,130)		2,869		0001
Purchased Call/S&P 500 INDEX/SPXA053$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024		2,672,000	3841.96	418,970			199,126		571,506			(103,598)		13,026		0001
Purchased Call/S&P 500 INDEX/SPX721HS$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2022	02/27/2024		2,128,311	.5275	81,775			27,296		4,501			(20,388)		8,665		0001
Purchased Call/S&P 500 INDEX/SPX821S$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2023	05/20/2025		2,198,654	.5369		40,668		38,971		72,857			(1,749)		15,115		0001
Purchased Call/S&P 500 INDEX/SPX821T$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025		1,547,477	.5345		47,788		46,729		55,413			(1,122)		10,769		0001
Purchased Call/S&P 500 INDEX/SPX8215$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		1,234,000	3585.62	25,791			6,448		48,679			(12,824)		3,081		0001
Purchased Call/S&P 500 INDEX/SPX621U$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2023		1,416,574	.4302	150,186			4,143		54,479			(37,289)		1,699		0001
Purchased Call/S&P 500 INDEX/SPX621V$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023		2,279,000	4398.34	222,203			9,462		51,940			(54,944)		3,374		0001
Purchased Call/S&P 500 INDEX/SPX621X$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2023		1,613,000	4994.23	74,521			5,425		28			(18,477)		3,102		0001
Purchased Call/S&P 500 INDEX/SPX821T$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/09/2023	06/10/2024		1,296,000	105		16,810		15,976		19,512			(962)		6,017		0001
Purchased Call/S&P 500 INDEX/SPX621V$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/30/2021	07/28/2023		3,154,000	4325.81	337,793			12,597		112,346			(83,984)		4,368		0001
Purchased Call/S&P 500 INDEX/SPX161Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2022	11/22/2023		1,431,049	247	73,615			29,693		119,711			(37,115)		4,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025		1,464,899	582.16		183,259		150,561		223,914			(33,480)		9,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		192,383	574.95		24,490		20,302		32,401			(4,266)		1,235		0001
Purchased Call/Citi Grandmaster Index/CGM0402$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/18/2021	10/13/2023		2,363,860	330.56	59,966			8,645		17,975			(14,997)		6,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/27/2023	01/27/2025		3,288,065	580.42		385,361		305,321		505,376			(81,184)		20,671		0001
Purchased Call/Citi Grandmaster Index/CGM0403$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/11/2021	11/10/2023		2,911,275	330.75	77,052			14,034		24,445			(19,139)		8,787		0001
Purchased Call/AI Powered US Equity Index/AIP100I$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	03/14/2023	03/14/2025		3,405,357	2319.68		110,168		94,565		154,574			(15,849)		22,245		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024		83,888	589.67	8,229			3,267		8,527			(2,035)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023		243,715	616.78	18,230			1,177		4,950			(4,520)		442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025		1,523,916	576.99	187,137			155,475		249,166			(32,256)		9,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024		1,696,044	561.61	171,861			88,296		273,436			(42,503)		8,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		1,298,787	555.93	133,645			69,209		222,578			(33,137)		6,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M\$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/11/2022	02/13/2024		1,474,923	283.43	55,022			17,175		43,867			(13,634)		5,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q\$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	07/29/2022	07/25/2024		2,271,749	288.06	83,085			44,651		60,970			(20,659)		11,756		0001
Purchased Call/Citi Grandmaster Index/CGM0401\$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	09/22/2023		2,263,195	328.9	58,026			6,666		19,850			(14,497)		5,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025		2,038,067	571.11	238,454			184,662		340,575			(54,727)		12,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025		367,153	572.17	43,397			34,051		62,279			(9,380)		2,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025		2,383,376	590.21	274,327			220,139		335,656			(55,015)		15,100		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025		3,593,957	590.21		413,305		331,552		505,709			(83,000)		22,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025		146,485	581.98		18,252		14,672		22,739			(3,595)		929		0001
Purchased Call/AI Powered US Equity Index/AIP100FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/18/2023	01/17/2024		5,631,941	2368.15		130,284		72,208		116,650			(58,218)		20,897		0001
Purchased Call/Citi Grandmaster Index/CGM040BSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	12/09/2024		4,096,299	324.56	99,473			72,232		99,300			(24,740)		24,634		0001
Purchased Call/Citi Grandmaster Index/CGM040ES7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2023	03/28/2025		3,564,238	322.64		87,494		76,508		100,565			(11,091)		23,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/30/2021	12/29/2023		224,540	269.68	9,985			2,503		15,161			(2,492)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023		110,704	614.94	8,369			473		2,255			(2,078)		188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024		458,774	592.22	43,859			17,411		45,162			(10,845)		2,045		0001
Purchased Call/AI Powered US Equity Index/AIP100D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/02/2022	11/24/2023		2,770,424	2385.38	63,689			25,944		40,162			(31,890)		8,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1743M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		640,640	568.25	63,295			33,694		97,186			(15,672)		3,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1765L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		156,109	574.26	16,298			8,947		22,234			(4,046)		816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/25/2022	01/19/2024		1,798,876	276.42	73,174			20,445		83,512			(18,248)		6,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024		4,885,922	591.79	470,026			184,400		480,252			(116,381)		21,663		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024		3,154,551	596.02	315,771			127,615		295,247			(78,401)		14,156		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/20/2023		230,183	2809.37	4,788			1,476		6,414			(2,381)		638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2023	03/07/2025		1,789,699	576.59	223,175			188,276		296,131			(35,110)		11,625		0001
Purchased Call/Citi Grandmaster Index/CGM0405$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/08/2024		1,994,242	337.02	46,214			16,156		11,634			(11,586)		8,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025		137,420	565.02	15,460			13,442		26,048			(2,070)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025		844,549	576.92	104,640			87,753		141,721			(17,225)		5,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/24/2022	02/22/2024		622,619	281.6	23,358			7,623		21,275			(5,821)		2,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/17/2021	11/15/2023		3,369,116	266.2	132,283			24,930		269,728			(32,846)		10,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024		2,313,300	560.69	225,547			97,283		354,674			(55,923)		10,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025		2,643,418	578.71	315,624			284,018		437,478			(31,951)		17,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025		134,642	574.74	16,669			15,000		23,499			(1,687)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025		232,441	572.35	28,683			26,047		41,629			(2,739)		1,566		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/01/2022	07/26/2024		2,597,008	286.99	94,684			51,217		74,508			(23,630)		13,457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		2,272,610	575.15	244,760			140,343		327,947			(60,604)		12,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025		216,242	557.49		27,592		23,456		43,201			(4,228)		1,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025		1,349,695	562.72		154,540		132,858		259,886			(22,198)		8,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024		598,026	575.31	63,331			34,971		84,630			(15,660)		3,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025		96,175	575.25	11,551			10,489		16,860			(1,103)		648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025		711,069	577.57	91,728			77,258		118,137			(14,556)		4,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		249,462	561.61	25,295			12,978		40,179			(6,263)		1,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		750,849	556.39	78,013			40,237		127,659			(19,317)		3,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		853,097	558.08	85,566			44,250		143,335			(21,187)		4,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		501,606	554	52,518			27,160		87,392			(13,004)		2,552		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2021	12/08/2023		4,063,221	328.77	103,160			22,841		47,904			(25,767)		13,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/04/2025		2,793,401	572.4		319,286		283,173		486,529			(37,228)		18,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2025		150,795	569.23		18,337		16,324		27,548			(2,032)		1,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QJ$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/29/2021	10/31/2023		993,127	267.11	41,215			6,907		76,039			(10,191)		2,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/23/2025		856,089	576.3	101,875			92,512		148,907			(9,729)		5,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/03/2025		1,827,189	555.8		219,263		166,942		351,529			(52,936)		11,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2023	01/10/2025		275,732	568.93		32,426		25,036		47,793			(7,517)		1,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/19/2025		162,993	581.1		20,668		17,005		25,830			(3,750)		1,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025		612,507	575.85		72,099		64,840		105,914			(7,517)		4,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/10/2025		1,220,171	559.52		152,765		129,861		240,244			(23,406)		7,945		0001
Purchased Call/Citi Grandmaster Index/CGM0408$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/11/2024		4,864,246	326.28	120,562			63,074		95,840			(30,267)		24,718		0001
Purchased Call/Citi Grandmaster Index/CGM0403$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/21/2023		990,491	327.61	26,576			6,324		13,658			(6,598)		3,419		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025		1,166,235	574.62		132,018		102,278		193,576			(30,258)		7,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025		400,448	581.38		45,130		35,669		62,619			(9,596)		2,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025		1,385,272	585.34		167,618		134,738		204,113			(33,019)		8,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		394,155	582.16		49,466		40,689		61,884			(8,988)		2,525		0001
Purchased Call/Citi Grandmaster Index/CGM0403$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023		769,847	331.35	19,826			3,621		5,954			(4,952)		2,324		0001
Purchased Call/Citi Grandmaster Index/CGM0402$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/06/2023		71,250	331.3	1,815			321		545			(452)		212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025		2,470,558	578.99		297,949		245,972		395,153			(52,243)		15,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025		208,201	571.22		26,941		22,383		35,651			(4,644)		1,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025		1,963,961	577.73		252,369		213,196		321,365			(39,411)		12,757		0001
Purchased Call/Citi Grandmaster Index/CGM0404$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2022	02/01/2024		2,620,961	324.48	65,442			19,447		52,128			(16,297)		10,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		500,859	555.04	52,039			26,949		86,514			(12,903)		2,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025		1,125,054	558.38		132,081		112,514		224,209			(19,695)		7,343		0001
Purchased Call/Citi Grandmaster Index/CGM0403$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2021	11/22/2023		5,577,902	330.69	134,308			26,775		49,609			(33,446)		17,578		0001

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Purchased Call/Citi Grandmaster Index/CGM0407$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/10/2024		2,131,147	328.74	45,091			21,530		33,783			(11,249)		10,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/25/2022	02/27/2024		1,491,019	282.52	58,724			19,450		48,132			(14,539)		6,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/10/2025		423,166	579.82	53,234			43,202		67,309			(10,195)		2,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717SSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		730,322	577.22	91,144			75,555		120,828			(15,878)		4,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/12/2024		250,694	555.34	25,872			13,379		43,164			(6,406)		1,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/19/2024		221,054	562.1	23,166			12,203		35,613			(5,736)		1,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		64,609	566.46	6,719			3,559		9,920			(1,668)		332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2025		421,370	567.66	49,300			42,296		77,413			(7,168)		2,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2023	03/28/2025		82,213	566.99	10,104			8,864		15,199			(1,275)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717WS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	04/02/2025		869,188	580.58	98,566			86,668		144,324			(12,237)		5,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/12/2024		90,021	553.51	9,452			4,915		15,785			(2,347)		458		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024		1,290,884	558.14	133,994			70,038		216,413			(33,178)		6,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024		3,698,294	557.52	386,472			202,007		623,462			(95,693)		18,892		0001
Purchased Call/Citi Grandmaster Index/CGM0404$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/09/2024		163,221	324.94	4,440			1,176		3,030			(1,106)		593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/26/2024		359,036	565.22	37,771			20,286		56,073			(9,365)		1,860		0001
Purchased Call/AI Powered US Equity Index/AIP000V$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/21/2021	12/14/2023		2,040,993	2512.95	75,998			17,409		4,839			(18,897)		6,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/12/2024		183,311	554.17	19,119			9,942		31,957			(4,747)		933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2022	07/18/2024		286,973	557.04	29,960			15,740		48,784			(7,418)		1,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/19/2024		87,017	561.43	9,180			4,836		14,105			(2,273)		447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		95,895	562.25	10,405			5,511		15,309			(2,583)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024		104,718	553.65	11,383			5,950		18,268			(2,818)		535		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	02/02/2024		2,736,123	325.21	65,379			19,497		51,003			(16,248)		10,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2025		2,623,802	572.49		296,992		256,307		456,077			(40,980)		17,236		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/23/2024		4,336,428	590.04	430,174			175,497		446,285			(106,368)		19,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/26/2024		1,707,956	583.2	168,063			69,257		193,513			(41,670)		7,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024		1,147,714	590.08	114,542			47,397		118,336			(28,439)		5,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024		462,485	573.04	47,081			19,936		60,247			(11,690)		2,124		0001
Purchased Call/AI Powered US Equity Index/AIP100F$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/25/2023	01/23/2024		6,695,367	2368.74		164,572		93,998		139,839			(70,727)		25,211		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2022	03/04/2024		1,617,397	2429.14	51,048			17,386		20,272			(12,705)		6,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/21/2021	12/19/2023		1,087,584	269.19	45,182			10,664		75,234			(11,243)		3,733		0001
Purchased Call/Citi Grandmaster Index/CGM0403$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/19/2023		1,873,435	328.21	45,801			10,809		24,089			(11,410)		6,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024		249,817	555.95	26,531			13,867		42,707			(6,569)		1,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2022	07/18/2024		409,205	555.7	43,294			22,746		70,393			(10,720)		2,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/19/2024		187,204	563.79	19,638			10,358		29,606			(4,869)		961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2023		187,433	592.43	14,076			116		7,562			(3,495)		130		0001

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Purchased Call/AI Powered US Equity Index/AIP100K$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/27/2023	04/26/2024		5,577,232	2314.21		143,162		119,144		212,978			(24,865)		25,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2021	07/28/2023		1,931,760	607.46	142,371			5,302		46,727			(35,349)		2,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		43,415	604.36	3,256			121		1,212			(810)		60		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		1,678,057	601.1	123,841			3,416		50,793			(30,748)		2,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023		141,360	606.38	10,517			291		3,280			(2,615)		170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/01/2025		159,521	574.77		18,479		16,300		27,670			(2,243)		1,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	07/07/2023		2,149,460	603.16	144,971			1,198		49,163			(35,977)		1,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023		96,825	598.67	7,291			60		2,886			(1,813)		67		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2023		468,990	599.98	35,456			633		13,933			(8,791)		459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2023		415,746	600.88	31,098			555		11,810			(7,711)		407		0001
Purchased Call/AI Powered US Equity Index/AIP100F$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/24/2023	01/17/2025		3,285,628	2362.27		111,264		87,112		113,436			(24,309)		20,475		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024		452,526	591.56	44,483			18,407		45,814			(11,045)		2,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717II$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025		157,751	576.15		18,835		16,921		27,278			(1,981)		1,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024		480,249	573.22	47,305			20,171		62,964			(11,713)		2,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024		2,413,208	573.22	237,942			101,648		316,787			(58,835)		11,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS71748E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		357,500	565.47	36,358			19,354		55,664			(9,002)		1,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025		1,508,032	561.54		174,781		150,292		287,497			(25,071)		9,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS71748R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		497,227	564.44	51,364			27,478		78,437			(12,718)		2,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024		501,090	579.31	49,758			20,738		60,194			(12,320)		2,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024		8,170,072	577.18	826,811			348,191		1,011,226			(204,723)		37,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024		1,814,599	579.09	180,008			75,806		219,833			(44,571)		8,334		0001
Purchased Call/AI Powered US Equity Index/AIP100K$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/21/2025		1,705,699	2328.56		58,576		53,214		75,272			(5,503)		11,477		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/15/2022	03/07/2024		1,121,609	286.26	42,083			14,497		28,071			(10,467)		4,651		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/08/2021	12/07/2023		297,506	264.36	11,997			2,624		25,924			(2,979)		985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025		2,082,096	581.06	236,943			215,166		341,129			(22,628)		14,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024		3,033,616	563.68	301,541			129,468		447,027			(74,663)		14,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024		1,394,593	567.98	136,531			60,118		197,616			(33,806)		6,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023		264,976	605.46	19,953			631		6,703			(4,940)		340		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/08/2024		247,530	2892.35		5,347		2,813		3,688			(2,549)		898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024		690,318	588.23	69,653			28,568		72,701			(17,247)		3,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717WSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025		50,317	568.48		5,988		5,315		9,249			(693)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		97,627	578.43	10,007			5,520		13,388			(2,478)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024		135,487	577.92	14,362			7,990		18,634			(3,561)		714		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		65,453	578.41	6,977			3,898		8,957			(1,732)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		244,448	581.38	26,425			14,830		32,381			(6,543)		1,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024		258,031	580.29	27,687			15,821		35,018			(6,846)		1,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025		254,634	562.72	29,207			25,120		49,093			(4,184)		1,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025		620,144	563.74	72,801			62,736		118,291			(10,137)		4,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025		1,980,040	576.64	234,437			213,212		335,793			(21,487)		13,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025		1,154,446	583.33	131,145			120,531		190,758			(10,764)		7,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025		3,539,716	573.99	411,315			381,329		619,178			(31,510)		24,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025		1,098,753	581.23	121,632			114,124		186,940			(7,654)		7,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025		3,008,711	578.66	336,073			315,789		512,260			(20,688)		20,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/28/2022	07/26/2024		1,800,508	286.9	60,260			32,650		51,947			(15,035)		9,330		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025		749,391	577.13		82,023		72,761		128,713			(9,533)		4,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025		1,650,336	577.9		185,003		164,701		276,182			(20,500)		11,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025		598,250	581.97		67,602		60,721		98,903			(7,121)		4,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024		2,678,419	573.96	270,252			114,438		345,432			(67,100)		12,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023		1,635,622	613.36	121,036			5,684		32,622			(30,093)		2,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/05/2024		3,004,141	589.59	251,747			85,760		285,624			(62,249)		12,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024		4,471,618	581.47	391,714			135,055		480,382			(97,124)		18,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024		1,261,063	585.6	111,100			39,319		129,545			(27,509)		5,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024		224,104	590.83	21,245			7,765		21,464			(5,275)		957		0001
Purchased Call/AI Powered US Equity Index/AIP100I$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/24/2023	03/08/2024		4,880,283	2313.41		117,439		82,060		178,922			(35,803)		20,275		0001
Purchased Call/AI Powered US Equity Index/AIP100I$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/11/2025		1,077,830	2313.41		35,353		30,060		50,448			(5,409)		7,024		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024		2,865,214	596.29	278,499			106,732		260,305			(69,052)		12,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024		225,903	592.13	22,297			8,717		22,018			(5,521)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023		219,793	615.33	16,441			1,090		4,818			(4,088)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		114,007	578.66	12,415			7,087		15,702			(3,074)		609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	08/29/2024		3,341,313	567.38	353,076	10,121		213,718		528,610			(89,677)		18,049		0001
Purchased Call/AI Powered US Equity Index/AIP000U$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/24/2021	11/22/2023		2,493,699	2566.07	84,677			16,899		1,535			(21,118)		7,859		0001
Purchased Call/Citi Grandmaster Index/CGM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	07/26/2023		1,566,218	327.82	39,621			1,365		10,242			(9,854)		2,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024		1,764,995	557.17	176,323			89,492		296,575			(43,659)		8,897		0001
Purchased Call/Citi Grandmaster Index/CGM0402$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	09/28/2023		2,692,256	328.37	68,388			8,378		26,347			(16,984)		6,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024		3,410,873	560.95	391,227			287,651		621,628			(96,606)		20,686		0001
Purchased Call/AI Powered US Equity Index/AIP000I$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/12/2022	01/10/2024		1,782,925	2500.21	64,322			17,080		6,733			(15,974)		6,499		0001
Purchased Call/AI Powered US Equity Index/AIP000X$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/18/2022	01/18/2024		1,581,835	2457.18	49,872			13,825		11,610			(12,403)		5,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		930,079	561.69	95,798			51,381		151,435			(23,720)		4,819		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		261,301	566.59	27,097			14,553		40,295			(6,719)		1,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		132,252	574.21	13,410			7,303		18,861			(3,320)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025		55,844	571.36	6,444			5,716		10,017			(751)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025		2,975,763	576.3	353,521			320,940		505,261			(33,853)		20,023		0001
Purchased Call/AI Powered US Equity Index/AIP100F$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/07/2025		532,038	2355.34	17,610			13,450		18,962			(4,210)		3,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	04/28/2025		3,363,294	579.44	391,877			359,648		556,965			(33,661)		22,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025		19,107	553.24	2,394			1,810		3,804			(590)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024		3,803,331	559.84	446,891			337,474		706,944			(110,502)		23,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024		2,380,809	591.79	222,129			80,442		224,854			(55,001)		10,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024		4,526,502	593.75	425,491			154,671		415,845			(105,354)		19,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024		559,961	594.04	51,348			18,769		51,387			(12,749)		2,390		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024		889,962	539.43	103,948			65,343		190,905			(25,738)		4,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025		3,985,652	575.82	471,901			414,780		670,183			(58,746)		26,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024		164,828	575.86	16,301			6,903		20,818			(4,047)		757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025		3,772,931	577.19	445,960			400,567		632,215			(46,975)		25,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025		103,420	572.83	12,173			11,288		18,681			(930)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025		100,165	577.65	12,370			11,709		17,414			(709)		689		0001
Purchased Call/Citi Grandmaster Index/CGM0406$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/08/2024		2,303,125	333.89	54,058			21,146		20,527			(13,531)		10,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024		385,246	538.13	45,575			28,649		83,442			(11,285)		2,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024		91,722	548.88	10,768			6,809		17,983			(2,666)		516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024		2,665,230	537.9	324,092			209,969		584,732			(80,247)		15,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024		1,903,080	555.38	230,844			154,529		352,372			(57,158)		11,014		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024		66,900	549.75	8,550			5,723		13,154			(2,117)		387		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2022	09/08/2023		235,066	2898.09	4,522			872		1,781			(2,266)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025		67,639	575.74		8,015		7,341		11,820			(704)		456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024		4,490,718	600.92	437,396			176,040		391,908			(108,450)		20,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/18/2023		4,441,773	599.49	320,728			7,515		141,612			(79,597)		4,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023		2,758,558	595.58	203,582			5,313		105,449			(50,477)		3,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023		876,231	610.97	64,753			3,037		19,627			(16,077)		1,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024		681,974	558.53	75,017			44,201		118,251			(18,651)		3,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023		1,441,116	617.24	106,931			6,472		27,564			(26,477)		2,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024		700,875	571.68	77,727			46,700		107,107			(19,193)		3,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2021	08/10/2023		1,540,862	613.95	114,486			6,290		32,507			(28,386)		2,582		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024		839,361	561.42	80,579			36,255		129,501			(19,952)		3,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		366,127	561.25	42,251			25,536		62,466			(10,476)		2,012		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2022	09/22/2023		491,379	2861.33	10,417			2,395		7,128			(5,166)		1,179		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2023	02/08/2024		351,748	2891.31		7,563		4,625		5,764			(2,942)		1,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025		2,645,912	563.82	300,840			261,528		495,759			(40,332)		17,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024		1,911,011	598.37	184,030			71,694		170,312			(45,443)		8,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024		615,678	574.5	66,309			39,767		91,517			(16,418)		3,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		3,261,259	562.56	369,827			223,215		550,245			(91,571)		17,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		108,789	567.27	11,205			6,018		16,670			(2,778)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025		171,225	572.26	21,044			19,067		30,570			(2,052)		1,149		0001
Purchased Call/AI Powered US Equity Index/AIP100E$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/18/2023	01/03/2025		3,237,247	2344.2	111,992			85,432		122,835			(26,816)		19,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023		75,984	615.5	5,737			325		1,507			(1,426)		129		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023		582,625	611.08	43,173			2,858		15,273			(10,719)		1,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024		3,734,178	584.67	361,511			148,996		415,816			(89,648)		16,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025		1,264,354	564.8	144,769			110,612		229,555			(34,563)		7,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025		156,938	569.9	18,550			14,360		27,009			(4,263)		975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025		334,883	559.96	39,550			34,382		65,794			(5,302)		2,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		695,318	568.19	70,922			38,092		105,632			(17,585)		3,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025		1,416,918	580.58	160,395			140,980		229,446			(19,967)		9,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025		1,185,519	577.13	129,814			115,212		204,195			(15,054)		7,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025		1,545,873	580.98	175,147			158,697		252,404			(17,082)		10,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025		442,381	578.39	52,378			48,055		75,602			(4,514)		2,992		0001
Purchased Call/Citi Grandmaster Index/CGM0409$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/15/2022	08/05/2024		2,897,240	328.04	73,012			40,680		51,116			(18,294)		15,203		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025		37,293	570.68		4,471		4,145		6,833			(343)		254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		157,037	574.53	16,677			9,242		22,438			(4,129)		827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024		1,096,494	590.07	107,347			42,114		110,150			(26,580)		4,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024		2,955,333	594.02	277,244			109,243		281,238			(68,946)		13,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023		55,464	620.21	4,199			311		1,059			(1,041)		108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025		221,234	574.58		27,256		25,050		39,032			(2,237)		1,500		0001
Purchased Call/Citi Grandmaster Index/CGM0408$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2022	07/19/2024		3,800,466	326.66	100,650			53,599		73,409			(25,171)		19,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024		2,794,800	586.97	290,939			164,652		351,198			(72,137)		14,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		63,627	568.97	7,279			4,174		9,724			(1,802)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		313,883	572.4	33,931			19,502		46,663			(8,401)		1,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		2,584,453	578.22	277,829			160,566		360,661			(68,981)		13,862		0001

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

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024		202,321	568.87	22,093			12,837		31,404			(5,463)		1,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		1,774,428	566.97	188,977			110,431		283,435			(46,792)		9,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		189,409	558.84	21,081			12,521		32,952			(5,220)		1,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025		1,257,949	574.77	150,451			132,239		218,046			(18,729)		8,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025		2,483,007	576.97	277,352			247,636		419,529			(30,015)		16,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025		1,732,763	573.99	201,694			187,030		303,490			(15,409)		11,799		0001
Purchased Call/Citi Grandmaster Index/CGM040A\$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2022	02/08/2024		6,191,683	323.39	160,384			49,144		135,925			(39,871)		24,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024		1,743,230	562.77	169,965			76,239		264,495			(42,084)		8,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024		703,192	557.99	70,038			31,512		112,148			(17,342)		3,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		467,688	573.77	51,072			29,284		68,371			(12,646)		2,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		713,080	562.64	77,726			45,482		118,747			(19,272)		3,856		0001
Purchased Call/Citi Grandmaster Index/CGM040B\$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2022	07/26/2024		3,263,274	328.65	79,258			43,145		55,169			(19,869)		16,909		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0409SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	08/19/2024		3,039,414	328.07	65,101			38,022		54,291			(16,513)		16,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C9F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024		67,817	569.79	7,650			4,588		10,522			(1,894)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C9N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		1,155,763	574.97	128,059			77,116		170,585			(31,708)		6,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z9P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025		312,485	584.22	36,936			35,365		52,224			(1,761)		2,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A9J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023		7,680,059	611.26	580,690			27,250		170,590			(144,317)		11,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B9E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024		675,523	559.55	73,835			43,713		116,609			(18,232)		3,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		4,590,789	580.94	488,919			279,094		618,406			(121,059)		24,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2023		1,951,335	598.51	144,399			992		58,383			(35,803)		1,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A94	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		426,429	568.12	46,865			27,203		66,579			(11,604)		2,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z9F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025		241,372	577.65	29,761			28,165		41,908			(1,710)		1,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A9K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023		380,126	606.25	28,585			1,335		10,520			(7,088)		589		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		2,700,450	559.85	297,590			176,758		465,779			(73,685)		14,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023		284,371	616.43	21,243			1,203		5,407			(5,281)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025		1,054,097	580.37	116,583			108,267		179,903			(8,453)		7,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025		2,914,608	573.86	339,260			317,794		512,744			(22,741)		19,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025		1,355,421	578.79	168,208			161,045		230,169			(8,032)		9,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025		114,324	578.7	14,085			13,580		19,838			(560)		792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025		221,833	588.13	27,352			26,413		35,528			(1,046)		1,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024		3,593,944	599.68	344,659			128,300		305,060			(85,457)		15,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023		485,482	613.67	36,314			2,045		10,498			(9,004)		823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	04/30/2024		3,279,665	579.31	324,639			135,622		394,529			(80,307)		14,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024		446,728	568.67	45,968			21,565		63,907			(11,382)		2,165		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025		1,284,965	583.81		155,738		126,094		197,170			(30,122)		8,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025		1,064,739	573.47		135,115		112,287		179,217			(23,258)		6,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025		74,042	573.93		9,907		8,328		12,628			(1,611)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025		1,104,661	560.71		136,757		116,253		215,641			(20,953)		7,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025		1,793,268	563		202,529		172,540		339,032			(30,184)		11,705		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/06/2021	08/08/2023		449,561	268.33	18,792			981		32,406			(4,647)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2023		2,819,413	616.69	201,588			10,522		50,930			(49,846)		4,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023		143,215	615.85	10,827			699		3,027			(2,685)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023		2,290,918	621.96	170,215			12,626		40,604			(42,204)		4,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024		3,097,069	570.3	303,822			139,808		433,736			(75,331)		14,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024		207,777	562.11	21,546			10,164		32,074			(5,350)		1,007		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024		587,248	562.51	60,663			28,616		90,303			(15,062)		2,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		1,166,990	562.87	118,683			63,656		187,985			(29,387)		6,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025		957,375	577.13	104,737			92,940		164,783			(12,162)		6,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025		1,676,255	579.37	185,394			171,915		281,790			(14,164)		11,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025		1,329,018	579.97	144,730			135,348		222,458			(9,927)		9,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		96,215	573.17	9,862			5,371		13,860			(2,442)		502		0001
Purchased Call/Citi Grandmaster Index/CGM0408$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	06/25/2024		287,702	326.81	6,699			3,387		5,391			(1,698)		1,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024		2,373,460	582.17	241,144			134,153		313,039			(59,790)		12,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		2,374,585	569.61	236,271			110,996		338,008			(58,582)		11,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		3,803	576.48	416			240		540			(103)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		801,491	563.18	88,645			51,801		132,394			(21,949)		4,334		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024		3,927,555	595.51	370,368			145,502		366,599			(91,831)		17,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024		571,832	542.71	69,478			44,849		119,535			(17,250)		3,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/24/2025		1,074,982	568.49	117,455			102,133		198,509			(15,703)		7,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024		2,017,174	573.22	199,095			85,209		265,131			(49,163)		9,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025		782,527	576.3	93,042			84,479		136,019			(8,898)		5,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025		1,264,899	576.79	148,499			136,005		219,324			(13,037)		8,537		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/09/2021	09/08/2023		1,764,549	267.01	73,192			6,966		135,992			(18,175)		3,864		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/14/2021	10/13/2023		1,519,662	265.81	61,668			8,856		124,045			(15,334)		4,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/26/2021	11/27/2023		169,445	264.35	7,015			1,438		14,806			(1,737)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177S$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		2,219,703	575.92	232,625			128,917		312,953			(57,599)		11,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/14/2024		3,156,134	586.19	324,827			182,762		399,342			(80,242)		16,746		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025		2,214,703	579.25		245,168		229,676		374,243			(16,411)		15,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024		22,599	553.87	2,612			1,545		4,089			(646)		123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024		1,477,016	567.63	162,472			97,035		234,639			(40,339)		8,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024		925,850	570.65	103,510			62,078		142,538			(25,630)		5,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		198,738	574.28	22,159			13,344		29,519			(5,487)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/17/2024		3,943,452	561.33	442,850			270,103		679,093			(109,518)		21,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		85,566	555.67	10,071			6,175		15,531			(2,494)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		253,438	556.34	29,627			18,166		45,748			(7,336)		1,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024		3,521,441	572.75	339,467			155,278		477,666			(83,825)		16,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2023		1,348,211	619.48	96,667			6,905		26,107			(23,903)		2,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025		1,782,314	579.31		207,105		197,951		303,022			(10,227)		12,279		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024		1,941,451	559.88	223,849			135,853		336,549			(55,578)		10,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024		109,801	551.84	12,968			7,962		20,716			(3,215)		608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024		5,373,771	548.67	623,357			386,173		1,055,970			(154,136)		29,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024		101,842	544.99	12,252			7,596		20,610			(3,025)		567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024		1,119,998	542.88	133,280			83,003		232,131			(33,001)		6,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		548,706	558.91	62,991			38,384		96,364			(15,597)		3,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		770,312	585.62	80,575			45,427		97,915			(19,951)		4,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		3,500,732	585.83	370,377			209,322		443,957			(91,708)		18,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2023		377,762	596.82	28,521			196		12,338			(7,072)		242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		1,563,359	581.52	165,560			94,508		209,400			(40,994)		8,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025		1,697,882	582.3		202,388		191,221		276,743			(11,938)		11,638		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z9E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025		156,190	579.82		18,899		17,887		26,706			(1,084)		1,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B98	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024		4,946,003	562.3	525,760			311,267		833,804			(129,826)		26,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C9Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023		611,517	629.72	39,071			3,305		8,496			(9,780)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024		1,127,089	543.88	128,826			80,672		232,393			(31,986)		6,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E96	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023		2,631,107	610.73	178,263			19,251		88,284			(45,642)		6,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024		772,855	539.11	90,733			57,128		166,396			(22,405)		4,338		0001
Purchased Call/Citi Grandmaster Index/CGM0403SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/20/2023		6,088,479	327.21	164,004			38,848		87,273			(40,769)		20,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024		309,631	567.37	31,892			16,892		47,136			(7,918)		1,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025		1,958,825	571.14		221,739		190,237		343,268			(32,242)		12,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		241,039	573.44	24,731			13,403		34,484			(6,123)		1,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C90	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		93,731	562.22	10,667			6,438		15,861			(2,641)		515		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		338,465	563.12	38,179			23,043		56,832			(9,453)		1,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/11/2023		1,623,136	620.59	115,570			6,553		25,303			(28,785)		2,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	09/13/2024		1,013,686	558.86	110,830	7,311		72,642		177,243			(29,473)		5,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024		1,610,921	558.58	185,578			113,182		283,931			(45,887)		8,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		462,635	561.28	51,121			29,914		77,959			(12,675)		2,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024		310,365	560.45	33,488			19,732		52,936			(8,326)		1,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/13/2024		774,276	552.27	81,798			39,119		134,924			(20,291)		3,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024		1,600,417	574.5	172,685			103,753		238,365			(42,641)		8,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025		1,764,416	581.06		200,614		182,151		288,879			(19,184)		11,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025		79,652	572.83		9,702		8,885		14,222			(852)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024		77,593	582.16	8,465			4,791		10,232			(2,099)		413		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		68,913	566.75	7,525			4,387		10,964			(1,863)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		72,008	558.12	8,209			4,804		12,468			(2,035)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		106,012	560.4	12,340			7,458		18,219			(3,060)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025		1,104,238	579.37	121,908			113,021		189,812			(9,339)		7,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025		2,803,670	584.22	329,712			315,575		455,145			(15,852)		19,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/24/2023		749,647	625.33	53,749			3,987		11,455			(13,328)		1,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024		658,801	568.51	66,341			30,486		93,680			(16,426)		3,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		422,396	548.53	50,392			31,069		82,322			(12,512)		2,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023		1,491,484	625.65	110,668			8,829		23,706			(27,402)		2,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/29/2023		3,190,230	599.29	232,530			28,865		160,910			(57,892)		7,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025		1,095,952	584.23	122,856			112,717		179,185			(10,588)		7,413		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2025		870,680	572.7		102,479		95,995		157,956			(6,869)		5,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/25/2022	03/22/2024		2,798,999	284.24	108,861			39,804		82,722			(27,041)		11,947		0001
Purchased Call/Citi Grandmaster Index/CGM0406$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	05/02/2024		7,336,914	331.49	183,209			77,061		86,643			(45,445)		33,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2023	06/06/2025		4,250,208	597.4		497,274		481,585		613,985			(16,326)		29,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2024		104,801	552.87	12,670			7,769		19,462			(3,137)		581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/19/2022	08/20/2024		1,594,391	286.73	58,992			33,710		47,707			(14,587)		8,521		0001
Purchased Call/Citi Grandmaster Index/CGM0406$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/24/2024		56,181	332.77	1,288			528		579			(320)		254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/11/2025		2,903,154	598.51		343,733		335,246		416,460			(9,848)		20,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/09/2025		1,209,563	598.51		142,970		139,431		173,245			(4,107)		8,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/10/2025		4,379,230	598.51		518,063		505,254		627,719			(14,862)		30,560		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2022	06/22/2027		318,524	2925.69	14,779			11,765		12,972			(1,465)		3,178		0001
Purchased Call/Citi Grandmaster Index/CGM0406$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2022	05/09/2024		5,963,359	329.57	149,489			64,342		84,644			(37,085)		27,655		0001
Purchased Call/Citi Grandmaster Index/CGM0407$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024		3,470,106	331.24	83,268			37,827		43,298			(20,802)		16,473		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025		218,382	592.53		27,276		26,602		33,770			(781)		1,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025		2,901,317	605.17		358,893		353,440		387,395			(7,385)		20,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/31/2022	08/28/2024		1,984,627	290.92	73,041			42,514		46,462			(18,058)		10,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024		526,906	565.55	51,373			22,057		76,179			(12,720)		2,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025		2,092,578	583.82		239,182		215,526		332,421			(23,918)		14,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024		1,394,682	564.73	135,424			58,331		203,862			(33,532)		6,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024		174,707	543.23	22,834			15,401		36,540			(5,669)		1,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025		1,498,471	574.97		174,572		162,120		260,241			(12,657)		10,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025		230,148	572.51		27,641		25,935		41,747			(1,739)		1,576		0001
Purchased Call/Citi Grandmaster Index/CGM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	07/21/2023		1,254,231	327.52	32,875			937		7,720			(8,450)		1,504		0001
Purchased Call/AI Powered US Equity Index/AIP100LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2023	05/02/2024		9,818,640	2309.04		243,024		205,036		390,833			(38,535)		45,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023		409,586	598.9	30,555			548		12,861			(7,586)		401		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		323,867	598.48	24,646			680		11,003			(6,119)		388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/31/2023		3,695,415	609.36	262,374			10,827		85,245			(64,965)		5,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/05/2024		85,188	553.87	9,865			5,846		15,437			(2,433)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/16/2025		2,012,068	577.19	238,229			214,047		337,615			(25,025)		13,487		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/16/2022	07/29/2024		2,964,630	287.13	105,522			57,378		84,627			(26,271)		15,420		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/16/2022	03/15/2024		904,085	284.08	34,174			12,142		26,765			(8,492)		3,808		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/28/2022	03/25/2024		2,644,504	285.54	95,991			35,447		71,665			(23,855)		11,351		0001
Purchased Call/Citi Grandmaster Index/CGM0406$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2022	04/12/2024		4,248,015	333.53	110,655			43,507		39,585			(27,455)		18,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/29/2024		193,855	565.67	21,402			12,477		31,141			(5,299)		1,047		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/23/2022	08/19/2024		1,908,225	286.73	81,791			47,074		57,040			(20,467)		10,186		0001
Purchased Call/AI Powered US Equity Index/AIP100F$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/06/2023	01/06/2025		1,565,211	2355.34	51,693			39,505		55,716			(12,278)		9,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2023	04/25/2025		1,027,873	581.56	115,327			105,624		171,934			(10,125)		6,937		0001

SCHEDULE DB - PART A - SECTION 1

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

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025		268,099	576.74		32,386		29,765		46,552			(2,658)		1,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025		469,394	577.62		58,815		56,307		82,257			(2,812)		3,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025		3,834,251	589.56		466,628		450,582		591,238			(17,874)		26,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025		1,658,600	594.13		193,559		187,186		247,161			(6,620)		11,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025		65,026	600.8		8,401		8,286		9,321			(160)		456		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/07/2021	05/08/2026		201,311	3218.1	10,770			6,156		1,536			(1,067)		1,702		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/20/2021	08/21/2026		254,212	3259.99	13,626			8,573		1,875			(1,350)		2,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		71,571	570.69	8,259			4,974		10,983			(2,045)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		282,625	561.2	32,474			19,600		48,244			(8,041)		1,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		113,263	557.9	13,127			7,999		20,060			(3,250)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/01/2023		1,088,511	627.28	63,801			5,573		17,042			(16,188)		2,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024		105,686	544.99	12,703			7,870		21,374			(3,141)		588		0001

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Purchased Call/AI Powered Multi-Asset Index/AIM0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	03/08/2022	03/08/2027		406,383	3129.58	20,482			15,114		7,158			(2,030)		3,903		0001
Purchased Call/Citi Grandmaster Index/CGM0407SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2022	05/31/2024		8,492,710	330.61	208,693			96,397		113,332			(51,869)		40,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/31/2023		339,512	624.56	25,667			2,151		5,883			(6,364)		700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/23/2024		483,595	540.44	60,691			37,567		101,194			(15,027)		2,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023		2,154,995	603.99	155,116			20,783		99,726			(38,519)		5,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2022	09/06/2024		224,435	557.66	25,271			15,010		39,437			(6,257)		1,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2022	09/06/2024		4,464,785	565.62	489,340			291,050		725,024			(121,330)		24,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/16/2024		809,389	557.57	94,132			57,360		143,750			(23,308)		4,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2024		308,695	557.9	35,562			21,805		55,007			(8,805)		1,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/23/2024		748,032	546.31	88,717			54,914		149,633			(21,967)		4,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2022	09/27/2024		3,070,299	549.42	350,935			218,852		600,238			(87,013)		17,140		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025		5,215,333	608.9		628,448		619,815		678,838			(12,003)		36,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024		137,191	544.99	16,477			10,199		27,726			(4,080)		762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024		145,055	541.25	17,537			10,922		30,439			(4,342)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023		18,343	611.35	1,387			132		571			(345)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024		167,699	538.13	19,872			12,502		36,346			(4,914)		940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/15/2023		881,183	614.4	50,351			5,405		26,209			(12,836)		2,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023		2,588,688	599.67	193,893			26,707		134,969			(48,009)		6,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023		3,086,468	610.02	226,547			33,343		127,826			(56,094)		8,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025		207,296	575.59		24,793		22,548		36,251			(2,272)		1,398		0001
Purchased Call/Citi Grandmaster Index/CGM040O$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/06/2023		824,927	326.64	21,200			146		4,569			(5,272)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025		458,677	579.12		58,665		49,317		75,129			(9,537)		2,972		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024		91,666	546.19	11,972			8,112		18,714			(2,956)		534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		295,317	555.16	34,936			21,422		53,828			(8,650)		1,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024		439,021	570.86	43,244			19,813		60,800			(10,664)		2,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2021	08/25/2023		2,845,546	629.05	204,023			15,508		37,021			(50,810)		5,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024		383,661	540.24	45,502			28,494		81,324			(11,298)		2,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024		4,465,013	541.76	509,905			320,792		941,787			(126,083)		25,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023		447,135	611.49	34,474			5,209		17,960			(8,548)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023		100,171	614.39	7,763			1,189		3,739			(1,927)		277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		146,302	561.62	16,108			9,426		24,581			(3,994)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024		1,980,099	571.68	218,565			131,617		302,017			(54,347)		10,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		2,725,172	564.99	301,677			182,082		450,224			(74,697)		14,977		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		340,323	552.91	41,383			25,217		62,809			(10,247)		1,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024		1,024,713	560.45	118,764			72,660		177,490			(29,407)		5,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024		2,182,580	558.81	217,167			95,756		343,370			(53,845)		10,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024		788,270	572	76,541			35,173		108,158			(18,952)		3,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		1,241,195	557.75	129,581			61,493		202,429			(32,085)		6,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		827,997	556.57	87,519			41,533		136,530			(21,670)		4,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		2,470,653	568.06	264,113			157,089		392,613			(65,485)		13,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024		599,232	567.97	65,736			39,260		94,906			(16,321)		3,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024		1,962,355	561.33	220,373			134,521		338,220			(54,417)		10,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025		84,836	572.83		9,977		9,250		15,314			(763)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		1,338,127	575.64	137,827			75,662		188,062			(34,220)		6,995		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		314,257	574.56	33,500			18,478		44,748			(8,295)		1,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024		2,733,650	578.43	280,746			155,200		375,704			(69,325)		14,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2023	08/12/2024		3,203,997	583.67	332,453	4,899		190,614		414,854			(83,185)		16,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		3,275,243	585.04	344,883			194,440		418,756			(85,395)		17,399		0001
Purchased Call/Citi Grandmaster Index/CGM0407$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024		2,030,917	330.73	43,101			20,383		27,049			(10,730)		9,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025		2,000,265	608.9		240,632		237,317		259,922			(4,609)		14,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025		242,338	600.8		31,286		30,856		34,710			(598)		1,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025		5,237,835	611.18		665,205		665,205		668,013					37,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023		300,759	614.7	23,399			3,761		11,503			(5,802)		855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023		3,800,093	612.49	293,367			47,551		155,172			(72,739)		10,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023		853,709	621.93	63,857			10,877		28,086			(15,833)		2,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL77OXOHC3ZE78	08/26/2022	08/27/2024		1,502,804	290.92	55,453			32,221		35,138			(13,712)		8,099		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0408$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/20/2024		106,116	325.8	2,723			1,339		2,138			(681)		524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/21/2022	09/06/2024		1,034,939	290.35	38,153			23,045		25,376			(9,595)		5,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/01/2023		2,559,063	630.37	182,205			15,625		35,046			(45,301)		5,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/07/2023		2,957,259	627.55	211,279			19,739		49,830			(52,396)		6,429		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/08/2023	03/08/2028		315,167	2848.29		15,002		14,073		18,071			(936)		3,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2023	06/26/2025		2,265,667	602.36		271,427		270,310		316,679			(1,485)		15,988		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/27/2021	12/27/2023		1,812,893	268.48	79,482			19,633		130,130			(19,798)		6,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2021	10/12/2023		911,123	599.11	66,330			9,385		48,999			(16,446)		2,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/26/2023		3,282,301	615.82	252,409			40,566		122,028			(62,584)		9,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	10/01/2024		94,437	533.64	11,691			7,355		21,151			(2,891)		530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/27/2023		2,333,149	620.55	174,520			28,405		76,944			(43,331)		6,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/01/2023		332,523	626.63	24,839			2,127		5,347			(6,167)		691		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2023	06/30/2025		1,778,762	615.86		217,009		217,009		218,073					12,586		0001
Purchased Call/Citi Grandmaster Index/CGM0407$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/12/2024		1,609,778	328.74	34,718			16,594		25,548			(8,632)		7,859		0001
Purchased Call/Citi Grandmaster Index/CGM0408$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2022	06/27/2024		5,589,644	326.71	131,464			65,880		105,609			(32,832)		27,872		0001
Purchased Call/Citi Grandmaster Index/CGM0408$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2022	06/28/2024		5,291,261	326.35	126,593			63,710		103,846			(31,644)		26,420		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$$9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/16/2022	09/13/2024		2,899,871	291.3	100,686			61,595		67,646			(25,219)		15,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	04/01/2022	03/28/2024		2,606,979	284	101,226			37,931		78,897			(25,201)		11,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/19/2024		218,460	579.19	23,681			13,518		29,933			(5,864)		1,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2024		113,918	574.11	12,394			7,107		16,601			(3,069)		610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024		884,812	574.01	94,144			54,110		129,577			(23,311)		4,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		182,720	559.2	21,196			12,863		31,857			(5,263)		1,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2024		130,873	538.52	16,241			10,115		28,031			(4,021)		731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/09/2025		2,614,854	593.97	321,889			313,919		388,452			(9,247)		18,235		0001
Purchased Call/Citi Grandmaster Index/CGM040A$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2022	10/18/2024		4,019,664	321.94	96,792			63,585		112,601			(24,157)		22,952		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025		5,211,040	581.78		602,917		578,900		869,795			(24,777)		36,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025		2,899,131	605.43		343,837		336,752		389,060			(7,536)		20,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025		3,433,071	607.21		409,565		404,509		455,222			(5,603)		24,125		0001
Purchased Call/Citi Grandmaster Index/CGM040A$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	10/01/2024		1,224,344	321.62	33,385			21,061		34,803			(8,300)		6,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025		1,602,918	589.56		195,235		188,531		247,346			(7,468)		11,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025		104,491	596.33		13,197		13,143		15,769			(72)		737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025		69,605	607.67		9,111		9,111		9,147					493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024		3,292,269	552.92	371,368			234,843		625,195			(91,953)		18,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	04/04/2022	04/01/2024		1,230,791	284.53	45,283			17,146		36,121			(11,244)		5,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025		1,400,098	580.99		167,592		158,614		231,676			(9,616)		9,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024		1,164,761	560.79	134,646			82,376		201,168			(33,339)		6,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024		1,557,122	541.22	182,806			114,474		327,630			(45,388)		8,693		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2022	11/07/2024		4,745,348	322.68	113,943			77,485		127,837			(28,252)		27,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2023	05/02/2025		1,328,728	568.44		150,811		139,578		244,164			(11,792)		9,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ZS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/19/2025		1,385,389	586.45		157,519		149,069		219,558			(9,050)		9,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/05/2024		2,821,191	554.51	340,800			230,789		531,349			(84,269)		16,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/05/2024		65,901	550.79	8,244			5,583		12,984			(2,039)		383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/17/2021	12/15/2023		1,317,256	269.19	53,666			12,401		91,036			(13,391)		4,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/16/2024		2,194,187	562.1	216,786			95,160		331,933			(53,677)		10,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/30/2025		946,807	579.44		111,250		102,093		160,759			(9,562)		6,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/04/2024		1,796,876	554.51	216,703			146,655		338,188			(53,657)		10,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/03/2024		61,114	565.43	7,566			5,415		10,613			(1,871)		365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2022	09/20/2024		2,321,371	559.75	260,856			160,009		407,293			(64,614)		12,859		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024		558,173	545.98	66,478			41,184		112,019			(16,438)		3,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024		168,779	545.73	20,000			12,473		33,962			(4,959)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS81715F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025		1,345,016	599.15		168,665		167,740		192,343			(1,611)		9,485		0001
Purchased Call/Citi Grandmaster Index/CGM040ASX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2022	10/25/2024		3,788,688	322.8	92,228			62,618		100,669			(23,436)		21,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024		134,459	562.1	13,594			5,837		20,131			(3,366)		624		0001
Purchased Call/Citi Grandmaster Index/CGM040ASR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2022	10/15/2024		624,505	321.74	14,558			9,478		17,699			(3,624)		3,555		0001
Purchased Call/Citi Grandmaster Index/CGM040552	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/15/2024		2,910,052	323.44	83,792			26,561		64,106			(20,856)		11,550		0001
Purchased Call/Citi Grandmaster Index/CGM040BSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/15/2024		4,835,509	324.75	113,879			78,824		114,812			(28,260)		28,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024		618,121	539.64	73,618			47,160		133,195			(18,228)		3,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023		182,501	593.32	13,578			112		7,094			(3,371)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025		92,332	575.25	11,080			10,060		16,175			(1,060)		622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025		3,582,314	575.81	400,503			364,793		617,770			(36,160)		24,177		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024		384,920	564.7	46,806			32,127		66,441			(11,590)		2,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024		581,866	563.26	70,057			48,605		102,534			(17,394)		3,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024		154,333	556.46	20,079			13,975		28,721			(4,972)		909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024		197,974	566.32	24,212			17,085		34,046			(5,995)		1,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024		687,510	564.23	82,982			58,703		121,099			(20,575)		4,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025		3,974,067	608.34	479,670			478,354		524,076			(1,969)		28,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025		861,228	611.16	104,898			104,898		114,102			(144)		6,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024		43,206	535.73	5,353			3,352		9,470			(1,329)		241		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	07/28/2023		1,786,216	327.48	48,542			1,855		12,956			(12,367)		2,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024		95,120	536.93	11,681			7,573		21,030			(2,888)		541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		1,605,608	543.81	194,439			126,425		334,127			(48,144)		9,158		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024		1,365,921	567	161,179			112,182		233,608			(39,909)		8,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024		1,338,206	572.18	155,500			111,224		219,740			(38,503)		7,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025		3,458,742	578.79	428,884			410,596		586,955			(20,507)		23,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025		1,834,650	586.5	210,434			202,888		292,887			(8,371)		12,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024		747,635	576.25	76,333			32,146		93,498			(18,901)		3,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024		3,180,258	558.62	312,937			135,534		497,821			(77,698)		14,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		464,856	567.73	47,694			22,310		67,213			(11,809)		2,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		315,763	567.33	32,524			15,213		45,838			(8,053)		1,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024		269,022	562.24	32,713			22,696		47,798			(8,122)		1,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024		50,921	563.2	6,233			4,341		8,989			(1,541)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024		1,702,089	568.69	204,251			146,094		282,077			(50,574)		10,168		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025		5,498,184	604.27		688,373		678,891		742,524			(13,184)		38,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025		2,101,861	580.99		251,383		237,897		347,562			(14,443)		14,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024		87,061	558.39	10,952			7,503		15,845			(2,719)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024		296,138	565.89	35,625			24,468		50,659			(8,809)		1,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024		144,564	561.31	18,417			12,956		25,839			(4,567)		855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024		2,460,578	568.35	286,655			205,735		412,651			(71,006)		14,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025		1,105,086	588.13		136,147		131,465		176,858			(5,215)		7,668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025		293,377	599.15		36,760		36,558		43,160			(352)		2,067		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/18/2022	04/12/2024		753,843	288.45	29,565			11,637		17,048			(7,345)		3,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/03/2022	04/29/2024		4,617,499	289.78	175,564			73,342		97,583			(43,653)		21,070		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/25/2022	03/26/2024		781,811	285.54	30,100			11,122		21,217			(7,443)		3,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/11/2022	04/08/2024		2,225,228	287.23	86,443			33,566		54,630			(21,458)		9,797		0001

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

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Purchased Call/Citi Grandmaster Index/CGM0409SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2022	08/23/2024		2,921,176	327.66	63,831			37,279		53,672			(16,040)		15,668		0001
Purchased Call/Citi Grandmaster Index/CGM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2021	07/14/2023		579,054	326.5	14,850			269		4,270			(3,729)		567		0001
Purchased Call/Citi Grandmaster Index/CGM0400SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/12/2023		600,632	327.34	15,597			237		3,262			(3,883)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2024		421,641	564.89	50,766			36,420		74,149			(12,570)		2,526		0001
Purchased Call/Citi Grandmaster Index/CGM0409SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	08/30/2024		6,013,911	325.51	135,358			81,178		129,798			(34,334)		32,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/21/2024		3,863,390	559.45	373,590			166,781		607,836			(92,377)		18,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/20/2024		1,558,162	557.61	153,635			68,470		249,280			(38,041)		7,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/11/2024		662,666	562.9	79,586			57,752		119,345			(19,652)		3,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/11/2024		230,930	563.58	27,550			19,992		41,367			(6,803)		1,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/23/2024		542,832	554.91	65,845			49,067		106,122			(16,304)		3,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/23/2024		923,984	574.47	99,605			57,328		134,487			(24,697)		4,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/26/2024		123,869	567.27	13,725			7,967		19,489			(3,398)		667		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/03/2024		2,933,768	559.55	320,367			189,488		505,996			(79,217)		15,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	08/30/2024		1,125,088	559.55	122,522			72,191		193,388			(30,462)		6,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2022	09/06/2024		210,427	564.6	23,294			13,855		34,478			(5,776)		1,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/09/2024		276,682	572.03	30,546			18,319		42,067			(7,563)		1,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/12/2024		263,136	573.93	29,445			17,732		39,210			(7,291)		1,445		0001
Purchased Call/Citi Grandmaster Index/CGM0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/14/2023		342,363	326.89	8,795			158		2,261			(2,192)		335		0001
Purchased Call/Citi Grandmaster Index/CGM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	07/28/2023		720,510	328.18	18,114			676		4,453			(4,513)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2022	09/27/2024		273,698	547.05	32,023			19,970		54,512			(7,940)		1,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/30/2024		2,984,509	539.11	349,784			219,878		641,735			(86,609)		16,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023		485,951	600.36	35,912			298		13,191			(8,929)		336		0001
Purchased Call/Citi Grandmaster Index/CGM040B$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2022	11/13/2024		2,832,687	324.42	68,979			47,535		68,446			(17,126)		16,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0006$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	09/20/2022	09/18/2024		1,138,028	290.64	41,558			25,398		27,812			(10,281)		6,290		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024		1,863,206	541.97	216,877			138,932		394,575			(53,700)		10,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024		93,857	539.08	11,047			7,092		20,363			(2,735)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024		2,729,095	546.81	324,489			211,720		555,193			(80,456)		15,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024		1,770,602	567.87	169,801			76,926		253,249			(42,159)		8,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024		886,597	572.75	85,557			39,199		120,406			(21,098)		4,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023		1,464,983	625.65	108,409			8,235		22,274			(26,953)		2,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023		3,233,941	626.6	207,441			17,899		52,163			(52,109)		6,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024		782,283	569.5	84,956			49,412		120,848			(20,978)		4,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025		368,680	581.12		44,426		41,975		62,123			(2,620)		2,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024		406,326	562.3	43,152			25,523		68,439			(10,670)		2,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		518,320	564.26	57,534			34,220		85,180			(14,265)		2,826		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025		123,761	577.62		15,532		14,872		21,716			(741)		856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025		62,192	586.17		7,805		7,537		10,108			(299)		432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		84,815	550.41	9,940			6,129		16,284			(2,468)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025		88,666	590.55		11,261		10,983		13,919			(323)		619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024		94,376	537.52	11,476			7,352		20,657			(2,842)		534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2021	07/12/2023		4,119,461	606.1	291,874			4,413		84,457			(72,419)		3,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024		4,537,788	566.11	453,325			199,612		655,426			(112,246)		21,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024		1,160,956	571.68	129,715			77,890		177,247			(32,106)		6,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		352,724	558.04	41,798			25,228		61,842			(10,349)		1,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023		214,536	612.27	14,494			1,398		6,483			(3,652)		470		0001
Purchased Call/Citi Grandmaster Index/CGM040BSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2022	11/29/2024		3,407,400	325.5	75,754	1,871		55,678		77,470			(19,397)		20,296		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		94,196	552.71	10,362			4,917		16,091			(2,566)		459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		322,576	563.92	35,935			21,373		53,169			(8,910)		1,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024		3,801,872	539.79	438,356			281,800		822,156			(108,688)		21,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024		1,810,228	540.55	214,693			139,300		389,974			(53,014)		10,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024		443,094	536.93	54,368			35,223		97,902			(13,462)		2,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		57,726	542.49	7,077			4,602		12,132			(1,752)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024		3,213,530	547.35	390,444			256,716		648,552			(96,676)		18,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024		1,593,412	548.67	184,995			114,702		313,336			(45,681)		8,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023		1,005,153	617.84	68,847			6,606		24,910			(17,244)		2,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024		303,884	541.55	35,554			22,264		63,780			(8,828)		1,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024		73,469	540.57	8,684			5,438		15,534			(2,156)		410		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024		699,148	542.36	82,425			52,170		145,853			(20,471)		3,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024		2,110,503	550.45	227,090			108,405		373,804			(56,229)		10,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023		271,995	610.25	18,229			2,078		9,188			(4,998)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024		157,127	549.55	18,337			11,596		30,646			(4,540)		884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023		325,019	610.42	24,149			2,535		11,009			(6,004)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025		2,684,233	582.69	308,418			292,765		442,112			(16,033)		18,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025		1,247,109	593.97	153,644			149,845		185,403			(4,408)		8,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025		895,527	602.81	113,553			111,989		126,155			(2,175)		6,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024		722,440	562.9	86,693			62,876		130,014			(21,436)		4,349		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/08/2027		84,403	3150.24	4,245			3,068		1,319			(421)		802		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	05/10/2024		2,896,108	329.7	73,628			31,819		40,688			(18,267)		13,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0005$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	09/07/2022	09/06/2024		2,186,589	289.8	81,388			49,321		55,453			(20,526)		11,922		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025		3,899,541	579.98		449,617		427,383		658,847			(22,789)		26,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/30/2025		2,130,771	584.63		247,809		237,611		346,242			(10,509)		14,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024		3,635,184	560.95	403,869	13,965		307,580		662,043			(103,090)		22,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024		62,974	554.33	7,695			5,658		12,292			(1,900)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		200,397	553.8	24,088			17,899		39,506			(5,981)		1,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023		4,067,743	618.96	235,265			22,937		96,880			(59,953)		8,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		875,396	547.52	93,667			45,152		160,085			(23,256)		4,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023		1,943,883	594.92	140,348			17,423		110,049			(34,846)		4,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		123,140	545.98	13,385			6,452		22,822			(3,323)		603		0001
Purchased Call/Citi Grandmaster Index/CGM0409$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2022	09/09/2024		3,599,945	325.58	78,752			47,697		78,026			(19,739)		19,695		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0009$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL77OXOHC3ZE78	10/11/2022	10/03/2024		3,075,141	292.71	123,338			78,946		67,442			(30,946)		17,280		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025		2,089,827	601.71		261,646		259,842		290,361			(2,871)		14,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025		4,279,516	599.15		535,795		532,847		611,055			(5,131)		30,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025		737,428	592.53		91,957		89,680		113,865			(2,642)		5,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023		1,220,270	614	83,211			8,766		36,718			(20,820)		2,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/20/2023		6,130,301	603.02	439,166			48,869		268,917			(108,901)		14,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023		563,331	599.05	41,912			4,721		27,565			(10,392)		1,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/29/2023		195,487	598.21	14,357			1,784		10,120			(3,577)		488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023		1,764,098	629.69	126,200			10,756		24,919			(31,297)		3,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024		155,942	542.6	18,916			11,754		32,326			(4,684)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024		426,388	549.57	46,263			22,084		76,111			(11,455)		2,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023		886,669	613.74	62,303			6,541		27,094			(15,497)		2,036		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		1,220,169	549.34	128,118			61,758		219,602			(31,810)		5,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/19/2022	10/11/2024		2,932,554	295.38	108,275			69,963		54,995			(26,960)		16,621		0001
Purchased Call/S&P 500 INDEX/SPX2500S8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	02/14/2023	02/13/2024		1,796,825	251		102,245		64,115		141,678			(38,201)		7,101		0001
Purchased Call/S&P 500 INDEX/SPX621JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2020	11/21/2024		1,611,000	4569.3	82,483			28,796		179,228			(10,212)		9,521		0001
Purchased Call/S&P 500 INDEX/SPX161Y$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2022	10/17/2023		2,317,758	242	125,136			37,334		231,281			(62,224)		6,333		0001
Purchased Call/S&P 500 INDEX/SPX2501$K	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	03/09/2023	03/08/2024		5,771,000	100		67,521		46,947		170,490			(20,904)		23,976		0001
Purchased Call/S&P 500 INDEX/SPX8214$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023		2,039,000	3693.23	42,411			9,778		80,493			(21,089)		4,891		0001
Purchased Call/S&P 500 INDEX/SPX8217$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	10/25/2023		1,639,000	3859.11	18,357			5,866		32,862			(9,103)		4,640		0001
Purchased Call/S&P 500 INDEX/SPX161Y$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		1,758,000	256.35	40,258			13,196		78,973			(20,019)		5,019		0001
Purchased Call/S&P 500 INDEX/SPX621Y$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,501,000	4416.36	162,108			12,298		39,913			(40,249)		2,940		0001
Purchased Call/S&P 500 INDEX/SPX821V$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		525,182	4381.89		90,427		29,274		29,274	1,807				2,597		0001
Purchased Call/S&P 500 INDEX/SPXA052$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024		600,182	4123.34	86,966			85,163		85,163	35,503				2,779		0001
Purchased Call/S&P 500 INDEX/SPX8218$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2022	10/25/2024		1,621,529	4767	108,813			72,542		118,649			(27,166)		9,327		0001
Purchased Call/S&P 500 INDEX/SPX8210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		2,265,000	4198.05		84,485		75,123		101,955			(9,953)		10,637		0001
Purchased Call/S&P 500 INDEX/SPXA055$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023		15,667,000	4130.29	354,074			26,556		592,454			(176,064)		21,696		0001
Purchased Call/S&P 500 INDEX/SPX161Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023		1,776,000	245.99	94,483			35,659		151,422			(46,853)		5,460		0001
Purchased Call/S&P 500 INDEX/SPX8217$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/13/2023		1,529,622	3677	51,825			15,226		95,222			(26,202)		4,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023		1,271,154	607.75	92,667			13,293		55,091			(23,008)		3,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023		420,197	603.68	32,061			4,599		20,112			(7,960)		1,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023		4,566,161	615.05	347,485			52,982		167,669			(86,157)		12,647		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	10/20/2023		1,901,269	618.54	139,800			21,605		63,602			(35,043)		5,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024		1,837,592	540.59	218,490			139,857		392,001			(53,952)		10,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		3,563,775	549.99	389,877			186,649		634,866			(96,536)		17,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023		3,082,770	592	236,013			29,364		186,416			(58,818)		7,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023		268,975	597.49	20,200			2,511		14,183			(5,022)		672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		233,281	550.75	25,171			12,309		41,307			(6,241)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023		622,638	616.57	48,192			7,855		22,808			(11,982)		1,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023		554,955	617.5	42,954			7,416		20,563			(10,679)		1,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		293,394	552.41	31,100			15,208		51,191			(7,711)		1,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024		527,184	559.45	55,882			27,672		85,497			(13,799)		2,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/21/2023		880,319	599.35	62,146			7,137		42,749			(15,710)		2,099		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	10/06/2023		625,288	602.62	41,871			6,082		29,996			(11,279)		1,620		0001
Purchased Call/S&P 500 INDEX/SPX8217$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/18/2024		1,514,790	.4392	121,319			79,485		206,473			(30,122)		8,649		0001
Purchased Call/S&P 500 INDEX/SPX621Y$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,494,000	.4470	151,043			11,458		27,703			(37,502)		2,926		0001
Purchased Call/S&P 500 INDEX/SPX621Y$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2023		1,848,000	5030.58	87,595			7,340		48			(21,719)		3,808		0001
Purchased Call/S&P 500 INDEX/SPX7211$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024		1,791,835	.5137	70,503			24,792		9,050			(17,481)		7,518		0001
Purchased Call/S&P 500 INDEX/SPX2500$X	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2024		1,664,775	250		91,524		59,911		140,068			(32,021)		6,693		0001
Purchased Call/S&P 500 INDEX/SPX8156$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024		3,202,000	4328.82	148,893			147,666		163,535			(1,627)		15,944		0001
Purchased Call/S&P 500 INDEX/SPX821N$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/29/2023	03/27/2024		2,366,200	.3977	80,301			59,893		107,861			(20,517)		10,194		0001
Purchased Call/S&P 500 INDEX/SPX8210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023		2,026,000	4072.43	52,879			3,955		90,552			(26,222)		2,806		0001
Purchased Call/S&P 500 INDEX/SPXA05HS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024		2,613,000	4117.86		74,732		45,704		98,048			(29,074)		10,212		0001
Purchased Call/S&P 500 INDEX/SPX821N$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024		716,000	13062.6		16,038		12,395		25,356			(3,735)		3,136		0001
Purchased Call/S&P 500 INDEX/SPX8218$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023		1,678,000	3905.88	31,211			10,807		81,124			(15,477)		4,929		0001
Purchased Call/S&P 500 INDEX/SPX8219$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023		3,338,000	100	30,710			12,098		106,422			(15,229)		10,483		0001
Purchased Call/S&P 500 INDEX/SPX821A$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		1,631,000	4227.43	30,174			12,237		16,447			(15,004)		5,175		0001
Purchased Call/Nasdaq-100 Index/NDX0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029		96,648	12567.2		486,797		46,243		46,243	16,930				1,157		0001
Purchased Call/S&P 500 INDEX/SPXA050$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024		3,278,000	4105.02		59,987		46,474		76,594			(13,856)		14,432		0001
Purchased Call/S&P 500 INDEX/SPXA05KSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/09/2023	02/28/2025		1,482,147	.4698		78,288		66,294		144,742			(12,253)		9,572		0001
Purchased Call/S&P 500 INDEX/SPXA057$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2023		3,462,000	244.87	160,291			30,027		277,517			(79,487)		7,526		0001
Purchased Call/S&P 500 INDEX/SPX9051$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/18/2020	05/16/2025		1,527,000	5893.05	9,773			3,674		20,480			(970)		10,467		0001
Purchased Call/MSCI EAFE/MXE0500$0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/08/2021	11/08/2023		1,461,000	2377.93	113,666			2,403		2,403	(11,293)				4,376		0001
Purchased Call/Nasdaq FC Index/NFC161L$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024		9,349,151	249.95		355,356		355,356		401,733			(842)		46,682		0001
Purchased Call/S&P 500 INDEX/SPX8219$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/08/2024		1,054,194	.3830	66,337			45,447		90,757			(16,493)		6,151		0001
Purchased Call/S&P 500 INDEX/SPX9055$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2024		2,129,000	4702.57	100,702			35,965		186,427			(12,484)		12,718		0001
Purchased Call/S&P 500 INDEX/SPX8219$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2022	11/14/2023		1,608,716	.3972	17,549			6,611		30,037			(8,750)		4,928		0001
Purchased Call/S&P 500 INDEX/SPXA05J$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025		1,426,942	.3964	61,110			51,248		77,657			(10,059)		9,216		0001
Purchased Call/S&P 500 INDEX/SPX905P$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023		2,246,000	4590.64	248,408			41,344		39,918			(61,507)		6,493		0001
Purchased Call/S&P 500 INDEX/SPX9050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023		1,446,000	5509.31	47,573			8,953		112			(11,796)		4,446		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA055SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023		3,426,000	4151.94	88,391			8,325		143,659			(43,832)		5,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/18/2022	10/06/2023		10,568,407	265.94	212,241			57,808		417,964			(106,679)		27,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2022	07/19/2024		14,678,458	267.99	456,824			243,247		548,222			(114,169)		75,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2022	05/03/2024		9,047,877	275.64	272,265			115,194		187,509			(67,642)		41,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2022	09/30/2024		10,709,189	261.71	329,263			207,554		584,974			(81,821)		59,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2022	09/06/2023		90,509	265.7	2,081			388		3,614			(1,038)		195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2022	09/28/2023		12,179,396	261.73	293,113			72,967		654,621			(147,478)		30,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023		2,876,769	621.66	213,456			37,582		97,607			(52,853)		8,551		0001
Purchased Call/Citi Grandmaster Index/CGM0409SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2022	09/06/2024		3,249,123	325.01	71,785			44,265		73,032			(18,406)		17,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/02/2023		2,887,224	601.52	207,591			26,556		139,951			(51,401)		7,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024		479,090	550.48	52,604			25,689		85,075			(13,025)		2,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/04/2024		400,478	549.21	46,856			29,630		78,317			(11,602)		2,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/07/2024		75,400	535.1	9,440			6,033		16,726			(2,337)		426		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/17/2023		1,870,306	596.25	138,590			3,050		68,061			(34,316)		2,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/27/2023		1,222,789	608.72	86,940			3,105		27,544			(21,556)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		30,612	551	3,888			2,595		5,940			(961)		177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2022	12/13/2024		1,998,375	568.45	227,045			165,646		336,862			(56,308)		12,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024		1,138,947	554.98	135,421			100,630		222,550			(33,623)		6,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2022	12/27/2024		3,479,915	558.4	407,150			304,385		654,081			(100,813)		21,281		0001
Purchased Call/S&P 500 INDEX/SPXB21LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	07/14/2023		7,800,000	3450		144,480		15,523		838			(128,035)		7,638		0001
Purchased Call/S&P 500 INDEX/SPXA05VN6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024		1,790,000	100		53,700		39,980		123,680			(13,792)		7,726		0001
Purchased Call/S&P 500 INDEX/SPX905US2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024		1,645,000	5608.23	54,121			14,274		281			(13,382)		5,981		0001
Purchased Call/S&P 500 INDEX/SPXB17YSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024		2,458,000	3823.36	409,011			249,671		573,633			(100,997)		13,585		0001
Purchased Call/S&P 500 INDEX/SPXB17YSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/11/2024		1,515,012	4071	181,936			118,094		304,256			(45,547)		8,587		0001
Purchased Call/S&P 500 INDEX/SPXA05MSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		8,036,000	3970.99		192,864		142,529		264,804			(51,361)		34,558		0001
Purchased Call/S&P 500 INDEX/SPXA05YS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024		2,811,504	4366		160,317		158,536		174,822			(3,083)		13,903		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026		11,458,723	3446.83	2,149,656			4,954,718		4,954,718	1,475,518				103,711		0001
Purchased Call/S&P 500 INDEX/SPXA05DSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024		3,421,000	3934.38	145,393			105,450		200,321			(35,951)		20,592		0001
Purchased Call/S&P 500 INDEX/SPXA05YSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024		4,124,000	4376.86		117,534		117,211		123,267			(642)		20,592		0001
Purchased Call/S&P 500 INDEX/SPXA05YSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024		3,769,000	4376.86		118,347		118,021		124,398			(647)		18,819		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023		3,171,000	3797.34	82,446			26,119		143,079			(40,884)		8,938		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/26/2023		4,128,000	3830.6	90,403			29,138		153,017			(44,830)		11,736		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2022	12/05/2024		11,861,454	324.45	279,828	2,500		203,022		289,024			(70,034)		71,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023		3,860,277	604.37	276,438			7,638		100,165			(68,742)		4,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/18/2024		142,112	544.81	17,494			11,399		29,219			(4,332)		811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	07/28/2023		549,822	605.77	41,190			1,536		14,404			(10,261)		761		0001
Purchased Call/Citi Grandmaster Index/CGM0405S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/16/2024		2,162,882	325.61	60,886			19,431		39,484			(15,249)		8,603		0001
Purchased Call/Citi Grandmaster Index/CGM0405SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/26/2024		258,012	326.48	9,942			3,291		4,417			(2,475)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/03/2023		1,593,184	612.28	114,075			5,187		33,212			(28,374)		2,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024		560,177	559.06	59,491			29,377		91,003			(14,730)		2,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/22/2023		730,989	609.69	44,907			5,213		26,534			(11,336)		1,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023		2,101,369	601.03	156,762			21,003		104,514			(38,922)		5,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/07/2024		2,456,632	540.59	291,602			186,368		523,373			(72,202)		13,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024		1,528,212	559.39	179,106			119,486		277,292			(44,348)		8,817		0001
Purchased Call/S&P 500 INDEX/SRM0400SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028		63,293	100	14,266			10,972		10,972	1,855				673		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100F$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/11/2023	01/10/2025		6,604,198	2363.5		221,814		171,238		225,051			(51,077)		40,901		0001
Purchased Call/AI Powered US Equity Index/AIP100F$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/18/2023	01/12/2024		8,290,171	2369.94		198,543		107,992		167,149			(91,309)		30,375		0001
Purchased Call/AI Powered US Equity Index/AIP100GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2023	01/29/2024		4,780,276	2375.72		113,400		66,602		94,382			(46,892)		18,259		0001
Purchased Call/AI Powered US Equity Index/AIP100GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2023	02/04/2025		1,376,227	2377.72		45,883		36,841		43,961			(9,148)		8,711		0001
Purchased Call/S&P 500 INDEX/SPXB170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2021	09/15/2023		1,733,343	4425	193,533			20,485		53,127			(48,517)		3,981		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027		11,408,778	4097.17	2,229,275			3,076,373		3,076,373	939,760				110,838		0001
Purchased Call/S&P 500 INDEX/SPXA058$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/21/2022	09/06/2023		2,477,390	3920	96,854			18,647		184,048			(50,087)		5,347		0001
Purchased Call/S&P 500 INDEX/SPX621XS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023		1,527,000	4976.01	70,547			4,361		12			(17,444)		2,710		0001
Purchased Call/S&P 500 INDEX/SPX621YSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2023		3,790,000	5219.62	128,860			10,797		3			(31,950)		7,810		0001
Purchased Call/S&P 500 INDEX/SPX721KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2024		1,830,000	5510.04	71,004			26,980		2,115			(17,533)		7,985		0001
Purchased Call/S&P 500 INDEX/SPXA05B$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/07/2022	11/06/2024		2,130,242	4643	144,815			98,267		196,905			(35,906)		12,404		0001
Purchased Call/S&P 500 INDEX/SPXA05P$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/11/2023	04/09/2024		3,817,669	4105		213,807		167,147		283,593			(46,991)		16,838		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/13/2023		1,720,615	3669	91,216			26,950		156,792			(46,639)		4,614		0001
Purchased Call/S&P 500 INDEX/SPXB17YSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2023		2,467,886	3672	115,624			34,496		205,353			(57,495)		6,743		0001
Purchased Call/S&P 500 INDEX/SPXC171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/03/2023		3,660,372	3720	219,658			76,483		383,202			(110,133)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXA05W$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/08/2023	06/07/2024		5,053,000	100		65,689		62,232		82,658			(3,959)		24,492		0001
Purchased Call/S&P 500 INDEX/SPXB170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/11/2023		1,642,868	4381	172,553			24,243		73,138			(42,901)		4,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	11/27/2024		20,959,917	267.54	603,619	1,542		429,471		850,424			(150,475)		124,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/20/2024		12,628,239	264.63	360,514			224,330		588,459			(90,405)		69,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/10/2023	04/10/2025		240,157	205.99		8,934		7,953		8,698			(990)		1,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	07/02/2024		6,863,222	268.74	207,269			104,633		242,092			(51,251)		34,457		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/08/2024		18,843,673	269.04	581,815			325,054		664,689			(145,148)		99,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/22/2023		1,514,565	609.38	101,284			11,692		55,497			(25,395)		3,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/10/2023		145,784	598.67	11,007			136		4,460			(2,725)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/10/2023		1,535,030	600.36	113,592			1,406		43,003			(28,126)		1,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/21/2024		1,134,769	546.36	139,123			91,473		230,753			(34,448)		6,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024		3,726,260	556.65	448,269			299,052		679,834			(110,994)		21,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024		52,468	551	6,658			4,442		10,173			(1,649)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2024		95,910	551	12,190			8,144		18,623			(3,010)		554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023		161,978	609.25	12,213			573		3,921			(3,032)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023		1,035,233	616.69	73,815			3,467		17,504			(18,357)		1,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2024		1,609,415	555.55	194,900			132,340		305,458			(48,258)		9,381		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/17/2023		1,026,809	620.94	67,805			4,403		17,335			(16,907)		1,862		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWOOOLSO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/17/2021	12/18/2023		58,827	269.19	2,430			568		4,069			(602)		201		0001
Purchased Call/Citi Grandmaster Index/CGM0408SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/24/2024		3,476,902	327.46	90,690			48,853		63,446			(22,627)		17,970		0001
Purchased Call/S&P 500 INDEX/SPX8151S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024		2,356,000	4070.56		52,539		30,502		81,211			(22,228)		8,935		0001
Purchased Call/S&P 500 INDEX/SPX161VSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		4,549,000	100	47,310			6,308					(23,525)		8,334		0001
Purchased Call/S&P 500 INDEX/SPX8216SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2022	10/03/2023		2,383,344	3667	103,071			27,292		200,335			(52,257)		6,080		0001
Purchased Call/S&P 500 INDEX/SPX161XS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023		3,585,000	100	31,907			6,944					(15,736)		8,392		0001
Purchased Call/S&P 500 INDEX/SPX161XSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023		2,099,000	100	29,176			7,636		7,304			(14,468)		5,382		0001
Purchased Call/S&P 500 INDEX/SPX161YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023		5,692,000	100	48,382			14,528		49,524			(23,992)		15,624		0001
Purchased Call/S&P 500 INDEX/SPX821TS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024		4,395,000	4282.37		196,017		182,405		226,131			(15,078)		21,084		0001
Purchased Call/S&P 500 INDEX/SPX8216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023		3,479,000	3669.91	86,279			24,856		152,110			(42,785)		9,330		0001
Purchased Call/S&P 500 INDEX/SPX905ESS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027		2,098,623	4227.26	403,775			526,825		526,825	169,498				20,835		0001
Purchased Call/S&P 500 INDEX/SPXA05NSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024		1,848,000	4109.31	31,970			24,220		41,095			(7,927)		8,035		0001
Purchased Call/S&P 500 INDEX/SPXA05NSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024		2,200,000	4109.31	35,420			26,857		45,471			(8,759)		9,583		0001
Purchased Call/S&P 500 INDEX/SPXA05NSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024		2,500,000	4100.6	64,500			49,261		83,648			(15,332)		10,929		0001
Purchased Call/S&P 500 INDEX/SPXA05NS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025		1,640,774	4989	48,982			42,614		103,856			(6,418)		10,778		0001
Purchased Call/S&P 500 INDEX/SPXA05JSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2025		2,128,007	5171	60,335			50,791		88,436			(9,601)		13,789		0001
Purchased Call/S&P 500 INDEX/SPX721HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024		1,680,000	4384.65	70,392			23,043		80,955			(17,501)		6,783		0001
Purchased Call/S&P 500 INDEX/SPX8212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2024		1,458,000	5309.04	48,551			27,839		17,203			(12,022)		7,811		0001
Purchased Call/S&P 500 INDEX/SPXA05ESU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/21/2022	12/19/2023		1,752,306	3818	58,389			27,658		90,282			(29,114)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXA05XS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024		5,066,000	100	65,858			62,601		81,847			(3,758)		24,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2021	08/07/2023		10,467,426	279.8	333,662			16,986		72,742			(82,639)		16,887		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2022	07/28/2023		10,007,702	269.27	220,939			16,722		280,252			(111,055)		13,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2021	07/27/2023		5,376,562	279.49	176,025			6,299		36,691			(43,703)		7,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2022	03/25/2024		10,305,154	280.06	309,259			114,098		137,566			(76,716)		44,234		0001
Purchased Call/Citi Grandmaster Index/CGM040ASD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	10/02/2024		174,596	321.62	4,761			3,006		4,967			(1,182)		980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS81715S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2023	06/27/2025		1,006,132	606.52		127,477		127,477		138,338			(175)		7,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/31/2023		257,053	604.36	19,305			797		7,411			(4,780)		375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		1,230,390	606.07	90,434			3,373		31,822			(22,484)		1,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/13/2023		3,573,065	597.49	269,409			38,487		199,627			(66,799)		9,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2022	10/03/2024		698,249	543.67	80,578			50,845		144,223			(19,952)		3,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/27/2023		1,272,458	619.6	95,307			15,533		43,095			(23,696)		3,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2024		1,455,285	570.37	143,637			66,991		204,818			(35,468)		7,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2024		128,794	546.16	14,193			6,912		23,893			(3,500)		636		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		183,753	552.25	19,588			9,618		31,991			(4,863)		909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023		423,000	617.83	33,417			6,093		16,123			(8,308)		1,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024		1,554,781	556.65	187,196			124,969		288,598			(46,287)		8,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024		653,961	555.3	68,535			34,173		111,415			(16,993)		3,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2021	09/07/2023		8,007,534	279.38	261,505			24,488		69,059			(64,941)		17,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/31/2023	04/02/2025		830,420	200.96		30,393		26,724		24,380			(3,773)		5,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2023		7,513,039	280.34	245,983			18,706		52,399			(61,342)		14,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2022	06/27/2024		16,346,522	270.82	441,796			220,545		500,595			(109,897)		81,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2021	09/12/2023		5,920,930	280.19	194,485			19,544		45,883			(48,265)		13,330		0001
Purchased Call/S&P 500 INDEX/SPX8210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2022	07/25/2023		1,287,000	105	18,018			1,195		1			(8,960)		1,684		0001
Purchased Call/S&P 500 INDEX/SPX721K$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024		1,505,957	5368	74,259			27,796		3,039			(18,463)		6,500		0001
Purchased Call/S&P 500 INDEX/SPX8152$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024		2,078,000	4045.64		46,339		31,408		72,901			(15,149)		8,512		0001
Purchased Call/S&P 500 INDEX/SPXA05L$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2023	03/17/2025		2,003,000	3916.64		92,739		79,727		121,760			(13,321)		13,116		0001
Purchased Call/S&P 500 INDEX/SPX9050$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/22/2021	10/22/2027		23,678,233	4544.9	4,854,038			4,851,104		4,851,104	1,581,603				245,931		0001
Purchased Call/S&P 500 INDEX/SPX721H$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024		1,026,810	4261	41,303			13,520		51,479			(10,269)		4,146		0001
Purchased Call/S&P 500 INDEX/SPXA05W$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/08/2023	06/07/2024		2,682,000	100		50,153		47,514		64,127			(3,023)		13,000		0001
Purchased Call/S&P 500 INDEX/SPX7151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026		301,149	3397	56,715			133,902		133,902	38,908				2,670		0001
Purchased Call/S&P 500 INDEX/SPXA056$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/19/2022	08/21/2023		4,163,000	4228.48	109,071			15,324		154,847			(53,792)		7,857		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8156S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/28/2023	06/28/2024		3,962,000	4376.86		102,220		101,939		106,821			(559)		19,783		0001
Purchased Call/S&P 500 INDEX/SPX805US6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/06/2019	12/08/2025		1,401,000	3145.91	240,832			722,994		722,994	212,022				10,951		0001
Purchased Call/S&P 500 INDEX/SPX715B8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2021	04/14/2025		1,689,026	5633	55,857			25,086		28,900			(6,944)		11,304		0001
Purchased Call/S&P 500 INDEX/SPX715BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027		390,047	4134.98	76,644			102,416		102,416	31,345				3,809		0001
Purchased Call/S&P 500 INDEX/SPX8154SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024		182,484	4133.52		216,325		16,001		16,001	3,865				823		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/22/2027		105,028	235.04	6,207			4,430		5,161			(615)		992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	09/06/2024		10,572,791	266.34	290,459			174,969		445,365			(72,791)		57,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2022	03/15/2024		5,673,724	279.12	172,291			61,416		81,272			(42,884)		23,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/06/2024		6,152,059	269.12	184,562			101,915		215,161			(45,636)		32,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/01/2024		276,725	555.06	28,088			14,160		47,320			(6,955)		1,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2021	11/01/2023		1,518,772	619.91	115,087			19,452		52,512			(28,546)		4,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/18/2024		629,459	543.14	77,549			50,599		131,661			(19,228)		3,594		0001
Purchased Call/Citi Grandmaster Index/CGM0405S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/16/2024		5,019,975	325.99	139,414			44,518		88,552			(34,926)		19,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/11/2024		204,869	556.57	21,675			10,302		33,814			(5,360)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/19/2024		76,700	561.35	8,813			5,392		13,184			(2,182)		424		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023		363,384	625.5	27,181			2,278		6,055			(6,739)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/01/2023		814,099	625.47	48,351			4,211		13,766			(12,259)		1,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024		548,777	541.93	67,993			44,547		116,086			(16,882)		3,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	06/28/2024		327,386	555.5	33,512			16,830		55,841			(8,337)		1,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		338,060	554.39	34,550			17,418		58,155			(8,555)		1,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2023		1,099,033	622.31	82,098			14,660		37,064			(20,356)		3,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2023		2,257,021	622	171,082			31,960		79,374			(42,303)		6,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023		199,273	593.9	15,842			3,343		14,105			(3,933)		647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023		642,101	616.13	47,644			3,159		13,612			(11,846)		1,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024		4,181,899	559.57	409,408			184,205		656,900			(101,372)		19,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025		1,081,104	603.73	130,057			129,341		153,340			(1,245)		7,613		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024		188,184	553.24	23,523			17,756		37,397			(5,824)		1,154		0001
Purchased Call/S&P 500 INDEX/SPX821A$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		1,348,000	100	20,085			8,146		23,126			(9,987)		4,277		0001
Purchased Call/S&P 500 INDEX/SPX821B$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023		1,684,000	100	25,092			10,783		5,821			(12,375)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXC171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/06/2023		6,639,939	3771	397,493			140,939		716,424			(198,199)		19,737		0001
Purchased Call/S&P 500 INDEX/SPXA058$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/21/2022	09/05/2023		1,910,738	3923	83,910			15,960		162,397			(43,518)		4,093		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028		85,170	3758	21,865			33,859		33,859	9,441				974		0001
Purchased Call/S&P 500 INDEX/SPX621W$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2023		1,746,000	5091.73	62,332			3,510		1			(15,455)		2,961		0001
Purchased Call/S&P 500 INDEX/SPX8155$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/29/2025		1,565,000	4157.09	229,586			219,823		293,653			(10,948)		10,829		0001
Purchased Call/S&P 500 INDEX/SPX8154$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024		3,070,516	4133.52	216,325			269,231		269,231	65,042				13,849		0001
Purchased Call/S&P 500 INDEX/SPXA05P$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2024		1,381,599	4105	56,806			39,642		65,980			(11,284)		6,093		0001
Purchased Call/S&P 500 INDEX/SPXC00J$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/23/2021	11/22/2023		1,679,000	5459.04	68,167			13,521		175			(16,925)		5,291		0001
Purchased Call/S&P 500 INDEX/SPX8156$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/14/2024		1,116,000	4372.59	14,285			13,696		15,252			(624)		5,464		0001
Purchased Call/S&P 500 INDEX/SPX821L$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024		1,236,000	4054.67	23,237			16,201		53,511			(7,150)		5,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024		77,497	555.25	9,517			7,187		15,182			(2,353)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024		504,034	559.84	59,174			44,666		95,314			(14,652)		3,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024		79,069	569.7	8,049			3,776		11,195			(1,993)		383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023		924,769	602.48	72,409			14,840		54,314			(17,929)		2,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024		97,897	547.74	10,827			5,169		17,758			(2,681)		479		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024		59,120	562.31	7,154			5,170		10,646			(1,776)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		152,575	550.01	19,011			14,127		30,936			(4,720)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024		1,917,433	556.43	232,776			175,783		365,979			(57,558)		11,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024		777,277	569.65	77,339			35,319		108,737			(19,123)		3,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024		1,729,801	541.76	197,716			124,488		365,103			(48,822)		9,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024		1,948,508	546.02	219,597			138,566		395,279			(54,374)		10,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023		295,066	617.22	22,986			3,963		11,015			(5,707)		867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023		112,617	606.15	8,976			2,133		6,640			(2,225)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		701,272	617.72	54,629			13,582		33,528			(13,545)		2,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		58,014	607.45	4,798			1,260		3,519			(1,188)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	01/11/2024		818,998	612.81	62,380			16,767		45,420			(15,590)		2,993		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024		524,473	541.57	63,199			39,359		109,790			(15,648)		2,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/04/2024		4,099,689	551.14	461,953			292,698		792,173			(114,605)		23,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2023		1,707,230	630.37	121,829			11,213		25,165			(30,092)		3,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023		130,542	609.33	9,882			1,018		4,534			(2,450)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023		924,808	602.31	66,309			7,469		41,604			(16,441)		2,205		0001
Purchased Call/Citi Grandmaster Index/CGM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	08/25/2023		1,240,102	327.61	32,536			2,496		11,408			(8,184)		2,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025		145,156	560.17		17,346		13,242		27,270			(4,153)		896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024		67,980	555.64	8,273			5,527		12,729			(2,043)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023		2,441,515	614.51	185,067			36,148		106,794			(45,824)		7,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2021	11/29/2023		146,872	609.11	11,148			2,312		7,558			(2,764)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023		254,481	614.85	20,053			3,651		10,464			(4,979)		768		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024		286,440	567.29	29,188			13,613		41,584			(7,207)		1,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J6V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023		2,649,282	603.01	210,088			45,885		159,245			(52,090)		8,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J6Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023		3,505,879	602.74	277,315			61,201		212,599			(68,853)		11,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		295,991	613.58	24,094			5,990		15,349			(5,974)		1,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024		1,040,698	606.01	85,129			22,960		65,871			(21,165)		3,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023		48,568	599.94	3,667			491		2,479			(910)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024		77,054	541.54	9,077			5,728		16,174			(2,248)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023		181,298	617.76	14,196			2,418		6,635			(3,520)		530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023		1,039,011	615.96	80,939			14,736		41,617			(20,096)		3,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024		72,883	561.28	7,339			3,161		11,030			(1,817)		339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024		48,932	558.5	6,249			4,349		8,962			(1,547)		288		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024		108,240	558.5	13,833			9,634		19,838			(3,420)		638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025		2,726,727	565.68		309,483		236,889		481,905			(72,820)		16,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025		2,044,198	570.13		237,740		183,559		343,920			(55,114)		12,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025		415,543	569.69		48,411		37,918		72,290			(10,633)		2,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023		486,218	614.98	37,342			5,725		17,889			(9,284)		1,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		108,672	556.85	11,454			5,436		17,873			(2,836)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023		3,572,977	603.4	281,193			62,142		213,739			(69,912)		11,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024		52,376	550.93	5,557			2,809		9,305			(1,372)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024		580,657	563.01	70,956			49,543		102,918			(17,569)		3,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024		98,496	558.45	12,361			8,934		18,281			(3,069)		591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025		4,659,028	608.9		560,947		553,231		605,921			(10,728)		32,672		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024		95,694	557.86	12,029			8,720		17,899			(2,978)		575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024		1,262,191	555.52	150,201			110,642		245,226			(37,191)		7,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023		3,002,956	594.58	230,026			49,359		212,667			(56,956)		9,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024		1,164,605	556.57	123,332			58,705		192,405			(30,454)		5,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023		997,191	605.26	78,778			18,171		58,744			(19,586)		3,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024		810,342	612.73	64,260			17,213		45,161			(15,933)		2,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024		431,719	607.21	35,444			9,546		26,664			(8,800)		1,582		0001
Purchased Call/Citi Grandmaster Index/CGM0400SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2021	07/28/2023		2,768,458	327.68	71,319			2,664		19,227			(17,807)		3,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024		387,650	557.55	49,232			34,157		71,495			(12,223)		2,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024		1,010,067	563.2	123,531			85,979		178,179			(30,587)		5,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024		1,189,157	563.54	145,077			101,036		209,355			(35,873)		7,014		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023		2,177,239	602.63	172,002			39,220		134,879			(42,647)		7,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2024		1,276,490	616.63	99,566			25,439		63,647			(24,687)		4,568		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/14/2022	10/25/2024		4,643,624	296.13	157,652			104,981		84,785			(39,263)		26,709		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/20/2022	10/18/2024		4,908,714	296.86	173,906			114,204		84,662			(43,292)		28,028		0001
Purchased Call/Citi Grandmaster Index/CGM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/31/2021	08/30/2023		2,624,160	328.39	68,445			5,652		21,735			(17,004)		5,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025		1,527,265	603.73	184,035			183,026		210,454			(1,758)		10,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025		76,035	595.7	9,816			9,762		11,495			(94)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025		1,399,476	615.86	171,156			171,156		171,872					9,916		0001
Purchased Call/Citi Grandmaster Index/CGM0401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	09/01/2023		4,028,247	328.6	106,289			9,106		32,650			(26,405)		8,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025		867,556	571.11	101,504			78,638		148,101			(23,264)		5,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/21/2022	10/23/2024		1,253,552	296.84	45,379			29,879		21,813			(11,205)		7,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	01/28/2025		3,125,535	583.98	354,349			281,104		466,420			(74,275)		19,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/03/2022	05/02/2024		2,714,185	289.55	107,423			45,246		58,617			(26,672)		12,446		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2021	09/08/2023		2,579,428	328.89	67,274			6,414		20,882			(16,745)		5,648		0001
Purchased Call/Citi Grandmaster Index/CGM0409$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2022	08/07/2024		145,679	328.04	3,606			2,021		2,578			(905)		766		0001
Purchased Call/Citi Grandmaster Index/CGM0401$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2021	08/11/2023		1,570,403	327.73	38,645			2,196		12,661			(9,669)		2,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/21/2024		1,229,396	550.04	145,560			95,706		243,032			(36,042)		7,042		0001
Purchased Call/AI Powered US Equity Index/AIP100L$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/05/2023	05/06/2024		2,645,413	2311.53	67,193			57,383		103,750			(10,253)		12,209		0001
Purchased Call/AI Powered US Equity Index/AIP100L$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/15/2025		4,060,442	2314.98	138,811			130,643		194,339			(8,446)		27,813		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/15/2022	11/13/2024		2,208,004	294.01	80,645			55,496		47,134			(19,966)		12,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/09/2022	11/27/2024		1,646,294	290.78	58,158			41,437		43,072			(14,507)		9,787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/09/2022	11/01/2024		4,792,708	295.27	165,901			112,294		93,222			(41,385)		27,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/02/2022	12/03/2024		728,233	290.07	26,435			18,918		19,951			(6,536)		4,354		0001
Purchased Call/Citi Grandmaster Index/CGM040A$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2022	09/20/2024		3,090,299	323.86	70,215			43,757		75,620			(17,659)		17,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	07/13/2023		275,049	599.83	20,849			344		8,152			(5,169)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2023		395,751	594.8	29,444			768		15,593			(7,300)		463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		3,506,659	600.17	261,795			7,222		110,797			(65,000)		4,206		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024		6,053,826	550.04	717,378			472,011		1,197,587			(177,385)		34,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024		1,549,698	567.01	181,470			124,963		264,175			(44,933)		9,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B9K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2023		2,278,131	622.5	161,636			10,217		35,104			(40,091)		4,087		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2021	09/22/2026		237,206	3289.97	12,643			8,172		1,588			(1,253)		2,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T9V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/09/2022	11/08/2024		4,548,251	293.77	150,752			103,235		97,859			(37,420)		26,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A9A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	08/01/2023		4,440,249	609.36	315,702			13,443		103,799			(78,063)		6,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/18/2023		3,693,051	614.4	267,254			17,701		84,813			(66,393)		6,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023		4,633,797	619.48	331,780			23,275		88,555			(82,151)		8,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U89	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/30/2022	11/22/2024		3,468,366	291.03	125,540			88,390		89,009			(31,181)		20,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024		57,441	543.92	6,853			4,363		11,798			(1,701)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024		133,172	555.57	14,676			7,267		22,377			(3,624)		663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024		350,010	553.07	37,521			18,709		60,832			(9,303)		1,748		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2022	12/13/2024		3,184,782	325.37	75,662			55,188		73,480			(18,760)		19,225		0001
Purchased Call/Citi Grandmaster Index/CGM040C$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2022	12/20/2024		3,434,579	322.86	80,958	1,617		61,480		92,921			(20,539)		20,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/01/2023		119,732	627.45	8,872			760		1,860			(2,203)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/01/2023		1,075,359	627.76	66,890			5,807		16,482			(16,857)		2,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024		1,475,170	564.12	175,840			120,465		256,357			(43,659)		8,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/18/2023		218,905	608.35	16,593			1,094		6,375			(4,114)		401		0001
Purchased Call/Citi Grandmaster Index/CGM040C$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2023	12/23/2024		219,032	323		5,513		4,323		5,884			(1,195)		1,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023		235,620	624.83	17,601			1,337		3,716			(4,376)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/30/2023		1,658,092	630.37	118,240			9,747		22,004			(29,323)		3,389		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/06/2022	12/06/2024		4,779,065	287.19	166,640			120,032		153,491			(41,317)		28,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2023		862,034	627.17	61,225			5,805		14,943			(15,182)		1,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2021	11/17/2023		1,158,008	615.38	91,714			17,511		48,586			(22,740)		3,586		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023		2,142,073	619.53	161,631			30,878		81,575			(40,083)		6,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023		256,679	612.22	20,534			4,073		11,879			(5,098)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024		4,338,257	557.93	516,686			346,584		787,593			(127,935)		25,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024		119,966	565.55	14,480			9,945		20,580			(3,580)		703		0001
Purchased Call/Citi Grandmaster Index/CGM0401$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/19/2023		329,044	328.31	7,998			881		3,113			(1,988)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023		248,986	610.39	19,745			3,857		11,926			(4,889)		779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024		3,204,583	551.79	396,727			268,487		616,347			(98,232)		18,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023		1,486,091	592.26	116,807			25,064		109,628			(28,922)		4,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023		1,345,377	605.77	103,594			23,337		77,952			(25,615)		4,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023		352,487	610.23	28,128			6,751		19,174			(6,984)		1,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/11/2023		538,330	613.38	32,750			3,325		16,064			(8,329)		1,204		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/27/2023		2,965,673	610.22	208,834			25,264		109,820			(51,821)		7,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/14/2024		573,788	546.64	61,969			29,872		105,735			(15,386)		2,809		0001
Purchased Call/Citi Grandmaster Index/CGM0400$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2021	08/04/2023		844,840	327.41	21,900			1,028		6,294			(5,448)		1,308		0001
Purchased Call/Citi Grandmaster Index/CGM0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	08/18/2023		1,594,323	326.27	43,996			2,923		14,699			(10,990)		2,921		0001
Purchased Call/Citi Grandmaster Index/CGM0401$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	08/23/2023		3,859,526	327.3	102,036			7,442		34,980			(25,346)		7,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/17/2023		2,411,998	611.5	188,618			36,213		111,336			(46,895)		7,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	11/01/2024		155,907	554.19	19,239			12,905		29,650			(4,764)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/05/2024		137,500	546.19	17,944			12,151		28,053			(4,437)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	12/01/2023		381,415	587.52	29,178			6,132		30,643			(7,235)		1,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/05/2024		600,890	609.39	48,492			12,574		34,874			(12,040)		2,162		0001
Purchased Call/AI Powered US Equity Index/AIP100F$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/24/2023	01/17/2025		2,440,231	2360.22	79,059			61,986		85,279			(17,290)		15,207		0001
Purchased Call/AI Powered US Equity Index/AIP100E$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/23/2024		1,217,696	2347.25	38,845			28,946		45,062			(9,618)		7,419		0001
Purchased Call/AI Powered US Equity Index/AIP100G$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/13/2023	02/08/2024		7,139,858	2377.3	166,397			102,387		142,783			(64,298)		27,904		0001
Purchased Call/AI Powered US Equity Index/AIP100G$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/07/2023	02/07/2024		7,807,406	2383.04	178,312			109,288		146,983			(69,350)		30,444		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500SF	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	12/08/2021	12/08/2027		240,072	100	52,456			39,232		39,232	6,824				2,530		0001
Purchased Call/AI Powered US Equity Index/AIP100HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/12/2023	02/28/2025		6,168,539	2343.77		208,143		174,988		243,769			(33,639)		39,840		0001
Purchased Call/S&P 500 INDEX/SPX8219S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2022	11/15/2023		1,822,000	100	25,872			9,765		7,750			(12,830)		5,602		0001
Purchased Call/S&P 500 INDEX/SPX8219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		6,012,000	100	64,930			25,828		64,079			(32,198)		18,946		0001
Purchased Call/S&P 500 INDEX/SPX8217SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2022	10/24/2023		3,364,000	3797.34	81,409			25,791		140,898			(40,370)		9,482		0001
Purchased Call/S&P 500 INDEX/SPX2619SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/21/2023		4,400,000	4350	9,420			9,420		6,876					5,277		0001
Purchased Call/S&P 500 INDEX/SPX2501SV	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	03/13/2023	03/13/2024		1,772,000	100	33,668			23,679		75,578			(10,027)		7,435		0001
Purchased Call/S&P 500 INDEX/SPXA05MSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		11,570,000	3970.99	277,680			204,403		381,866			(74,760)		49,385		0001
Purchased Call/S&P 500 INDEX/SPXA05MSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		2,350,371	3937	103,765			76,382		146,571			(27,937)		10,032		0001
Purchased Call/S&P 500 INDEX/SPX821RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024		3,644,000	4192.63	47,736			42,753		55,385			(5,087)		17,245		0001
Purchased Call/S&P 500 INDEX/SPX821RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024		2,516,000	4192.63	63,906			57,235		75,263			(6,810)		11,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/08/2026		77,558	241.48	4,692			3,079		2,756			(465)		702		0001
Purchased Call/S&P 500 INDEX/SPX8219S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/08/2024		75,698	3830	4,763			6,517		6,517	2,068				442		0001
Purchased Call/S&P 500 INDEX/SPX821BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023		2,339,000	3933.92	26,899			11,782		44,898			(13,339)		7,743		0001
Purchased Call/S&P 500 INDEX/SPX821CSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		8,278,000	3995.32	98,508			45,048		144,284			(48,849)		27,997		0001
Purchased Call/S&P 500 INDEX/SPX8217SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	10/25/2023		7,118,000	3859.11	155,172			49,587		262,464			(76,949)		20,150		0001
Purchased Call/S&P 500 INDEX/SPX821VSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024		3,552,000	4348.33	47,597			47,072		50,120			(908)		17,638		0001
Purchased Call/S&P 500 INDEX/SPX821BSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,432,000	4071.7	31,218			13,267		49,988			(15,523)		4,651		0001
Purchased Call/S&P 500 INDEX/SPX821WS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2023	06/28/2024		5,448,000	4376.86	72,458			72,259		75,638			(396)		27,203		0001
Purchased Call/S&P 500 INDEX/SPX821CS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023		1,100,000	3895.75	23,650			10,941		42,093			(11,728)		3,731		0001
Purchased Call/S&P 500 INDEX/SPX821AS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		2,986,000	100	29,860			12,110		11,358			(14,848)		9,475		0001
Purchased Call/S&P 500 INDEX/SPX821BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		2,016,000	100	31,853			13,537		2,254			(15,839)		6,547		0001
Purchased Call/S&P 500 INDEX/SPX821VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024		3,592,000	4348.33	105,605			104,441		113,011			(2,014)		17,837		0001
Purchased Call/S&P 500 INDEX/SPX821DSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		2,371,000	100	23,236			11,394		60,002			(11,428)		8,302		0001
Purchased Call/S&P 500 INDEX/SPX821FSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		5,020,000	100	50,702			26,478		74,029			(24,376)		18,062		0001
Purchased Call/S&P 500 INDEX/SPXA056SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/22/2022	08/11/2023		2,584,323	4209	109,974			12,809		151,973			(56,229)		4,383		0001
Purchased Call/S&P 500 INDEX/SPX715VST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIIY9T8XKCSX06	08/19/2022	08/18/2023		2,021,000	4228.48	21,423			2,856					(10,652)		3,702		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05N5W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024		3,425,000	4100.6		55,485		42,376		70,948			(13,189)		14,972		0001
Purchased Call/S&P 500 INDEX/SPXA05W5E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024		3,495,000	100		45,086		42,237		56,774			(2,956)		16,915		0001
Purchased Call/S&P 500 INDEX/SPX500US8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	12/26/2018	12/22/2023		1,548,272	2649	217,734			20,816		1,186,602			(21,630)		5,360		0001
Purchased Call/S&P 500 INDEX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023		2,537,000	3921.05	68,499			4,718		121,466			(33,968)		3,386		0001
Purchased Call/S&P 500 INDEX/SPX821ESH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023		11,721,000	100	112,522			56,573		314,422			(55,798)		41,383		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00015S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	01/07/2022	01/08/2027		56,280	3207.3	2,870			2,026		660			(284)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023		113,199	610.42	8,433			916		3,913			(2,088)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024		110,169	546.19	14,366			9,722		22,461			(3,557)		640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024		145,516	565.55	17,578			12,081		24,982			(4,341)		853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		2,982,617	609.17	237,250			61,294		173,865			(58,847)		10,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617886	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023		236,601	598.22	17,840			147		7,228			(4,423)		164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023		2,624,904	603.62	187,806			1,557		58,191			(46,732)		1,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023		315,700	600.74	23,678			390		8,937			(5,871)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024		1,504,703	604.27	122,633			36,386		104,658			(30,406)		5,801		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024		1,726,472	556.09	207,177			154,456		329,081			(51,228)		10,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024		576,349	565.08	56,886			25,771		84,789			(14,124)		2,736		0001
Purchased Call/Citi Grandmaster Index/CGM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	08/16/2023		3,547,593	327.61	89,300			5,669		33,045			(22,228)		6,365		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/16/2023		1,786,043	3579	89,850			26,930		159,155			(45,049)		4,858		0001
Purchased Call/S&P 500 INDEX/SPXC000$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	09/20/2021	09/20/2023		1,580,000	4943.84	76,788			8,544		687			(19,039)		3,744		0001
Purchased Call/S&P 500 INDEX/SPXC00F$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	11/10/2021	11/10/2023		2,151,000	4609.07	245,644			44,724		39,292			(60,906)		6,492		0001
Purchased Call/S&P 500 INDEX/SPXC170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023		3,293,000	3901.06	59,603			19,537		98,121			(29,638)		9,401		0001
Purchased Call/S&P 500 INDEX/SPX8216$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2022	09/27/2023		3,807,771	3647	148,217			37,373		280,571			(76,431)		9,401		0001
Purchased Call/S&P 500 INDEX/SPX8217$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/16/2023		2,171,423	3583	99,245			29,416		166,101			(49,486)		5,906		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/23/2023		1,746,848	3765	87,659			27,992		154,206			(43,951)		4,903		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/20/2022	10/20/2023		2,532,000	3665.78	41,778			12,846		72,163			(20,717)		7,013		0001
Purchased Call/S&P 500 INDEX/SPXA05H$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024		2,015,000	4179.76		40,905		24,475		51,722			(16,586)		7,768		0001
Purchased Call/S&P 500 INDEX/SPX905P$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023		1,306,000	4496.6	148,753			24,111		38,438			(36,883)		3,729		0001
Purchased Call/Citi Grandmaster Index/CGM040A$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2022	09/18/2024		590,661	324.44	13,030			8,023		13,875			(3,252)		3,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2023		1,359,012	610.47	96,555			2,668		25,199			(24,023)		1,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023		1,220,236	607.17	90,175			2,853		28,381			(22,328)		1,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024		703,489	615.75	55,998			14,384		35,742			(13,884)		2,524		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/12/2024		917,539	610.34	74,688			20,006		53,406			(18,518)		3,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2023		836,382	611.05	62,060			6,394		27,568			(15,387)		1,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/18/2023		2,537,861	610.73	165,493			18,226		86,919			(41,597)		5,941		0001
Purchased Call/S&P 500 INDEX/SPX905X$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/18/2022	02/16/2024		3,409,000	4315.82	445,215			141,631		288,796			(110,692)		13,560		0001
Purchased Call/S&P 500 INDEX/SPXC00C$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/03/2021	10/31/2023		1,683,476	5482	53,718			9,039		97			(13,374)		4,886		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		3,945,000	3901.06	57,992			19,008		94,270			(28,836)		11,263		0001
Purchased Call/S&P 500 INDEX/SPXA05D$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/09/2022	12/11/2023		5,833,000	3934.38	137,659			61,814		209,948			(67,892)		19,550		0001
Purchased Call/S&P 500 INDEX/SPX905Y$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028		3,482,854	4170.7	795,136			993,446		993,446	301,457				37,726		0001
Purchased Call/S&P 500 INDEX/SPX905YSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/09/2022	03/07/2024		2,600,978	5075	127,783			43,942		16,615			(31,727)		10,784		0001
Purchased Call/S&P 500 INDEX/SPXE00P$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/17/2022	10/17/2023		4,575,000	100	39,345			11,706		40,207			(19,511)		12,501		0001
Purchased Call/S&P 500 INDEX/SPX2501$U	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	03/13/2023	03/13/2024		4,849,000	100		51,399		36,149		114,755			(15,307)		20,344		0001
Purchased Call/S&P 500 INDEX/SPX8218$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023		750,000	10857	15,600			5,417		29,434			(7,757)		2,203		0001
Purchased Call/S&P 500 INDEX/SPXC00QST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/17/2021	12/15/2023		2,128,000	4572.59	263,659			60,816		61,859			(65,553)		7,219		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		1,712,000	3807.3	44,854			14,662		76,927			(22,243)		4,888		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/22/2022	11/22/2028		2,754,960	4003.58	763,124			940,863		940,863	268,581				32,018		0001
Purchased Call/S&P 500 INDEX/SPXA05HS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/03/2023	02/05/2024		2,404,000	4136.48		41,589		25,091		53,354			(16,658)		9,332		0001
Purchased Call/S&P 500 INDEX/SPXA05HSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/10/2023	02/12/2024		1,895,000	4090.46		69,926		43,535		94,189			(26,675)		7,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/02/2024		601,022	598.11	51,087			15,241		46,412			(12,702)		2,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2022	02/09/2024		1,579,455	606.99	132,200			40,495		106,582			(32,778)		6,187		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024		365,859	596.68	32,379			9,959		29,353			(8,039)		1,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		1,032,752	595.93	82,664			26,261		85,666			(20,524)		4,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023		274,294	623.78	20,353			1,929		5,424			(5,046)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/25/2023		2,690,126	609.38	178,277			21,541		100,405			(45,151)		6,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	09/13/2023		1,922,301	618.2	137,637			13,991		49,551			(34,126)		4,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		84,681	549.96	9,239			4,537		15,044			(2,294)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024		305,998	608.25	25,031			6,500		18,127			(6,223)		1,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024		2,823,920	566.96	327,575			226,333		472,919			(81,221)		16,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	09/15/2023		184,336	609.62	4,983			1,288		6,397			(3,037)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024		235,793	566.66	28,743			20,282		40,438			(7,117)		1,399		0001
Purchased Call/S&P 500 INDEX/SPX721I$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024		2,728,000	5075.34	120,850			42,604		19,216			(29,923)		11,468		0001
Purchased Call/S&P 500 INDEX/SPX721C$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/19/2022	01/12/2024		1,385,985	4698	46,061			12,458		22,324			(11,531)		5,078		0001
Purchased Call/S&P 500 INDEX/SPX161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025		4,700,000	5550	356,840			204,418		134,645			(46,069)		34,856		0001
Purchased Call/S&P 500 INDEX/SPX500A$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/12/2018	11/10/2023		1,478,000	3019.83	196,722			14,252		794,968			(19,521)		4,461		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/12/2022	12/06/2024		1,953,218	.4687	139,022			100,757		169,331			(34,707)		11,713		0001
Purchased Call/S&P 500 INDEX/SPX821N8S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2025		2,512,000	4039.75		369,013		327,505		520,004			(42,791)		16,735		0001
Purchased Call/S&P 500 INDEX/SPX8210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024		3,887,000	4135.35		49,365		41,023		60,829			(8,656)		17,649		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023		1,652,000	3807.3	30,066			9,828		50,736			(14,910)		4,716		0001
Purchased Call/S&P 500 INDEX/SPX821N5T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/09/2025		2,127,000	5227.74		49,772		44,181		84,990			(5,764)		14,181		0001
Purchased Call/S&P 500 INDEX/SPX8210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024		1,489,000	4014.19	224,988			121,338		265,672			(55,861)		7,715		0001
Purchased Call/S&P 500 INDEX/SPXA05TSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024		2,095,000	4124.08		58,241		50,861		72,304			(7,776)		9,777		0001
Purchased Call/S&P 500 INDEX/SPXA058SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023		2,358,000	3757.99	204,674			418,540		418,540	205,239				5,656		0001
Purchased Call/S&P 500 INDEX/SPXA05HSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024		7,546,000	4117.86		184,877		113,065		242,476			(71,925)		29,491		0001
Purchased Call/S&P 500 INDEX/SPXA051SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024		2,585,000	3997.34		66,176		42,841		91,164			(23,388)		10,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/11/2023		3,750,228	603.62	267,766			3,678		88,443			(66,210)		3,255		0001
Purchased Call/Citi Grandmaster Index/CGM040C$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/17/2025		6,798,616	324.6		161,999		126,538		167,063			(35,910)		42,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023		750,062	596.17	56,480			7,991		43,079			(14,004)		2,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024		2,546,340	597.94	222,296			68,375		200,436			(55,193)		9,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024		707,304	585.55	62,809			19,981		68,713			(15,616)		2,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024		597,308	577.75	53,877			17,540		65,948			(13,359)		2,412		0001
Purchased Call/Citi Grandmaster Index/CGM040C$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/10/2025		1,800,470	323.14		44,865		34,532		48,215			(10,387)		11,151		0001
Purchased Call/Citi Grandmaster Index/CGM040AS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2022	09/27/2024		2,753,742	322.02	66,080			41,794		76,356			(16,604)		15,373		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/20/2026		6,179,954	3557.54	1,132,168			2,472,303		2,472,303	746,773				56,930		0001
Purchased Call/S&P 500 INDEX/SPX821N5Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	04/12/2024		2,066,435	.4092		68,569		54,474		86,899			(14,505)		9,162		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905XS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2024		1,969,000	5226.84	72,065			23,362		4,826			(17,868)		7,933		0001
Purchased Call/S&P 500 INDEX/SPX905XSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/25/2022	02/23/2024		2,155,000	4338.17	282,736			92,553		175,559			(70,296)		8,701		0001
Purchased Call/S&P 500 INDEX/SPX715JS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	09/16/2021	09/14/2023		1,635,244	5454	34,076			3,530		181			(8,472)		3,731		0001
Purchased Call/S&P 500 INDEX/SPXA056SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	08/17/2022	08/11/2023		1,821,119	256	46,667			5,359		57,485			(23,528)		3,089		0001
Purchased Call/S&P 500 INDEX/SPX821NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025		1,632,039	4101	219,023			193,451		320,268			(25,803)		10,839		0001
Purchased Call/S&P 500 INDEX/SPX8211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2024		1,496,000	5002.83	80,634			44,576		42,076			(19,911)		7,869		0001
Purchased Call/S&P 500 INDEX/SPX715GST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	07/23/2021	07/21/2023		1,449,000	4373.85	149,247			4,123		33,833			(37,107)		1,738		0001
Purchased Call/S&P 500 INDEX/SPX715JSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2023		2,356,000	4369.42	282,249			41,872		110,554			(69,791)		6,437		0001
Purchased Call/S&P 500 INDEX/SPXA058SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	09/28/2022	09/27/2024		1,917,264	3631	340,153			212,128		562,235			(84,339)		10,703		0001
Purchased Call/S&P 500 INDEX/SPX7150SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	02/07/2022	02/02/2024		1,811,660	5607	43,900			13,115		837			(10,960)		6,984		0001
Purchased Call/S&P 500 INDEX/SPX7150SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2024		1,610,000	5483.72	50,876			15,514		1,095			(12,614)		6,292		0001
Purchased Call/S&P 500 INDEX/SPXA05SSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	05/09/2023	05/02/2025		1,542,069	5026	53,196			49,439		96,614			(3,821)		10,462		0001
Purchased Call/S&P 500 INDEX/SPX715RSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/13/2022	05/14/2024		1,572,000	5173.11	48,732			21,287		13,805			(12,050)		7,348		0001
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	04/27/2023	04/25/2025		1,832,000	5204.34	44,884			41,108		80,364			(3,940)		12,364		0001
Purchased Call/S&P 500 INDEX/SPX821PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024		2,372,000	4136.25	42,459			36,277		52,404			(6,461)		10,965		0001
Purchased Call/S&P 500 INDEX/SPX8210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	05/15/2023	05/15/2024		1,867,000	4136.28	57,690			50,558		70,939			(7,251)		8,741		0001
Purchased Call/S&P 500 INDEX/SPX715PSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	03/24/2022	03/22/2024		2,000,000	4470.44	270,200			98,763		126,582			(67,087)		8,537		0001
Purchased Call/S&P 500 INDEX/SPX7150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024		1,480,870	5227	96,431			35,897		5,518			(23,910)		6,392		0001
Purchased Call/S&P 500 INDEX/SPXE003ST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	21GI19DL770X0HC3ZE78	07/07/2022	07/07/2023		6,468,000	3902.62	144,883			2,408		258,047			(71,846)		4,479		0001
Purchased Call/S&P 500 INDEX/SPXC172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2023		3,136,000	3992.93	45,786			17,028		71,294			(22,581)		9,571		0001
Purchased Call/S&P 500 INDEX/SPXA05HSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/09/2023	02/06/2024		1,463,544	4111	50,815			31,227		68,783			(19,793)		5,694		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2029		16,105,259	3895.08	4,344,760			5,965,156		5,965,156		1,729,473			189,391		0001
Purchased Call/S&P 500 INDEX/SPXA05JSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/02/2023	03/01/2024		3,977,000	3981.35	49,315			33,332		66,813			(16,213)		16,292		0001
Purchased Call/S&P 500 INDEX/SPXA05JSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/06/2023	02/28/2025		1,732,100	4999	67,565			56,818		101,475			(10,810)		11,187		0001
Purchased Call/S&P 500 INDEX/SPX821TSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		1,546,000	100	51,018			47,794		66,154			(3,345)		7,482		0001
Purchased Call/S&P 500 INDEX/SPX715VSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	08/19/2022	08/21/2023		1,093,000	4228.48	12,132			1,705					(5,984)		2,063		0001
Purchased Call/S&P 500 INDEX/SPXA050SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	04/06/2023	04/09/2024		2,204,000	4105.02	38,350			29,734		48,903			(8,834)		9,721		0001
Purchased Call/S&P 500 INDEX/SPXA056SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		3,387,000	3924.26	89,078			15,384		152,172			(44,294)		7,036		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023		2,125,000	3770.55	43,138			14,978		73,160			(21,450)		6,243		0001
Purchased Call/S&P 500 INDEX/SPXE0028F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78 SUNTRUST BANKS INC	06/29/2022	06/27/2024		1,622,764	3846	229,072			114,064		352,026			(56,875)		8,092		0001
Purchased Call/S&P 500 INDEX/SPX715US2	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	08/10/2022	08/10/2023		2,022,000	4420.75	33,767			3,721					(16,745)		3,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2024		747,687	602	60,338			16,659		52,069			(14,961)		2,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024		1,877,516	592.48	150,952			42,715		156,449			(37,326)		7,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024		197,619	551.44	20,849			10,453		34,947			(5,176)		987		0001
Purchased Call/Citi Grandmaster Index/CGM040C5T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/24/2025		3,909,306	324.62		93,443		73,887		96,190			(19,834)		24,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024		959,098	610.51	75,961			20,459		55,856			(18,860)		3,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023		5,608,335	599.91	415,017			3,420		156,311			(102,901)		3,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024		825,423	588.42	67,437			19,268		73,653			(16,721)		3,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024		146,957	586.41	12,286			3,510		13,501			(3,046)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024		126,936	557.88	13,658			6,754		20,866			(3,377)		631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024		110,546	557.88	11,906			5,896		18,189			(2,940)		550		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024		2,969,498	593.08	263,394			81,881		255,010			(65,218)		11,709		0001
Purchased Call/AI Powered US Equity Index/AIP100M$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	05/24/2023	05/22/2025		2,761,389	2324.03		87,886		83,469		126,681			(4,526)		19,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024		5,282,307	597.17	434,734			120,627		400,842			(107,790)		19,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2022	07/26/2024		16,682,325	269.24	500,237			270,080		575,859			(124,588)		86,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2023		7,618,022	278.65	255,094			19,374		69,318			(63,464)		14,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/02/2021	09/01/2023		8,717,275	280.7	277,661			23,746		59,054			(69,003)		18,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024		1,210,263	546.37	141,843			91,562		246,053			(35,217)		6,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024		1,258,161	537.9	153,244			99,430		276,378			(37,841)		7,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2021	12/20/2023		900,428	604.05	69,333			16,381		55,453			(17,191)		3,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024		180,982	596.07	15,709			4,687		14,421			(3,906)		698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024		817,112	602.68	68,392			20,856		59,351			(16,958)		3,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	02/16/2024		424,871	591.94	34,032			11,531		37,344			(9,012)		1,690		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024		62,858	576.81	5,613			1,835		7,035			(1,394)		254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/06/2024		3,024,100	554.51	367,076			248,830		569,964			(90,673)		17,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023		589,573	625.96	32,317			2,658		9,246			(8,256)		1,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		1,521,843	548.85	163,142			79,445		275,819			(40,230)		7,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023		997,858	616.87	77,633			13,989		38,786			(19,249)		3,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023		4,140,402	622	313,883			58,290		144,811			(77,733)		12,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617O$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024		374,146	591.83	32,016			9,986		32,718			(7,959)		1,475		0001
Purchased Call/S&P 500 INDEX/SPXC170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023		2,245,000	3770.55	42,206			14,883		71,018			(20,815)		6,673		0001
Purchased Call/S&P 500 INDEX/SPX8215$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,800,000	100	44,100			11,883		70,902			(21,869)		4,663		0001
Purchased Call/S&P 500 INDEX/SPXA050$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2024		1,459,613	4112	66,463			51,611		87,995			(14,954)		6,381		0001
Purchased Call/S&P 500 INDEX/SPX821U$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2024		2,576,173	4389	130,156			127,287		139,470			(3,209)		12,721		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023		1,522,000	4322.34	172,595			24,656		84,979			(42,794)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXA056$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		2,109,000	3924.26	43,445			7,503		73,126			(21,603)		4,381		0001
Purchased Call/S&P 500 INDEX/SPX8215$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		1,557,000	100	37,212			9,303		61,426			(18,504)		3,887		0001
Purchased Call/S&P 500 INDEX/SPX8216$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		2,836,000	3719.98	51,332			15,414		88,552			(25,455)		7,784		0001
Purchased Call/S&P 500 INDEX/SPXA050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024		2,976,140	4105	163,386			126,977		220,490			(36,660)		13,033		0001
Purchased Call/S&P 500 INDEX/SPXA05T$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024		2,998,206	4124	100,915			88,649		125,494			(12,476)		14,015		0001
Purchased Call/S&P 500 INDEX/SPX8210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2023	05/15/2024		1,008,984	4135	23,268			20,448		33,228			(2,869)		4,724		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05NSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/31/2023	04/01/2024		4,464,000	100		48,658		36,862		111,703			(12,065)		19,409		0001
Purchased Call/S&P 500 INDEX/SPX715WS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		201,960	4137.99	16,177			17,057		17,057	9,325				385		0001
Purchased Call/S&P 500 INDEX/SPX8216SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		2,557,000	3719.98	38,866			11,671		66,608			(19,273)		7,019		0001
Purchased Call/S&P 500 INDEX/SPX721KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024		1,531,845	5653	48,921			18,312		894			(12,163)		6,612		0001
Purchased Call/S&P 500 INDEX/SPXA050SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/04/2024		1,850,919	4104	101,331			78,250		137,282			(23,662)		8,091		0001
Purchased Call/S&P 500 INDEX/SPX8215SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,574,000	3744.52	17,471			4,708		30,996			(8,664)		4,078		0001
Purchased Call/S&P 500 INDEX/SPX8215SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,540,000	3744.52	32,186			8,672		60,631			(15,961)		3,990		0001
Purchased Call/S&P 500 INDEX/SPX721JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2024		1,779,000	5412.75	70,271			25,448		2,738			(17,399)		7,579		0001
Purchased Call/S&P 500 INDEX/SPXC00XSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	01/18/2022	01/18/2024		1,512,000	5323.18	67,435			18,619		1,155			(16,720)		5,624		0001
Purchased Call/S&P 500 INDEX/SPXA05WSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/06/2023	06/06/2024		2,032,000	100	37,592			35,217		48,465			(2,465)		9,835		0001
Purchased Call/S&P 500 INDEX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		42,118	4381.89	90,427			2,172		2,348			(48)		208		0001
Purchased Call/S&P 500 INDEX/SPX821SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	05/27/2025		1,426,000	4104.52	220,317			210,922		280,709			(10,534)		9,853		0001
Purchased Call/S&P 500 INDEX/SPX621YSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/01/2021	09/01/2023		2,566,000	5231.66	86,218			7,343		2			(21,377)		5,330		0001
Purchased Call/S&P 500 INDEX/SPXA053SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/17/2022	06/20/2024		2,598,000	3630.01	407,107			198,248		720,335			(100,390)		12,829		0001
Purchased Call/S&P 500 INDEX/SPX8219SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/17/2022	11/17/2023		1,799,000	4143.89	33,821			13,023		50,096			(16,772)		5,571		0001
Purchased Call/S&P 500 INDEX/SPX9050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/18/2021	10/17/2023		1,510,638	4993	80,333			11,934		1,086			(19,945)		4,128		0001
Purchased Call/S&P 500 INDEX/SPX821SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024		1,633,000	100	46,704			42,983		63,270			(3,828)		7,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2022	11/24/2023		4,597,976	267.8	99,325			40,307		158,854			(49,341)		14,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2021	12/15/2023		4,484,554	275.93	138,459			31,982		76,794			(34,515)		15,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/04/2022	11/03/2023		387,356	213	13,674			4,748		5,565			(6,799)		1,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/24/2023	02/26/2025		657,616	212.5	24,069			20,008		18,197			(4,137)		4,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z96	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/31/2023	04/01/2025		831,741	200.96	30,359			26,689		24,336			(3,774)		5,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2022	02/23/2024		4,294,601	273.38	130,168			42,634		100,704			(32,415)		17,339		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2021	08/14/2023		9,676,562	280.18	306,594			18,561		64,343			(75,937)		16,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/16/2022	05/13/2024		9,354,158	273.05	288,378			125,915		240,159			(71,580)		43,656		0001
Purchased Call/S&P 500 INDEX/SPX821B3E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,003,000	4071.7	21,966			9,335		35,086			(10,923)		3,258		0001
Purchased Call/S&P 500 INDEX/SPX821B3K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023		1,548,000	100	35,759			15,367		18,167			(17,636)		5,076		0001
Purchased Call/S&P 500 INDEX/SPX821ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		1,036,000	3839.5	22,067			11,126		39,709			(10,973)		3,658		0001
Purchased Call/S&P 500 INDEX/SPX8219S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2022	11/15/2023		4,245,000	100	37,356			14,099		630			(18,524)		13,051		0001
Purchased Call/S&P 500 INDEX/SPXA05PS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2025		1,683,823	4097	239,846			213,819		331,637			(26,284)		11,235		0001
Purchased Call/S&P 500 INDEX/SPX721NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/19/2022	04/19/2024		2,158,000	4414.02	309,889			124,551		170,158			(76,730)		9,684		0001
Purchased Call/S&P 500 INDEX/SPX821W3G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024		2,019,000	4450.38	93,480			93,480		93,572					10,081		0001
Purchased Call/S&P 500 INDEX/SPX8215S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023		1,429,000	3585.62	29,866			7,652		56,363			(14,730)		3,626		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026		5,481,876	3702.25	989,479			1,973,322		1,973,322	604,772				50,865		0001
Purchased Call/S&P 500 INDEX/SPX715HS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027		1,375,321	4437	266,665			292,290		292,290	90,801				13,931		0001
Purchased Call/S&P 500 INDEX/SPX715HSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2021	07/28/2023		1,758,749	5375	31,661			1,186		3			(7,926)		2,436		0001
Purchased Call/S&P 500 INDEX/SPX721NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024		3,524,000	4452.31	483,140			194,451		256,909			(119,792)		15,814		0001
Purchased Call/S&P 500 INDEX/SPX721MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/15/2024		1,996,000	4327.14	291,815			115,844		186,602			(72,156)		8,896		0001
Purchased Call/S&P 500 INDEX/SPX8219SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023		1,615,000	100	21,803			8,529		27,514			(10,753)		5,054		0001
Purchased Call/S&P 500 INDEX/SPX821ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023		3,460,000	100	34,600			14,202		7,968			(17,064)		11,090		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00018	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/21/2022	01/22/2027		112,530	3185.12	5,717			4,080		1,484			(566)		1,063		0001
Purchased Call/AI Powered US Equity Index/AIP100M8B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	05/23/2025		3,363,493	2314.33	114,164			108,868		162,090			(5,583)		23,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024		515,048	593.92	41,976			12,118		42,169			(10,436)		1,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/05/2024		373,754	596.85	32,292			9,728		29,631			(7,996)		1,451		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024		808,261	593.08	71,450			22,007		68,972			(17,764)		3,166		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2021	07/08/2026		198,642	3236.83	10,647			6,446		1,522			(1,055)		1,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023		1,153,040	614.98	88,784			13,922		43,138			(21,983)		3,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023		1,456,347	621.03	108,207			19,498		51,117			(26,829)		4,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023		795,228	618.99	59,881			10,902		29,611			(14,867)		2,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023		1,120,515	607.03	85,047			12,517		49,976			(21,058)		3,048		0001
Purchased Call/S&P 500 INDEX/SPXC00QSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	12/17/2021	12/19/2023		2,184,000	4575.36	270,598			63,561		63,976			(66,910)		7,496		0001
Purchased Call/S&P 500 INDEX/SPXA05QSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/19/2023	04/16/2024		2,056,407	4138	118,038			94,822		151,552			(23,412)		9,181		0001
Purchased Call/S&P 500 INDEX/SPXA05QSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024		2,212,654	4151	114,638			92,153		146,442			(22,676)		9,895		0001
Purchased Call/S&P 500 INDEX/SPX8210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		2,106,000	4023.61	42,120			3,017		72,153			(20,887)		2,864		0001
Purchased Call/S&P 500 INDEX/SPXA05TSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024		2,370,499	4159	81,225			72,225		98,167			(9,569)		11,132		0001
Purchased Call/S&P 500 INDEX/SPXA05US6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024		2,827,000	4191.98	83,679			74,614		99,871			(9,655)		13,276		0001
Purchased Call/S&P 500 INDEX/SPX821RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024		2,084,000	4191.98	26,258			23,445		33,705			(2,997)		9,848		0001
Purchased Call/S&P 500 INDEX/SPX821RSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024		1,952,000	4151.28	91,939			83,767		113,046			(9,068)		9,266		0001
Purchased Call/S&P 500 INDEX/SPX821CSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		1,766,000	3995.32	45,563			20,836		68,178			(22,594)		5,973		0001
Purchased Call/S&P 500 INDEX/SPX821ES3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023		1,271,860	3835	137,867			67,008		241,116			(69,316)		4,403		0001
Purchased Call/S&P 500 INDEX/SPXA05QSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024		2,216,805	4151	75,614			60,784		94,010			(14,957)		9,914		0001
Purchased Call/S&P 500 INDEX/SPX821ASX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2022	11/22/2024		1,433,686	3981	225,985			159,409		292,989			(56,418)		8,482		0001
Purchased Call/S&P 500 INDEX/SPX821DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/21/2022	12/20/2024		1,531,618	4490	126,052			93,154		189,867			(31,254)		9,306		0001
Purchased Call/S&P 500 INDEX/SPX721LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/04/2024		2,004,864	5312	106,756			40,767		5,618			(26,470)		8,764		0001
Purchased Call/S&P 500 INDEX/SPXC170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023		4,273,000	3901.06	99,988			32,774		165,814			(49,719)		12,199		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05Q$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/17/2023	04/17/2024		2,238,000	4151.32		60,426		48,308		75,523			(12,217)		10,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	10/19/2021	10/19/2023		436,873	615.61	26,570			4,284		15,782			(7,020)		1,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	10/22/2021	10/20/2023		373,258	613.87	29,039			4,452		14,132			(7,220)		1,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	06/23/2023	06/23/2025		117,069	595.7		15,090		15,007		17,673			(145)		824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	11/12/2021	11/10/2023		750,495	622	56,662			10,331		25,814			(14,088)		2,265		0001
Purchased Call/AI Powered US Equity Index/AIP100F$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	01/10/2023	01/05/2024		4,486,457	2355.34		109,016		57,004		103,011			(52,207)		16,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	12/07/2021	12/07/2023		185,286	602.1	14,841			3,241		11,331			(3,680)		613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	12/23/2022	12/23/2024		846,644	556.76	100,920			75,203		163,224			(24,988)		5,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	05/27/2022	05/24/2024		818,152	569.94	80,915			36,708		113,587			(20,118)		3,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	10/08/2021	10/09/2023		426,751	598.58	32,348			4,456		22,816			(8,009)		1,122		0001
Purchased Call/Citi Grandmaster Index/CGM040D$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	02/16/2023	02/10/2025		4,753,717	323.05	113,435			92,295		129,269			(21,249)		30,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/20/2022	05/10/2024		13,003,403	273.98	386,853			167,703		310,769			(96,324)		60,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	07/21/2022	07/19/2024		19,036,066	267.44	590,913			312,633		735,721			(146,927)		97,753		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2024		12,202,897	267.59	325,157			196,893		477,729			(81,013)		66,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/07/2022	06/24/2024		11,931,733	270.6	347,165			172,108		371,063			(86,301)		59,249		0001
Purchased Call/S&P 500 INDEX/SPX905J$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		2,885,000	5126.84	92,897			4,849		27			(22,970)		4,715		0001
Purchased Call/S&P 500 INDEX/SPXA05PSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025		1,705,262	.4975		70,325		63,050		111,800			(7,524)		11,387		0001
Purchased Call/S&P 500 INDEX/SPXC170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/24/2023		1,868,291	.3797	74,292			23,932		122,219			(37,249)		5,266		0001
Purchased Call/S&P 500 INDEX/SPXA05E$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023		2,200,000	3878.44	58,740			27,995		92,091			(29,129)		7,595		0001
Purchased Call/S&P 500 INDEX/SPX905Q$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023		2,929,000	4644.87	347,379			68,235		47,742			(85,896)		9,199		0001
Purchased Call/S&P 500 INDEX/SPXD00B$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/28/2022	02/28/2024		2,134,000	4322.76	282,968			94,064		181,134			(70,161)		8,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023		348,511	594.58	26,626			5,627		24,474			(6,620)		1,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024		1,303,721	589.5	111,338			35,836		120,858			(27,530)		5,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024		209,750	560.97	20,723			9,337		32,370			(5,138)		996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024		2,231,742	563.73	214,247			96,529		335,201			(53,122)		10,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024		175,628	572.75	16,860			7,649		23,680			(4,192)		834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024		456,155	570.86	46,163			21,330		63,113			(11,462)		2,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024		63,990	567.99	6,629			3,110		9,217			(1,641)		310		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025		358,647	581.94		44,329		35,998		56,165			(8,467)		2,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025		585,833	573.47		74,401		61,848		98,677			(12,789)		3,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		2,218,770	568.93	224,761			105,135		316,973			(55,652)		10,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025		3,311,099	574.62	374,485			290,007		537,507			(85,947)		20,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025		190,957	577.09	23,087			18,298		30,883			(4,857)		1,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		72,572	581.1	9,188			7,557		11,492			(1,669)		465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	03/15/2024		105,420	581.68	7,980			5,348		11,382			(2,639)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025		1,445,338	580.76	174,597			144,735		227,133			(30,417)		9,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024		1,893,182	592.48	152,023			42,867		157,401			(37,642)		7,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024		60,588	559.53	7,889			5,570		11,010			(1,951)		360		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2023	01/17/2025		2,396,731	324.44		57,892		45,431		59,478			(12,520)		14,936		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/24/2022	05/17/2024		14,892,424	273.5	458,464			202,570		370,434			(113,832)		69,939		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024		1,778,000	3991.05		81,966		116,582		116,582	34,616				7,164		0001
Purchased Call/S&P 500 INDEX/SPXA054SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024		2,750,000	3851.9	422,675			209,308		587,464			(104,371)		13,693		0001
Purchased Call/S&P 500 INDEX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024		2,375,000	3895.08		82,650		43,488		129,345			(39,411)		8,613		0001
Purchased Call/S&P 500 INDEX/SPXA055SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/09/2023	05/06/2025		1,468,398	5289		29,486		27,415		55,586			(2,106)		9,992		0001
Purchased Call/S&P 500 INDEX/SPX8210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2023	04/29/2024		691,000	13246		15,755		13,151		23,890			(2,705)		3,153		0001
Purchased Call/S&P 500 INDEX/SPX821PS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024		3,539,000	4137.64		76,442		65,942		93,970			(10,652)		16,438		0001
Purchased Call/S&P 500 INDEX/SPX8210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		2,644,978	4159		38,567		34,294		45,453			(4,544)		12,421		0001
Purchased Call/S&P 500 INDEX/SPX2506G1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	06/02/2023	05/31/2024		2,377,000	257.67		133,112		123,868		164,079			(10,239)		11,403		0001
Purchased Call/S&P 500 INDEX/SPX821TS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024		2,327,000	4282.37		39,559		36,842		43,980			(3,010)		11,229		0001
Purchased Call/S&P 500 INDEX/SPXA05B$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/27/2022	09/25/2023		2,123,607	3693	81,754			19,476		154,471			(40,764)		5,184		0001
Purchased Call/S&P 500 INDEX/SPXA058SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/29/2022	09/27/2023		2,062,316	3650	82,671			20,265		154,178			(41,222)		5,092		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028		19,869,040	4003.58	5,503,724			6,785,595		6,785,595	1,937,033				230,916		0001
Purchased Call/S&P 500 INDEX/SPX905VS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024		1,779,000	4431.85	65,111			19,050		69,238			(16,100)		6,811		0001
Purchased Call/S&P 500 INDEX/SPX905VS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028		23,563,146	4170.7	5,379,466			6,721,131		6,721,131	2,039,500				255,232		0001
Purchased Call/S&P 500 INDEX/SPX821VS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	07/07/2023		8,720,000	4325		39,980		21,807		2,375			(21,323)		6,038		0001
Purchased Call/S&P 500 INDEX/SPX821SSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024		2,059,000	4282.37		41,180		38,320		46,183			(3,168)		9,878		0001
Purchased Call/S&P 500 INDEX/SPXA05US9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		2,039,000	4191.98		60,354		53,870		71,938			(6,907)		9,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		1,824,462	556.74	185,183			94,118		307,686			(45,915)		9,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025		3,030,704	583.17		369,746		300,069		458,055			(70,813)		19,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024		366,239	602.92	32,009			9,805		26,378			(7,937)		1,435		0001
Purchased Call/AI Powered US Equity Index/AIP100M$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/19/2025		1,650,780	2322.51		57,000		53,989		76,190			(3,184)		11,340		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024		738,640	589.59	61,824			21,005		70,096			(15,308)		3,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	03/21/2024		563,453	593.74	52,226			18,989		51,845			(12,983)		2,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024		812,538	593.92	66,466			19,447		67,129			(16,435)		3,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024		4,534,987	595.04	394,090			122,510		378,415			(97,579)		17,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		986,317	587.56	87,289			27,730		93,012			(21,673)		3,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024		146,353	557	15,587			8,018		24,628			(3,849)		743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		687,089	559.19	71,457			36,662		113,149			(17,693)		3,478		0001
Purchased Call/S&P 500 INDEX/SPX821US7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2023	06/17/2024		3,419,000	4409.59		62,568		60,839		64,714			(2,387)		16,812		0001
Purchased Call/S&P 500 INDEX/SPXC170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023		2,764,000	3901.06	46,435			15,478		76,010			(22,901)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXA05ES8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023		1,747,865	3991	54,019			24,540		79,523			(26,935)		5,876		0001
Purchased Call/S&P 500 INDEX/SPXC170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023		4,614,000	3901.06	101,969			33,990		168,494			(50,290)		13,338		0001
Purchased Call/S&P 500 INDEX/SPXC171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/07/2023		1,692,584	3804	99,391			35,914		163,054			(49,695)		5,051		0001
Purchased Call/S&P 500 INDEX/SPX905X$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/23/2022	02/16/2024		2,174,003	4357	82,739			26,394		103,387			(20,713)		8,647		0001
Purchased Call/S&P 500 INDEX/SPXA05FS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/20/2023		1,593,132	3820	50,007			24,026		83,368			(24,934)		5,484		0001
Purchased Call/S&P 500 INDEX/SPX900A$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2020	04/25/2025		16,500,000	3700	1,731,050			666,715		5,576,515			(181,530)		111,357		0001
Purchased Call/S&P 500 INDEX/SPX821S$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024		1,622,000	105		23,357		21,753		25,851			(1,777)		7,827		0001
Purchased Call/S&P 500 INDEX/SPX821T$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	07/21/2023		2,140,000	3850		5,470		2,486		650			(2,973)		2,567		0001
Purchased Call/S&P 500 INDEX/SPXC171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023		13,443,000	3956.37	299,779			109,919		480,654			(148,657)		40,574		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00R84	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023		2,216,000	3859.11	51,190			16,358		86,735			(25,384)		6,273		0001
Purchased Call/S&P 500 INDEX/SPXA05JS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024		1,469,000	100		44,364		29,576		94,166			(14,828)		5,993		0001
Purchased Call/S&P 500 INDEX/SPX821USN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024		4,059,000	4388.71		187,932		183,285		199,873			(5,135)		20,043		0001
Purchased Call/S&P 500 INDEX/SPX821VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024		2,120,000	4348.33		38,584		38,155		40,779			(742)		10,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2022	03/07/2024		797,389	581.9	67,300			23,079		85,274			(16,664)		3,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/19/2024		3,505,135	549.18	314,761			113,279		319,145			(77,830)		14,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/31/2023		2,335,343	619.6	175,618			29,430		80,965			(43,425)		6,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/06/2025		467,184	564.8	53,399			40,766		84,700			(12,784)		2,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/21/2025		760,786	568.48	89,545			70,110		133,511			(19,695)		4,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2023	01/24/2025		61,975	574.52	7,449			5,888		10,246			(1,584)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/28/2025		1,558,069	580.42	182,606			144,730		239,665			(38,417)		9,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2023	01/31/2025		3,318,640	588.69	378,325			301,413		472,820			(77,220)		20,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717SS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025		2,595,654	583.39	321,082			263,794		392,673			(58,659)		16,570		0001
Purchased Call/AI Powered US Equity Index/AIP10098B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/22/2022	09/13/2024		4,736,742	2361	131,702			80,676		148,583			(33,017)		26,033		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	09/08/2023		3,706,077	328.92	96,222			9,200		29,852			(24,054)		8,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024		272,375	588.78	24,623			8,060		25,509			(6,122)		1,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/05/2024		361,172	555.06	37,309			18,962		61,833			(9,251)		1,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/17/2022	08/09/2023		14,905,632	269.05	343,902			37,555		432,614			(172,970)		24,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2022	03/28/2024		15,639,144	278.73	478,708			178,494		237,703			(118,858)		67,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	09/15/2023		8,091,201	280.41	238,684			25,256		61,286			(59,866)		18,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2023	01/22/2024		13,011,831	265.37		291,012		165,363		549,080			(126,238)		48,876		0001
Purchased Call/S&P 500 INDEX/SPX715TSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2022	07/19/2024		1,619,481	5075	57,462			30,435		34,391			(14,267)		8,316		0001
Purchased Call/S&P 500 INDEX/SPXA051SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/21/2023	02/16/2024		3,634,469	4079		110,466		70,970		158,000			(39,584)		14,457		0001
Purchased Call/S&P 500 INDEX/SPXA05LSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024		3,258,644	3917		109,608		79,329		147,378			(30,413)		13,831		0001
Purchased Call/S&P 500 INDEX/SPX821CSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		2,652,000	3852.36	56,753			26,327		102,000			(28,220)		8,996		0001
Purchased Call/S&P 500 INDEX/SPXC170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		2,480,000	3770.55	37,448			13,003		62,456			(18,621)		7,286		0001
Purchased Call/S&P 500 INDEX/SPX821US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024		2,638,000	4372.59		97,606		93,584		104,402			(4,267)		12,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		221,400	558.12	23,690			11,764		36,444			(5,866)		1,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/28/2024		172,745	553.74	18,397			9,173		29,845			(4,562)		863		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024		431,594	563.69	52,396			36,583		76,079			(12,973)		2,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2023		1,154,835	606.93	89,038			19,569		64,408			(22,076)		3,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/24/2023		910,075	605.45	68,802			13,874		49,844			(17,106)		2,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	06/07/2024		1,594,619	572.16	155,842			73,322		220,185			(38,698)		7,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		504,626	549.44	55,509			26,574		90,334			(13,744)		2,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024		257,904	552.15	27,854			13,602		45,125			(6,897)		1,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023		1,073,691	605.1	82,782			18,269		62,240			(20,553)		3,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023		3,658,649	603.4	289,033			64,804		221,009			(71,566)		12,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023		191,305	613.26	15,343			3,836		10,000			(3,815)		675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023		218,491	615.45	17,130			2,792		8,234			(4,259)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617IS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023		1,540,250	617.99	118,445			21,343		58,268			(29,368)		4,631		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2023		1,463,116	605.37	113,099			24,702		84,049			(28,042)		4,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023		10,537,406	267.8	231,883			93,160		367,214			(115,645)		33,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/18/2021	10/13/2023		5,449,273	277.59	172,531			24,804		67,975			(42,978)		14,614		0001
Purchased Call/S&P 500 INDEX/SPX715USY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/04/2023		2,687,084	4153	118,686			11,272		183,239			(59,673)		4,160		0001
Purchased Call/S&P 500 INDEX/SPX821WSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024		2,221,000	4450.38	84,842			84,842		84,648					11,090		0001
Purchased Call/S&P 500 INDEX/SPX700MSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL77OXOHC3ZE78	09/27/2019	09/28/2023		1,262,000	3662.55	59,945			3,659		349,306			(7,421)		3,133		0001
Purchased Call/S&P 500 INDEX/SPX715HSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2021	08/11/2023		2,435,000	4417.51	255,432			14,465		54,532			(63,507)		4,130		0001
Purchased Call/S&P 500 INDEX/SPX821WS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2023	06/27/2025		1,540,767	5549		30,771		30,729		37,964			(84)		10,880		0001
Purchased Call/S&P 500 INDEX/SPX7210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024		2,132,000	4181.87	300,399			123,791		270,920			(74,482)		9,680		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/22/2026		221,882	244.83	13,344			8,857		6,743			(1,324)		2,020		0001
Purchased Call/S&P 500 INDEX/SPX715LSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2021	11/10/2023		1,719,000	4562.33	206,796			37,651		41,093			(51,344)		5,188		0001
Purchased Call/S&P 500 INDEX/SPXA05TSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024		6,473,000	4109.9	83,502			73,408		101,398			(10,267)		30,352		0001
Purchased Call/S&P 500 INDEX/SPX821DSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		1,326,000	100	18,034			8,741		44,112			(8,967)		4,591		0001
Purchased Call/S&P 500 INDEX/SPX7159SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2021	03/24/2025		1,841,979	5378	65,236			28,395		53,471			(8,121)		12,129		0001
Purchased Call/S&P 500 INDEX/SPX7151S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2021	08/16/2023		1,442,064	4466	140,749			8,918		24,037			(34,994)		2,587		0001
Purchased Call/S&P 500 INDEX/SPX7151SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2021	09/08/2023		2,206,545	4530	220,800			21,014		31,915			(54,822)		4,832		0001
Purchased Call/S&P 500 INDEX/SPX821ESS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024		1,747,000	3839.5	63,940			32,587		101,966			(31,449)		6,236		0001
Purchased Call/S&P 500 INDEX/SPXA05NSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025		1,524,000	5019.52	56,693			49,849		89,996			(7,038)		10,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/29/2023		148,926	615.2	11,974			2,989		7,474			(2,973)		526		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024		1,454,453	591.58	133,228			48,496		138,504			(33,033)		6,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023		1,438,030	618.88	111,160			18,934		51,167			(27,562)		4,208		0001
Purchased Call/AI Powered US Equity Index/AIP100FS$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	01/06/2023	01/08/2024		4,609,378	2355.34		117,424		62,225		106,238			(55,257)		16,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023		316,666	614.51	23,940			4,596		13,663			(5,952)		981		0001
Purchased Call/AI Powered US Equity Index/AIP100GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	01/31/2023	01/31/2025		2,885,281	2372.4		99,016		79,024		94,860			(20,162)		18,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024		3,625,447	616.59	281,697			71,585		180,259			(69,655)		12,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024		122,500	608.13	9,959			2,682		7,444			(2,473)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024		601,601	586.31	53,001			16,861		57,840			(13,177)		2,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/26/2024		4,354,945	592.75	378,034			124,800		388,218			(93,608)		17,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024		855,750	577.04	73,252			25,221		98,225			(18,138)		3,555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/18/2022	10/11/2023		15,374,861	264.24	323,674	3,289		94,359		693,765			(162,999)		40,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	11/24/2023		10,067,753	268.11	217,216			88,229		342,793			(108,277)		31,946		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2023	02/27/2025		16,267,508	264.09		472,404		394,207		817,015			(78,719)		104,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2022	11/22/2024		20,009,111	267.8	583,848			411,369		797,840			(145,145)		118,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/08/2024		7,331,478	265.68	214,069			136,964		324,225			(52,951)		41,420		0001
Purchased Call/S&P 500 INDEX/SPXA05L$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2023	03/15/2024		3,666,676	3892		120,237		86,170		171,234			(34,684)		15,444		0001
Purchased Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024		2,259,000	4233.76	335,913			136,768		257,800			(83,174)		10,189		0001
Purchased Call/S&P 500 INDEX/SPX7210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/24/2024		1,894,172	4915	115,565			47,371		36,909			(28,693)		8,572		0001
Purchased Call/S&P 500 INDEX/SPX821RST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024		2,284,000	4151.28		38,600		35,169		45,509			(3,807)		10,842		0001
Purchased Call/S&P 500 INDEX/SPX8217$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023		1,147,000	105	17,549			5,411		33,577			(8,726)		3,177		0001
Purchased Call/S&P 500 INDEX/SPX8216$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023		2,126,000	3583.07	43,796			12,652		83,688			(21,777)		5,701		0001
Purchased Call/S&P 500 INDEX/SPXA056$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		2,645,000	244.03	120,348			20,784		219,482			(59,843)		5,494		0001
Purchased Call/S&P 500 INDEX/SPX821C$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		2,012,000	3995.32	23,138			10,581		38,025			(11,474)		6,805		0001
Purchased Call/S&P 500 INDEX/SPX721NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024		1,941,987	5407	77,255			31,093		4,199			(19,155)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXA05P$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/14/2023	04/15/2025		2,157,000	4081.37		316,216		284,073		428,186			(33,263)		14,448		0001
Purchased Call/S&P 500 INDEX/SPX715W$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		3,184,040	4137.99	255,042			268,916		268,916	147,022				6,067		0001
Purchased Call/S&P 500 INDEX/SPXA050$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/05/2024		5,780,000	4105.02		72,828		56,285		92,286			(16,960)		25,312		0001
Purchased Call/S&P 500 INDEX/SPXA056$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		24,542,000	3924.26	549,741			94,941		931,309			(273,360)		50,980		0001
Purchased Call/S&P 500 INDEX/SPX905H$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023		1,337,000	5017.96	47,196			846		2			(11,718)		1,309		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026		333,124	3702.25	60,129			119,915		119,915	36,751				3,091		0001
Purchased Call/S&P 500 INDEX/SPX9051$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/22/2021	07/22/2027		1,159,144	4367.48	220,121			264,368		264,368	85,902				11,682		0001
Purchased Call/S&P 500 INDEX/SPX821RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	09/06/2023		3,144,000	4050		14,453		9,311		3,095			(5,181)		6,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/06/2025		1,876,808	582.34		232,161		195,538		293,223			(36,841)		12,181		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		82,517	561.48		11,090		9,408		15,823			(1,719)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025		242,575	560.71		30,055		25,555		47,383			(4,599)		1,581		0001
Purchased Call/Citi Grandmaster Index/CGM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2021	09/01/2023		3,478,320	329.07	88,510			7,604		25,963			(22,132)		7,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024		3,152,656	610.71	255,680			68,486		182,280			(63,395)		11,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024		82,859	610.1	6,761			1,811		4,844			(1,676)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024		470,222	590.16	38,605			10,771		40,226			(9,598)		1,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024		616,473	598.93	50,243			14,838		46,981			(12,457)		2,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		386,771	583.96	34,461			11,172		38,962			(8,545)		1,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024		1,807,293	588.36	154,885			52,127		173,205			(38,456)		7,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024		758,907	577.84	67,315			23,519		86,253			(16,668)		3,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2023		2,882,363	614.51	219,156			43,059		126,645			(54,208)		9,052		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023		787,450	618.54	61,106			15,255		36,987			(15,172)		2,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		749,611	607.89	60,793			15,699		44,723			(15,073)		2,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024		1,268,257	582.44	115,538			40,890		135,633			(28,608)		5,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024		1,476,300	589.63	138,034			50,246		144,236			(34,225)		6,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/25/2022	08/02/2024		19,700,050	268.83	606,255			333,577		700,806			(151,182)		102,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/25/2022	10/16/2024		11,737,526	264.21	333,206			217,657		564,560			(82,965)		66,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024		11,027,588	274.54	335,670			149,041		252,521			(83,652)		51,788		0001
Purchased Call/S&P 500 INDEX/SPX821S\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024		4,900,000	4205.45		124,950		114,279		145,659			(11,884)		23,401		0001
Purchased Call/S&P 500 INDEX/SPXA057\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/14/2022	08/29/2023		3,694,076	4051	140,895			23,956		259,868			(73,072)		7,489		0001
Purchased Call/S&P 500 INDEX/SPX821B\$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023		5,048,000	3806.8	111,561			39,646		186,306			(55,322)		15,063		0001
Purchased Call/S&P 500 INDEX/SPXA059\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023		5,503,000	3639.66	121,616			33,596		210,372			(59,980)		14,474		0001
Purchased Call/S&P 500 INDEX/SPXA05J\$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024		2,328,000	4191.98		90,326		80,541		109,004			(10,422)		10,933		0001
Purchased Call/S&P 500 INDEX/SPX8217\$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	10/05/2023		1,797,058	3783	73,003			20,432		125,535			(38,300)		4,632		0001
Purchased Call/S&P 500 INDEX/SPX8219\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023		4,419,000	3949.94	52,144			20,542		79,117			(25,858)		13,878		0001
Purchased Call/S&P 500 INDEX/SPX821A\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/20/2023		2,950,213	3965	167,973			66,256		265,908			(83,755)		9,233		0001
Purchased Call/S&P 500 INDEX/SPX821B\$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,154,000	4071.7	25,273			10,741		40,283			(12,567)		3,748		0001
Purchased Call/S&P 500 INDEX/SPX7210\$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2024		1,498,000	4138.04	222,303			91,483		203,126			(55,044)		6,802		0001
Purchased Call/S&P 500 INDEX/SPX8218\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023		1,001,000	100	23,423			8,111		39,263			(11,615)		2,941		0001
Purchased Call/S&P 500 INDEX/SPX821S\$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024		3,242,809	4115		123,354		112,702		142,732			(11,861)		15,394		0001
Purchased Call/S&P 500 INDEX/SPX821S\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024		2,807,000	4179.83		130,806		120,385		159,221			(10,722)		13,466		0001

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Purchased Call/S&P 500 INDEX/SPXA059S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/03/2022	09/27/2023		2,431,473	3651	110,723			27,293		199,181			(55,824)		6,003		0001
Purchased Call/S&P 500 INDEX/SPX821BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023		1,460,679	4080	56,421			23,822		83,601			(28,055)		4,729		0001
Purchased Call/S&P 500 INDEX/SPX821BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2022	11/10/2023		1,598,738	3862	32,623			11,995		56,803			(16,357)		4,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024		56,830	609.5	4,683			1,248		3,347			(1,161)		208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024		605,985	599.15	48,782			13,536		44,545			(12,095)		2,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024		217,654	595.14	18,305			5,079		17,055			(4,539)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024		2,730,252	600.69	230,613			70,394		204,592			(57,236)		10,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		622,981	590.75	53,265			16,921		56,181			(13,225)		2,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024		112,154	590.03	10,341			3,680		10,733			(2,567)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024		3,265,603	589.55	289,986			102,770		316,468			(71,901)		13,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024		492,341	590.54	46,526			16,849		47,274			(11,520)		2,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024		1,684,864	592.08	157,703			57,643		158,725			(39,155)		7,192		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024		182,627	594.27	17,916			6,660		16,777			(4,436)		788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024		1,008,912	597.64	98,772			36,768		88,069			(24,490)		4,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024		2,469,458	600.81	230,153			85,793		206,648			(57,144)		10,659		0001
Purchased Call/Citi Grandmaster Index/CGM0401SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/05/2023		755,528	329.07	19,378			1,764		5,809			(4,824)		1,618		0001
Purchased Call/Citi Grandmaster Index/CGM0401SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2022	09/08/2023		1,834,562	328.87	43,054			4,278		14,902			(11,158)		4,017		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/08/2022	11/15/2024		2,734,483	292.72	91,634			63,811		63,143			(22,846)		16,066		0001
Purchased Call/Citi Grandmaster Index/CGM0406SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/06/2024		5,760,450	331.26	131,128			56,134		70,016			(32,682)		26,586		0001
Purchased Call/Citi Grandmaster Index/CGM0407SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/31/2024		3,148,385	330.57	74,750			34,686		42,162			(18,663)		15,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB31319R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	12/05/2024		18,885,311	267.19	546,805			392,906		783,246			(135,592)		113,139		0001
Purchased Call/Citi Grandmaster Index/CGM0406SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	04/29/2024		3,097,460	331.71	74,553			31,179		35,644			(18,572)		14,134		0001
Purchased Call/S&P 500 INDEX/SPX8217SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023		2,245,000	3830.6	52,533			16,932		89,239			(26,051)		6,382		0001
Purchased Call/S&P 500 INDEX/SPX8219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/17/2022	11/15/2024		1,867,533	4901	104,492			72,496		104,231			(25,944)		10,973		0001
Purchased Call/S&P 500 INDEX/SPXE00FSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/02/2022	09/01/2023		4,116,000	100	38,279			6,611					(19,034)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXA058SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2023		3,262,602	3866	125,891			28,404		244,069			(62,772)		7,732		0001
Purchased Call/S&P 500 INDEX/SPXA058SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		3,493,000	3693.23	91,866			21,180		162,459			(45,681)		8,378		0001
Purchased Call/S&P 500 INDEX/SPX821AS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/21/2023		3,977,590	3950	189,920			75,232		294,540			(94,438)		12,492		0001
Purchased Call/S&P 500 INDEX/SPXA05PSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024		2,235,263	4109		78,554		62,188		99,653			(16,833)		9,893		0001
Purchased Call/S&P 500 INDEX/SPXA056SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		2,121,000	3924.26	53,661			9,267		91,355			(26,683)		4,406		0001
Purchased Call/S&P 500 INDEX/SPX2503SG	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	04/14/2023	04/15/2024		2,442,000	100		46,642		37,134		75,624			(9,786)		10,883		0001
Purchased Call/S&P 500 INDEX/SPX8219SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		7,986,000	4003.58	94,235			37,486		140,836			(46,730)		25,167		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821WSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024		1,538,754	4396		91,308		91,308		90,959					7,683		0001
Purchased Call/S&P 500 INDEX/SPX821ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		1,694,000	4026.12	36,590			14,839		59,668			(18,195)		5,375		0001
Purchased Call/S&P 500 INDEX/SPXA05PSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024		1,439,000	4137.64		56,409		44,909		72,402			(11,835)		6,413		0001
Purchased Call/S&P 500 INDEX/SPX821BSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		2,062,000	3941.26	39,178			17,053		59,193			(19,428)		6,805		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/22/2022	02/22/2027		168,291	3138.44	8,448			6,169		2,809			(837)		1,608		0001
Purchased Call/Citi Grandmaster Index/CGM040CSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2023	01/06/2025		3,819,935	323.02		94,109		72,123		102,917			(22,084)		23,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/11/2023		299,904	612.27	20,141			2,022		9,276			(5,060)		671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/19/2023		2,745,936	613.74	192,880			21,213		86,440			(47,759)		6,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023		491,323	609.56	39,502			9,481		27,072			(9,808)		1,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023		1,546,753	614.19	122,812			30,703		79,415			(30,534)		5,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		604,097	611.19	47,240			12,199		33,931			(11,713)		2,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023		490,002	595.48	36,652			807		18,405			(9,075)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024		1,071,941	592.61	89,400			24,909		87,847			(22,197)		3,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024		1,041,167	590.16	85,792			24,192		89,649			(21,243)		3,911		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	02/01/2024		137,814	594.92	11,728			3,464		11,171			(2,908)		530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2022	02/15/2024		2,087,553	595.08	180,573			56,801		175,209			(44,772)		8,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/22/2023		3,956,195	603.66	272,744			31,476		171,385			(68,451)		9,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/15/2024		326,171	562.58	39,532			27,427		57,793			(9,815)		1,916		0001
Purchased Call/S&P 500 INDEX/SPXB17XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		5,313,000	4140.06	143,451			15,017		232,789			(71,136)		8,684		0001
Purchased Call/S&P 500 INDEX/SPX7156S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2021	01/06/2025		1,855,692	4835	91,461			34,887		132,815			(11,346)		11,452		0001
Purchased Call/S&P 500 INDEX/SPX905WSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024		1,636,048	5476	42,456			13,488		1,038			(10,541)		6,508		0001
Purchased Call/S&P 500 INDEX/SPXA05PS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2024		161,888	4105		56,806		7,731		7,731	1,773				714		0001
Purchased Call/S&P 500 INDEX/SPX905XSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024		4,404,000	4275.69	580,447			194,279		419,941			(143,722)		18,041		0001
Purchased Call/S&P 500 INDEX/SPX905YSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024		2,009,000	4126.95	290,100			101,355		255,739			(71,830)		8,396		0001
Purchased Call/S&P 500 INDEX/SPX905ZS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024		2,073,000	4422.06	282,757			102,010		147,483			(69,821)		8,815		0001
Purchased Call/S&P 500 INDEX/SPXC00S84	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/22/2021	12/22/2023		1,506,000	4666.97	180,118			43,050		30,176			(44,659)		5,214		0001
Purchased Call/S&P 500 INDEX/SPX821SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024		1,001,000	100		26,126		24,332		28,672			(1,988)		4,831		0001
Purchased Call/S&P 500 INDEX/SPX821SSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024		1,885,000	4282.37		54,665		50,869		61,734			(4,205)		9,043		0001
Purchased Call/S&P 500 INDEX/SPX821DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	09/22/2026		3,820,000	6200	99,240			85,780		112,931			(13,121)		34,342		0001
Purchased Call/S&P 500 INDEX/SPXB17XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2022	07/28/2023		3,726,273	4072	189,002			14,539		309,240			(96,911)		5,160		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027		1,595,102	4246.44	308,333			396,120		396,120	127,432				15,913		0001
Purchased Call/S&P 500 INDEX/SPX821FSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2023	01/05/2024		7,677,000	3808.1		173,500		90,355		273,671			(83,660)		27,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/28/2024		428,038	598.42	41,562			15,472		36,968			(10,305)		1,848		0001
Purchased Call/Citi Grandmaster Index/CGM0405SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/01/2024		4,393,472	335.06	124,319			41,762		91,498			(30,855)		17,998		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/21/2024		2,734,719	335.05	66,904			24,282		20,756			(16,601)		11,651		0001
Purchased Call/Citi Grandmaster Index/CGM040DSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2023	02/28/2025		3,456,859	321.57		84,171		70,752		102,682			(13,560)		22,326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/02/2022	11/01/2024		1,822,891	294.14	67,452			45,514		38,013			(16,767)		10,560		0001
Purchased Call/Citi Grandmaster Index/CGM0402S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	09/29/2023		2,378,333	328.03	61,346			7,619		24,524			(15,239)		5,938		0001
Purchased Call/Citi Grandmaster Index/CGM0402S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	09/29/2023		2,360,490	327.98	63,066			7,904		24,515			(15,847)		5,893		0001
Purchased Call/AI Powered US Equity Index/AIP100AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	09/30/2022	09/29/2023		7,214,729	2309.66	179,937			45,305		224,586			(90,287)		18,012		0001
Purchased Call/Citi Grandmaster Index/CGM0402S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2021	10/05/2023		3,934,466	328.48	104,340			13,894		39,113			(26,062)		10,141		0001
Purchased Call/S&P 500 INDEX/SPX521LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2018	11/24/2023		1,530,787	2957	225,001			18,050		885,798			(22,352)		4,857		0001
Purchased Call/S&P 500 INDEX/SPX821AS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		1,321,000	4003.58	131,572			181,530		181,530	87,525				4,163		0001
Purchased Call/S&P 500 INDEX/SPXC173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023		4,790,000	3965.34	109,212			42,722		169,858			(53,862)		14,991		0001
Purchased Call/S&P 500 INDEX/SPXE006SU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/20/2022	07/20/2023		2,198,000	3959.9	56,928			2,980		100,158			(28,230)		2,573		0001
Purchased Call/S&P 500 INDEX/SPXE005$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/15/2022	07/17/2024		1,341,000	3863.16	59,004			30,918		87,494			(14,570)		6,868		0001
Purchased Call/S&P 500 INDEX/SPXA05RSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/26/2023	04/24/2025		2,821,166	4143		349,952		319,145		533,697			(31,203)		19,026		0001
Purchased Call/S&P 500 INDEX/SPX821RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		2,591,000	4191.98		60,370		53,884		81,609			(6,909)		12,225		0001
Purchased Call/S&P 500 INDEX/SPX715PSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/25/2024		3,535,000	4486.73	484,649			178,660		215,337			(120,002)		15,174		0001
Purchased Call/S&P 500 INDEX/SPX8210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024		2,025,000	4109.9		29,160		25,635		35,587			(3,585)		9,495		0001
Purchased Call/S&P 500 INDEX/SPX821RSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	08/30/2023		2,096,000	4100		10,935		6,764		2,270			(4,197)		4,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023		2,452,777	265.59	91,966			14,043					(22,819)		6,793		0001
Purchased Call/S&P 500 INDEX/SPXE00QS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/20/2022	10/20/2023		1,976,000	3665.78	26,478			8,142		45,099			(13,130)		5,473		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2029		414,741	3895.08		4,344,760		153,614		153,614	44,537				4,877		0001
Purchased Call/S&P 500 INDEX/SPXC172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/09/2023		2,770,989	3750	190,078			69,360		288,936			(94,777)		8,332		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		1,429,943	583.39		177,456		145,968		217,010			(32,243)		9,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		844,820	566.55		108,559		92,088		156,067			(16,827)		5,488		0001
Purchased Call/Citi Grandmaster Index/CGM0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/17/2021	09/15/2023		2,752,285	329.47	67,756			7,109		21,157			(16,837)		6,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025		659,144	559.52		82,591		70,225		129,863			(12,637)		4,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		85,732	572.78		11,068		9,216		14,803			(1,862)		553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025		2,755,869	575.69		340,901		284,708		457,708			(56,506)		17,799		0001
Purchased Call/Citi Grandmaster Index/CGM040C$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2023	01/17/2025		4,448,666	324.43		107,287		83,980		110,469			(23,508)		27,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024		156,864	608.11	12,831			3,327		9,318			(3,186)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024		3,408,122	585.73	278,784			80,036		318,278			(69,123)		12,926		0001
Purchased Call/S&P 500 INDEX/SPX821U$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	08/04/2023		4,400,000	.4350		15,220		12,034		6,925			(3,382)		6,813		0001
Purchased Call/S&P 500 INDEX/SPX821V$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		2,148,000	4381.89		93,223		91,932		98,686			(2,043)		10,622		0001
Purchased Call/S&P 500 INDEX/SPX715V$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2022	08/09/2023		3,131,189	.4142	152,447			16,424		220,046			(75,805)		5,183		0001
Purchased Call/S&P 500 INDEX/SPX8211$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		1,541,000	4280.15	32,977			3,756					(16,398)		2,614		0001
Purchased Call/S&P 500 INDEX/SPX821T$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024		2,345,000	4282.37		50,418		46,945		56,703			(3,847)		11,300		0001
Purchased Call/S&P 500 INDEX/SPX821V$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	07/21/2023		4,360,000	.4325		18,510		14,808		4,970			(5,106)		5,229		0001
Purchased Call/S&P 500 INDEX/SPX715V$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023		1,566,000	4207.27	18,009			2,045					(8,930)		2,656		0001
Purchased Call/S&P 500 INDEX/SPXA05PSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2024		2,165,501	.4109		114,101		89,269		150,613			(25,008)		9,568		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8212SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2023		1,416,000	4140.77	16,284			2,422		1			(8,075)		2,748		0001
Purchased Call/S&P 500 INDEX/SPX8216S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023		1,928,000	3639.66	40,681			10,992		75,953			(20,229)		4,995		0001
Purchased Call/S&P 500 INDEX/SPX821S9R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024		1,615,000	4282.37		20,511		19,098		24,465			(1,565)		7,782		0001
Purchased Call/S&P 500 INDEX/SPXB17YS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/11/2023		2,263,511	4207	92,439			10,798		132,198			(47,398)		3,839		0001
Purchased Call/S&P 500 INDEX/SPXE006SD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	07/19/2023		1,809,000	100	37,446			1,857					(18,569)		2,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000ST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/10/2022	05/09/2024		1,544,118	291.79	57,074			24,571		28,656			(14,160)		7,161		0001
Purchased Call/Citi Grandmaster Index/CGM0402SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/15/2021	10/13/2023		1,551,832	330.15	40,729			5,853		12,541			(10,139)		4,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/28/2022	12/27/2024		5,472,444	287.7	192,032	7,928		150,489		174,018			(49,067)		33,466		0001
Purchased Call/AI Powered US Equity Index/AIP100F$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/19/2023	01/19/2024		5,904,437	2352.44		150,923		84,716		143,862			(66,574)		22,017		0001
Purchased Call/Citi Grandmaster Index/CGM040D$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/03/2025		5,893,157	322.1		140,691		119,621		170,780			(21,322)		38,155		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/19/2022	05/17/2024		3,249,517	291.64	124,047			55,245		61,882			(31,024)		15,261		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/06/2023	01/03/2025		1,270,970	292.28		46,324		35,315		31,740			(11,121)		7,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/12/2025		1,961,674	564.15		235,597		200,371		366,694			(35,998)		12,794		0001
Purchased Call/Citi Grandmaster Index/CGM0401SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	09/22/2023		2,848,046	328.06	76,295			8,744		28,368			(18,963)		6,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/09/2022	12/10/2024		717,797	285.18	26,056			18,898		25,691			(6,443)		4,321		0001
Purchased Call/AI Powered US Equity Index/AIP100BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/20/2022	10/19/2023		6,204,523	2329.88	162,634			50,073		159,439			(81,701)		17,108		0001
Purchased Call/S&P 500 INDEX/SPXA059SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/07/2022	10/05/2023		1,967,306	3783	73,232			19,638		147,144			(36,515)		5,071		0001
Purchased Call/S&P 500 INDEX/SPX715US9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/28/2023		1,759,000	4130.29	57,168			4,288		95,915			(28,427)		2,436		0001
Purchased Call/S&P 500 INDEX/SPX821V$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024		6,896,000	4348.33		177,917		175,940		190,050			(3,421)		34,100		0001

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Purchased Call/S&P 500 INDEX/SPX821S$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2023	05/30/2025		2,024,000	4179.83		277,693		266,631		376,453			(11,412)		14,015		0001
Purchased Call/S&P 500 INDEX/SPXB17XS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		2,337,000	3885.57	366,909			195,315		485,369			(90,849)		12,048		0001
Purchased Call/S&P 500 INDEX/SPX821D$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		1,741,000	3844.82	37,083			17,974		66,672			(18,440)		6,028		0001
Purchased Call/S&P 500 INDEX/SPXC172S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		7,074,000	3992.93	79,936			29,310		123,505			(39,748)		21,351		0001
Purchased Call/S&P 500 INDEX/SPX715V$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2022	08/08/2024		1,841,884	4121	320,897			179,560		287,552			(80,224)		9,701		0001
Purchased Call/S&P 500 INDEX/SPX715W$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		100,088	4137.99	10,379			8,480		8,480	4,382				191		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028		2,701,376	3753	831,241			1,083,916		1,083,916	300,789				31,131		0001
Purchased Call/AI Powered US Equity Index/AIP100B$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/19/2022	10/18/2024		3,702,802	2329.88	126,838			83,482		145,603			(31,675)		21,143		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/20/2023	01/22/2025		484,967	295.22	17,895			14,017		10,478			(3,931)		3,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/03/2023	02/04/2025		544,551	295.66	19,822			15,901		11,641			(3,981)		3,447		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/09/2023	02/07/2025		2,479,226	297.19	82,230			66,648		48,746			(15,796)		15,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/09/2024		377,679	558.58	39,543			20,315		62,600			(9,778)		1,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/18/2024		427,370	549.18	38,335			13,763		38,837			(9,492)		1,810		0001
Purchased Call/AI Powered US Equity Index/AIP100A$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/25/2022	10/16/2023		4,134,936	2318.74	119,825			36,036		119,465			(60,571)		11,246		0001
Purchased Call/S&P 500 INDEX/SPX715W$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		2,563,075	4137.99	265,791			217,153		217,153	112,202				4,883		0001
Purchased Call/S&P 500 INDEX/SPX8210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		3,253,000	100	31,879			2,391					(15,852)		4,505		0001
Purchased Call/S&P 500 INDEX/SPX8213$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/02/2022	09/01/2023		1,319,000	3924.26	27,963			4,829		51,144			(13,905)		2,740		0001
Purchased Call/S&P 500 INDEX/SPXA059$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		20,008	3639.66	2,023			4,515		4,515	2,092				52		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		20,562,308	4137.99	5,290,682			6,269,154		6,269,154	1,846,833				233,332		0001
Purchased Call/S&P 500 INDEX/SPXA05A$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023		2,716,000	3588.84	64,912			18,240		114,446			(32,189)		7,214		0001
Purchased Call/S&P 500 INDEX/SPXA055S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024		7,740,000	4090.75		192,726		162,546		242,151			(30,541)		35,550		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821LSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		2,030,000	3919.29		24,157		17,056		37,558			(7,128)		8,534		0001
Purchased Call/S&P 500 INDEX/SPXA05T$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024		2,189,000	4124.08		60,198		52,590		74,698			(8,015)		10,232		0001
Purchased Call/S&P 500 INDEX/SPX715MSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027		2,439,812	4683	512,607			442,778		442,778	138,756				25,589		0001
Purchased Call/S&P 500 INDEX/SPX821ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023		1,236,000	105	17,428			8,618		35,586			(8,666)		4,340		0001
Purchased Call/S&P 500 INDEX/SPX821FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024		6,260,000	3824.14		72,616		37,208		112,267			(35,413)		22,404		0001
Purchased Call/S&P 500 INDEX/SPX821FSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023		2,255,678	3849		125,410		63,406		218,466			(62,008)		7,964		0001
Purchased Call/S&P 500 INDEX/SPX8212ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023		3,083,000	4128.73	62,585			9,138		98,177			(31,035)		5,929		0001
Purchased Call/S&P 500 INDEX/SPXC172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/16/2023		4,691,000	3958.79	120,559			45,832		189,371			(59,784)		14,474		0001
Purchased Call/Citi Grandmaster Index/CGM0402$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	11/03/2023		1,874,881	330.58	49,607			8,557		15,659			(12,322)		5,508		0001
Purchased Call/AI Powered US Equity Index/AIP100BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/10/2022	11/06/2023		5,243,269	2350.03	132,863			47,342		110,944			(66,403)		15,585		0001
Purchased Call/Citi Grandmaster Index/CGM0401$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2021	09/21/2023		3,526,109	327.19	96,082			10,838		39,727			(23,856)		8,407		0001
Purchased Call/S&P 500 INDEX/SPX821ESL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2023		2,037,161	3829	122,935			61,467		204,192			(61,298)		7,153		0001
Purchased Call/S&P 500 INDEX/SPXA059$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	09/25/2023		3,449,477	3693	151,028			37,323		290,687			(77,439)		8,420		0001
Purchased Call/S&P 500 INDEX/SPXA05AS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/10/2022	09/27/2023		2,281,501	3668	98,500			24,766		190,388			(50,649)		5,633		0001
Purchased Call/S&P 500 INDEX/SPXA05B$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028		2,267,331	3758	582,081			901,373		901,373	251,326				25,940		0001
Purchased Call/S&P 500 INDEX/SPXA05AS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023		2,034,000	3588.84	50,647			14,231		89,579			(25,115)		5,402		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028		1,729,950	3752.75	504,280			694,205		694,205	192,637				19,936		0001
Purchased Call/S&P 500 INDEX/SPX821TSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/12/2024		1,741,282	259		103,162		98,614		115,853			(4,805)		8,501		0001
Purchased Call/S&P 500 INDEX/SPX721JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/25/2022	03/25/2024		1,741,000	4543.06	79,564			29,330		68,125			(19,700)		7,473		0001
Purchased Call/S&P 500 INDEX/SPX821BST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		2,740,000	3941.26	69,322			30,173		105,818			(34,376)		9,042		0001
Purchased Call/S&P 500 INDEX/SPX821BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023		1,054,000	100	26,139			11,585		40,551			(12,962)		3,500		0001
Purchased Call/S&P 500 INDEX/SPX715SSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024		1,929,000	4986.95	90,470			42,195		39,691			(22,340)		9,323		0001
Purchased Call/S&P 500 INDEX/SPX721RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024		1,794,000	5001.54	59,023			26,394		33,806			(14,574)		8,490		0001
Purchased Call/S&P 500 INDEX/SPX721RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024		1,665,725	4706	94,128			41,791		80,609			(23,500)		7,823		0001
Purchased Call/S&P 500 INDEX/SPXA05K$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024		2,815,000	3855.76		77,976		54,840		112,351			(23,222)		11,811		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000V8V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/30/2023	01/24/2025		1,900,291	298.09		69,281		54,841		34,850			(14,615)		11,915		0001
Purchased Call/Citi Grandmaster Index/CGM0404$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024		2,483,172	325.39	61,395			16,584		44,269			(15,319)		9,098		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000V87	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/27/2023	01/03/2025		4,039,815	288.04		160,657		122,205		126,883			(38,629)		24,863		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000V8I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/13/2023	01/13/2025		2,765,561	293.92		100,994		78,279		63,674			(22,929)		17,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024		2,584,451	598.83	245,781			91,619		222,274			(61,024)		11,155		0001
Purchased Call/AI Powered US Equity Index/AIP100FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/10/2023	01/10/2024		6,292,397	2360.33		156,611		83,881		138,946			(73,062)		22,937		0001
Purchased Call/S&P 500 INDEX/SPX621DSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	11/08/2024		9,060,000	3300	1,076,340			329,546		4,111,386			(119,962)		52,860		0001
Purchased Call/S&P 500 INDEX/SPX721QSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/16/2024		1,476,026	4861	63,241			27,837		42,752			(15,702)		6,921		0001
Purchased Call/S&P 500 INDEX/SPXC171SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2023		1,718,821	3828	57,997			21,060		91,902			(28,919)		5,149		0001
Purchased Call/S&P 500 INDEX/SPXC00JSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023		1,253,000	4682.94	141,338			17,058		17,058	1,547				3,949		0001
Purchased Call/S&P 500 INDEX/SPX821KSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2023	03/01/2024		1,322,000	4247.92	23,399			15,860		46,093			(7,650)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXA05FSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024		3,046,000	3895.08		113,616		59,781		178,585			(54,176)		11,046		0001
Purchased Call/S&P 500 INDEX/SPXE00ESQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/30/2022	08/30/2023		2,501,000	3986.16	42,767			7,069		69,819			(21,208)		5,112		0001
Purchased Call/S&P 500 INDEX/SPXE00DSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	08/25/2023		2,526,000	100	43,195			6,599					(21,479)		4,947		0001
Purchased Call/S&P 500 INDEX/SPXA05USK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024		173,150	4192.63		340,890		16,239		16,239	3,651				819		0001
Purchased Call/S&P 500 INDEX/SPX715QSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/14/2026		1,518,068	6463	58,626			41,046		20,154			(7,288)		12,682		0001
Purchased Call/S&P 500 INDEX/SPXA05RSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024		1,580,233	4169		80,754		67,815		107,898			(13,089)		7,223		0001
Purchased Call/S&P 500 INDEX/SPX821USU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/18/2024		1,671,235	4410		80,401		78,619		86,308			(1,993)		8,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024		105,294	591.05	9,540			2,966		9,311			(2,362)		415		0001
Purchased Call/Citi Grandmaster Index/CGM040D$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025		1,588,468	322.06		37,857		31,401		46,079			(6,567)		10,200		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/18/2024		4,127,231	335.5	100,393			36,097		29,401			(24,964)		17,484		0001
Purchased Call/Citi Grandmaster Index/CGM040D$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/19/2025		119,625	322.67		2,762		2,288		3,335			(482)		767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/11/2022	02/09/2024		1,982,564	283.43	69,885			21,586		58,621			(17,465)		7,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/03/2023	02/03/2025		2,216,500	295.66		80,219		64,419		47,329			(15,944)		14,018		0001
Purchased Call/S&P 500 INDEX/SPX821D$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		2,458,000	3844.82	29,250			14,343		45,191			(14,387)		8,607		0001
Purchased Call/S&P 500 INDEX/SPX821E$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023		3,613,000	3849.28	93,938			47,230		148,532			(46,583)		12,756		0001
Purchased Call/S&P 500 INDEX/SPXA05X$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/23/2023	06/21/2024		1,885,978	4366		97,157		96,077		105,242			(1,868)		9,326		0001
Purchased Call/S&P 500 INDEX/SPXC172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023		2,365,000	3991.73	45,645			17,227		70,188			(22,635)		7,271		0001
Purchased Call/S&P 500 INDEX/SPXC173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023		4,361,000	3949.94	111,206			43,808		174,069			(55,146)		13,696		0001
Purchased Call/S&P 500 INDEX/SPX821W$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024		2,491,315	4378		89,470		89,470		93,204			(246)		12,422		0001
Purchased Call/S&P 500 INDEX/SPXE0404$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/08/2022	07/07/2023		2,311,000	3899.38	74,414			1,240		135,978			(37,003)		1,600		0001
Purchased Call/S&P 500 INDEX/SPXA05S$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/09/2023	04/29/2024		1,721,538	4148		153,172		131,105		231,559			(22,373)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/24/2023	04/20/2029		894,741	4134		4,388,302		289,459		289,459	61,285				10,784		0001
Purchased Call/S&P 500 INDEX/SPXA05R$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/02/2023	04/30/2024		2,418,298	4169		84,622		71,064		109,508			(13,716)		11,053		0001
Purchased Call/S&P 500 INDEX/SPX821E$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/26/2023		2,045,444	3845	100,527			49,567		173,261			(50,125)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXC172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023		3,053,000	3991.73	79,378			29,958		123,396			(39,363)		9,386		0001
Purchased Call/S&P 500 INDEX/SPX821W$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024		1,795,860	4348		90,542		89,785		100,345			(1,003)		8,880		0001
Purchased Call/S&P 500 INDEX/SPXC174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023		2,001,548	4027	85,921			34,561		131,471			(42,961)		6,308		0001
Purchased Call/S&P 500 INDEX/SPXA05P$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/13/2023	04/12/2024		7,209,000	100		81,462		64,538		122,041			(17,408)		31,962		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/16/2024		1,971,306	4486	143,388			93,163		236,334			(35,552)		11,232		0001
Purchased Call/S&P 500 INDEX/SPXE0505$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/14/2022	07/14/2023		2,423,000	100	34,164			1,230					(16,942)		2,373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/30/2021	12/29/2023		1,888,851	270.05	78,346			19,567		125,081			(19,459)		6,669		0001
Purchased Call/AI Powered US Equity Index/AIP100B$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/20/2023		6,246,605	2336.88	152,270			47,044		148,488			(75,888)		17,301		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/07/2022	11/01/2024		4,793,728	2360.09	142,832			96,433		158,408			(35,536)		27,771		0001
Purchased Call/Citi Grandmaster Index/CGM0405SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/25/2024		2,302,595	335.04	55,424			20,460		17,584			(13,780)		9,884		0001
Purchased Call/S&P 500 INDEX/SPXE006S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/18/2022	07/18/2023		2,015,000	100	39,293			1,840					(19,485)		2,237		0001
Purchased Call/S&P 500 INDEX/SPX905JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		1,562,000	5227.55	41,393			2,161		66			(10,235)		2,553		0001
Purchased Call/S&P 500 INDEX/SPX715US2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/20/2023		4,366,359	3955	200,464			10,610		382,454			(99,956)		5,110		0001
Purchased Call/S&P 500 INDEX/SPX715USQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2022	08/04/2023		654,000	13207.7	13,865			1,309					(6,894)		1,013		0001
Purchased Call/S&P 500 INDEX/SPXA05VS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024		5,693,000	4205.45	143,464			131,246		166,861			(13,608)		27,229		0001
Purchased Call/S&P 500 INDEX/SPXA05KSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024		3,189,512	3918	101,294			70,821		148,852			(30,585)		13,251		0001
Purchased Call/S&P 500 INDEX/SPXC170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		3,393,000	3770.55	47,502			16,750		79,094			(23,427)		10,086		0001
Purchased Call/S&P 500 INDEX/SPXA05TS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024		2,021,000	4137.64	64,066			55,265		79,833			(8,927)		9,387		0001
Purchased Call/S&P 500 INDEX/SPXC173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/17/2023		4,317,000	3965.34	82,023			31,670		126,972			(40,786)		13,368		0001
Purchased Call/S&P 500 INDEX/SPX821BS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023		2,425,000	4076.57	36,618			15,519		52,750			(18,158)		7,876		0001
Purchased Call/S&P 500 INDEX/SPX821DSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	08/18/2023		2,910,000	4300	74,760			15,335		151,137			(56,617)		5,331		0001
Purchased Call/S&P 500 INDEX/SPXA05TSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024		1,873,735	4136	97,961			86,087		126,219			(12,077)		8,772		0001
Purchased Call/S&P 500 INDEX/SPX715US4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2022	07/19/2024		1,732,617	3938	258,026			137,043		341,535			(64,417)		8,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	02/14/2023	02/13/2025		3,122,890	295.94	113,429			92,501		66,369			(21,068)		19,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	02/16/2023	02/14/2025		2,892,561	295.19	98,161			80,625		64,176			(17,910)		18,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024		95,739	597.38	8,885			3,326		8,447			(2,209)		413		0001
Purchased Call/AI Powered US Equity Index/AIP100ESO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/29/2022	12/29/2023		8,675,218	2347.84	159,125	48,471		104,744		211,727			(102,778)		30,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/13/2023		807,010	596.4	61,656			8,808		46,186			(15,287)		2,164		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/30/2023	01/27/2025		4,370,225	324.39		102,456		81,330		109,369			(21,209)		27,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/20/2023		1,131,340	613.94	87,113			13,282		42,753			(21,599)		3,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/03/2024		1,755,585	600.05	166,605			63,305		150,455			(41,140)		7,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W9F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/17/2023	02/14/2025		4,877,600	296.34	167,687			137,362		101,466			(30,811)		31,138		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029		688,351	3992.01	6,710,403			241,967		241,967	57,902				8,212		0001
Purchased Call/S&P 500 INDEX/SPXA05L$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024		2,048,000	3916.64	75,162			54,100		107,639			(21,446)		8,692		0001
Purchased Call/S&P 500 INDEX/SPX715US1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/14/2023		1,582,323	3795	76,957			2,834		130,053			(39,018)		1,549		0001
Purchased Call/S&P 500 INDEX/SPX715USV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2023		3,046,000	4122.47	82,851			8,901		135,039			(41,085)		5,042		0001
Purchased Call/S&P 500 INDEX/SPX715VS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023		5,058,000	4207.27	115,322			13,098		175,050			(57,187)		8,579		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024		1,608,154	4382	77,778			76,914		84,293			(1,496)		7,952		0001
Purchased Call/S&P 500 INDEX/SPXC172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023		1,867,000	3991.73	44,995			16,981		69,887			(22,312)		5,740		0001
Purchased Call/S&P 500 INDEX/SPX821VSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/20/2024		2,523,508	4389	140,645			138,692		151,697			(3,091)		12,461		0001
Purchased Call/S&P 500 INDEX/SPX821VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024		3,246,000	4348.33	118,479			117,173		127,650			(2,260)		16,118		0001
Purchased Call/S&P 500 INDEX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024		1,211,121	4134	79,131			103,808		103,808	24,677				5,462		0001
Purchased Call/S&P 500 INDEX/SPXA05M$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		3,028,000	3970.99	85,390			62,856		118,184			(22,990)		12,925		0001
Purchased Call/S&P 500 INDEX/SPXC174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023		2,700,786	3989	152,325			61,270		232,806			(76,163)		8,511		0001
Purchased Call/S&P 500 INDEX/SPX715VSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2022	08/11/2023		2,451,054	4197	116,455			13,337		145,424			(58,551)		4,157		0001
Purchased Call/S&P 500 INDEX/SPXF00FS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	04/06/2023	04/08/2024		2,603,826	4105.02	198,806			257,241		257,241	74,452				11,464		0001
Purchased Call/S&P 500 INDEX/SPXE005$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2022	07/14/2023		3,087,000	100	40,440			1,460					(20,109)		3,023		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/17/2023		2,464,227	3678	139,554			42,576		230,673			(70,953)		6,733		0001
Purchased Call/Citi Grandmaster Index/CGM040B$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2022	11/08/2024		10,036,328	322.89	240,197			164,440		266,760			(59,604)		58,557		0001
Purchased Call/AI Powered US Equity Index/AIP100B$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/04/2022	11/05/2024		801,464	2350.03	25,449			17,236		28,212			(6,295)		4,662		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100C$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2024		5,541,053	2356.55	181,813			124,535		187,889			(45,157)		32,329		0001
Purchased Call/AI Powered US Equity Index/AIP100M$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/27/2025		1,476,594	2320.64		50,876		48,734		69,006			(2,395)		10,202		0001
Purchased Call/Citi Grandmaster Index/CGM0402$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	11/08/2023		2,742,321	331.43	65,192			11,874		20,831			(16,458)		8,214		0001
Purchased Call/Citi Grandmaster Index/CGM0403$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	11/17/2023		1,857,748	331.11	46,682			8,987		15,326			(11,662)		5,753		0001
Purchased Call/S&P 500 INDEX/SPXC177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	12/28/2023		1,554,903	3783	66,738			33,744		106,105			(32,996)		5,475		0001
Purchased Call/S&P 500 INDEX/SPXA055$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2024		2,846,630	4120	92,470			78,599		122,092			(14,480)		13,053		0001
Purchased Call/S&P 500 INDEX/SPX821D$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023		3,971,000	100	37,327			17,584		73,095			(18,510)		13,630		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/16/2024		2,070,649	4266	264,501			150,934		262,990			(66,125)		11,013		0001
Purchased Call/S&P 500 INDEX/SPXB17YSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024		1,787,000	4598.42	130,451			79,631		157,520			(32,212)		9,877		0001
Purchased Call/S&P 500 INDEX/SPXE007$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/22/2022	07/21/2023		2,182,000	100	28,802			1,600					(14,322)		2,617		0001
Purchased Call/S&P 500 INDEX/SPXF00E$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/04/2023	04/04/2024		2,838,000	4100.6	85,140			65,025		110,919			(20,238)		12,406		0001
Purchased Call/S&P 500 INDEX/SPX8217$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/06/2023		2,972,506	3748	139,100			38,441		263,723			(71,323)		7,701		0001
Purchased Call/S&P 500 INDEX/SPXE00G$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/06/2022	08/22/2023		1,256,210	4144	86,052			104,252		104,252	54,271				2,393		0001
Purchased Call/S&P 500 INDEX/SPX821S$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/29/2024		1,861,000	4205.45	86,723			79,337		103,774			(8,226)		8,901		0001
Purchased Call/S&P 500 INDEX/SPXA059$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		2,781,000	3639.66	71,472			19,311		124,867			(35,539)		7,205		0001
Purchased Call/S&P 500 INDEX/SPXA05U$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024		1,773,208	4192	94,109			84,148		114,485			(10,167)		8,327		0001
Purchased Call/S&P 500 INDEX/SPX821V$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024		4,582,000	4348.33	61,399			60,717		64,638			(1,181)		22,658		0001
Purchased Call/S&P 500 INDEX/SPX715V$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	08/17/2022	08/07/2023		1,985,546	4145	100,461			10,530		136,144			(51,221)		3,203		0001
Purchased Call/S&P 500 INDEX/SPX821W$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024		1,939,000	4396.44	77,948			77,948		81,034			(214)		9,682		0001
Purchased Call/S&P 500 INDEX/SPXF00E$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/03/2023	03/28/2024		1,516,335	4109	74,885			56,687		98,963			(18,305)		6,545		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/10/2023		2,354,349	3628	84,487			24,037		142,804			(42,835)		6,223		0001
Purchased Call/S&P 500 INDEX/SPXE00T$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/09/2022	11/09/2023		2,565,000	3748.57	49,761			18,107		83,549			(24,676)		7,713		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		1,434,000	3901.06	29,684			9,730		55,374			(14,760)		4,094		0001
Purchased Call/S&P 500 INDEX/SPXC174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2023		2,013,682	3964	120,630			50,123		187,620			(60,149)		6,476		0001
Purchased Call/S&P 500 INDEX/SPXC171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/03/2023		2,016,180	3720	115,484			40,323		199,247			(58,063)		5,923		0001
Purchased Call/S&P 500 INDEX/SPXA05M$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		6,100,000	100	62,830			46,432		180,591			(16,732)		26,232		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00D$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/28/2023	07/21/2023		3,980,000	.4250		59,390		10,512		215,395			(48,545)		4,773		0001
Purchased Call/S&P 500 INDEX/SPX8210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		4,150,000	100	40,670			3,050					(20,223)		5,747		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028		19,076,050	3752.75	5,560,669			7,654,950		7,654,950	2,124,193				219,837		0001
Purchased Call/S&P 500 INDEX/SPXC177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2024		2,150,120	.3840	72,503			37,155		116,268			(35,353)		7,674		0001
Purchased Call/S&P 500 INDEX/SPXE00G$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/06/2022	08/22/2023		281,053	.4144	19,253			2,877		23,324			(9,956)		535		0001
Purchased Call/S&P 500 INDEX/SPXA05J$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024		4,515,850	4192.63	340,890			423,516		423,516	95,214				21,372		0001
Purchased Call/S&P 500 INDEX/SPXC173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/21/2023		2,215,916	.3950	99,123			39,594		148,399			(49,425)		6,959		0001
Purchased Call/S&P 500 INDEX/SPXC175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		7,577,000	4076.57	175,786			74,502		256,337			(87,171)		24,608		0001
Purchased Call/S&P 500 INDEX/SPXB17X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		1,559,000	3920.43	237,124			126,379		312,904			(58,633)		8,047		0001
Purchased Call/S&P 500 INDEX/SPX721R$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024		1,743,416	.3914	264,962			117,639		338,983			(66,149)		8,188		0001
Purchased Call/S&P 500 INDEX/SPX715XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/21/2023		3,505,000	3789.93	90,429			20,427		154,792			(44,843)		8,357		0001
Purchased Call/S&P 500 INDEX/SPX715X$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/05/2022	09/20/2023		3,332,477	.3862	142,007			33,053		275,697			(73,438)		7,898		0001
Purchased Call/S&P 500 INDEX/SPXC175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2023		3,615,000	4071.7	95,798			41,169		139,984			(47,246)		11,854		0001
Purchased Call/S&P 500 INDEX/SPX715V$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/09/2023		2,302,616	.4127	119,306			13,256		166,674			(60,829)		3,811		0001
Purchased Call/S&P 500 INDEX/SPXA05B$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/31/2022	10/27/2023		1,949,132	.3829	106,564			35,027		181,103			(53,430)		5,565		0001
Purchased Call/S&P 500 INDEX/SPX8214$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023		1,132,000	100	27,621			5,279		43,494			(13,697)		2,479		0001
Purchased Call/S&P 500 INDEX/SPXA05S$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029		24,902,450	4138.12		6,318,594		8,069,152		8,069,152	1,833,579				301,419		0001
Purchased Call/S&P 500 INDEX/SPXC171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/09/2023		2,181,668	.3749	115,830			42,267		182,640			(57,597)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXA05W$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024		2,224,000	4283.85	110,088			103,132		127,112			(7,219)		10,764		0001
Purchased Call/S&P 500 INDEX/SPXC175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2023		2,057,000	3941.26	67,264			29,277		104,208			(33,356)		6,788		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024		3,047,489	.4329	157,351			156,484		165,792			(1,293)		15,175		0001
Purchased Call/S&P 500 INDEX/SPXC174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023		2,138,000	3957.63	39,767			16,542		60,674			(19,720)		6,898		0001
Purchased Call/S&P 500 INDEX/SPXC177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2023		2,926,000	3844.82	104,166			51,078		168,066			(51,234)		10,245		0001
Purchased Call/S&P 500 INDEX/SPX8212$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023		5,376,000	4128.73	123,648			18,053		194,441			(61,316)		10,339		0001
Purchased Call/S&P 500 INDEX/SPX8213$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024		1,440,000	4149.99	224,784			129,910		219,317			(55,811)		7,723		0001
Purchased Call/S&P 500 INDEX/SPXC00V$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024		1,556,000	5424.07	68,308			18,109		544			(16,937)		5,672		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		3,095,355	587.13	266,510			86,396		298,792			(66,080)		12,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024		6,910,013	581.21	572,840			191,732		736,540			(141,839)		28,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025		150,650	572.35		18,560		16,850		26,946			(1,777)		1,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024		448,100	591.72	43,018			15,637		42,297			(10,651)		1,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024		801,703	547.35	97,487			64,143		161,910			(24,105)		4,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		717,110	554.67	74,508			38,531		124,204			(18,449)		3,649		0001
Purchased Call/Citi Grandmaster Index/CGM040JS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2021	11/09/2023		2,804,326	331.07	71,311			12,903		22,535			(17,709)		8,432		0001
Purchased Call/Citi Grandmaster Index/CGM040B$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2022	11/04/2024		3,232,241	322.68	76,863			52,139		87,051			(19,122)		18,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/22/2021	11/16/2023		539,162	265.22	21,614			4,140		45,198			(5,406)		1,664		0001
Purchased Call/Citi Grandmaster Index/CGM040B$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2024		5,828,127	324.39	141,999			97,937		140,984			(35,215)		34,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023		1,628,800	618.85	121,020			19,450		55,997			(30,006)		4,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023		213,059	591.37	16,917			3,630		15,962			(4,189)		699		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2023		102,808	602.77	8,173			1,785		6,208			(2,027)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/21/2023		1,879,410	608.77	145,654			34,613		105,476			(36,114)		6,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024		5,338,923	593.97	436,569			138,689		455,736			(108,394)		21,237		0001
Purchased Call/S&P 500 INDEX/SPX8212$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		2,704,000	4137.99	53,539			7,670		83,566			(26,550)		5,152		0001
Purchased Call/S&P 500 INDEX/SPX7158$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/01/2021	02/24/2025		1,633,039	5302	68,284			28,365		50,357			(8,489)		10,512		0001
Purchased Call/S&P 500 INDEX/SPX7151$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2023		1,370,000	4496.19	57,677			4,357		20,552			(14,301)		2,683		0001
Purchased Call/S&P 500 INDEX/SPX2503$7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024		1,612,000	263.66		37,398		28,903		70,031			(8,709)		7,059		0001
Purchased Call/S&P 500 INDEX/SPX715J$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/11/2021	10/11/2023		1,514,000	4832.63	84,633			11,858		3,934			(20,984)		4,021		0001
Purchased Call/S&P 500 INDEX/SPX7210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2024		1,644,000	5194.06	74,802			30,578		10,344			(18,471)		7,440		0001
Purchased Call/S&P 500 INDEX/SPXA054$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028		1,518,719	4116	295,979			461,546		461,546	136,990				16,886		0001
Purchased Call/S&P 500 INDEX/SPXA05K$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/06/2024		2,922,959	4048		140,869		96,629		207,567			(44,384)		12,095		0001
Purchased Call/S&P 500 INDEX/SPXC172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		4,957,000	3957.25	112,524			42,158		176,846			(55,800)		15,185		0001
Purchased Call/S&P 500 INDEX/SPXC174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023		1,756,280	4001	57,711			23,213		86,539			(28,855)		5,535		0001
Purchased Call/S&P 500 INDEX/SPX8214$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023		3,085,000	4067.36	46,584			8,929		73,706			(23,164)		6,755		0001
Purchased Call/S&P 500 INDEX/SPX715W$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2022	08/25/2023		2,590,000	4409.08	45,843			6,984					(22,733)		5,072		0001
Purchased Call/S&P 500 INDEX/SPX715W$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2022	09/01/2023		2,001,000	4120.47	36,618			6,324		4,452			(18,209)		4,157		0001
Purchased Call/S&P 500 INDEX/SPXA05U$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029		931,647	4192.63		6,224,123		291,823		291,823	53,135				11,314		0001
Purchased Call/S&P 500 INDEX/SPXA05V$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024		2,304,534	4115		141,568		129,343		167,920			(13,612)		10,940		0001
Purchased Call/S&P 500 INDEX/SPX8212$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023		2,693,000	4199.12	69,479			10,586		102,481			(34,454)		5,274		0001
Purchased Call/AI Powered US Equity Index/AIP100G$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	01/30/2023	01/26/2024		5,962,277	2376.23		141,997		82,465		116,647			(59,898)		22,612		0001
Purchased Call/Citi Grandmaster Index/CGM0402$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	10/06/2023		1,222,464	327.97	32,689			4,380		13,108			(8,116)		3,167		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/19/2021	11/17/2023		1,902,622	263.56	79,066			15,223		171,920			(19,714)		5,892		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/19/2021	11/17/2023		1,049,762	264.83	39,897			7,654		89,597			(9,912)		3,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/25/2022	10/23/2023		14,620,912	262.77	342,584			108,923		728,097			(171,497)		41,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2023	03/13/2024		16,808,324	263.53	347,782			245,859		811,817			(102,403)		70,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/30/2023	01/10/2025		16,309,458	264.24	494,117			381,049		801,181			(114,076)		101,008		0001
Purchased Call/S&P 500 INDEX/SPXC171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		324,595	3828.11	24,539			46,307		46,307	21,523				972		0001
Purchased Call/S&P 500 INDEX/SPX8215$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		3,004,000	3744.52	44,159			11,898		74,240			(21,898)		7,783		0001
Purchased Call/S&P 500 INDEX/SPXC175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/29/2023		1,809,302	3959	71,402			30,032		103,106			(35,602)		5,838		0001
Purchased Call/S&P 500 INDEX/SPXC178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/08/2024		2,169,560	3895	116,987			62,068		179,940			(54,939)		7,868		0001
Purchased Call/S&P 500 INDEX/SPXC179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/15/2024		1,967,917	4143	103,137			65,973		150,231			(37,788)		7,811		0001
Purchased Call/S&P 500 INDEX/SPXE00982	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/03/2022	08/01/2023		2,710,059	4119	135,726			11,655		207,172			(67,676)		4,012		0001
Purchased Call/S&P 500 INDEX/SPX8212$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2022	08/21/2023		1,983,157	4228	81,207			11,504		112,166			(40,604)		3,743		0001
Purchased Call/S&P 500 INDEX/SPX715W$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		120,837	4137.99	12,531			1,795		10,238			(6,214)		230		0001
Purchased Call/S&P 500 INDEX/SPXC00W$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/12/2022	01/11/2024		1,494,780	5513	59,468			15,869		333			(14,765)		5,463		0001
Purchased Call/S&P 500 INDEX/SPX8213$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023		3,260,000	3908.19	64,548			11,914		108,625			(32,009)		7,036		0001
Purchased Call/S&P 500 INDEX/SPX721R$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028		3,223,020	3901	802,186			1,135,442		1,135,442	334,731				35,667		0001
Purchased Call/S&P 500 INDEX/SPX90562	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/17/2020	12/17/2024		1,408,000	4774.83	66,035			24,248		109,751			(8,181)		8,531		0001
Purchased Call/S&P 500 INDEX/SPX9058$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/24/2021	02/18/2025		1,714,977	5333	70,417			28,981		45,572			(8,760)		10,985		0001
Purchased Call/S&P 500 INDEX/SPX8215$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2022	10/04/2023		1,806,000	3790.93	20,227			5,294		35,581			(10,030)		4,631		0001
Purchased Call/S&P 500 INDEX/SPXA05TSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/18/2023	05/16/2025		1,975,416	4159	96,097			90,795		111,357			(5,668)		13,541		0001
Purchased Call/S&P 500 INDEX/SPX721R$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/24/2024		1,149,000	3978.73	48,718			21,950		72,241			(12,079)		5,454		0001
Purchased Call/S&P 500 INDEX/SPX8215$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		1,732,000	3585.62	36,199			9,050		68,324			(18,000)		4,324		0001
Purchased Call/S&P 500 INDEX/SPX8216$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023		1,269,000	100	30,583			9,015		49,952			(15,083)		3,451		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/03/2023		1,432,809	3771	67,898			23,642		118,800			(34,043)		4,209		0001
Purchased Call/S&P 500 INDEX/SPX8217$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		1,643,000	3719.98	43,047			12,926		75,905			(21,346)		4,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/07/2022	11/17/2023		952,750	262.82	46,448			9,501		88,904			(12,310)		2,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/23/2022	08/22/2024		1,202,314	287.88	47,883			27,753		33,663			(11,955)		6,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S8P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/10/2022	09/27/2024		2,155,721	289.24	88,293			55,572		57,859			(22,077)		12,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R8O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/23/2022	08/23/2024		3,195,923	289.51	115,916			68,002		81,140			(29,283)		17,141		0001
Purchased Call/Citi Grandmaster Index/CGM040ESV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2023	05/01/2025		5,518,526	324.09	131,454			120,981		145,145			(10,624)		37,412		0001
Purchased Call/AI Powered US Equity Index/AIP100C8L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/21/2022	11/17/2023		6,591,546	2376.73	158,377			61,147		104,564			(78,838)		20,411		0001
Purchased Call/S&P 500 INDEX/SPX8218$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023		1,750,000	3770.55	36,225			12,578		68,491			(18,013)		5,141		0001
Purchased Call/S&P 500 INDEX/SPXA05VSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/30/2023	05/30/2024		3,336,000	4205.52	44,035			40,406		50,330			(3,730)		15,980		0001
Purchased Call/S&P 500 INDEX/SPXA05VSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/31/2023	05/30/2024		4,104,588	4206	196,186			180,513		239,469			(16,125)		19,661		0001
Purchased Call/S&P 500 INDEX/SPXC171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/03/2023		1,733,469	3720	68,413			23,821		113,778			(34,301)		5,092		0001
Purchased Call/S&P 500 INDEX/SPX8217$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		2,379,000	3695.16	35,685			10,814		60,937			(17,696)		6,560		0001
Purchased Call/S&P 500 INDEX/SPX721VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/21/2024		1,585,780	4902	62,846			30,902		51,614			(15,625)		7,842		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028		163,361	3901	40,659			57,551		57,551	16,966				1,808		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/25/2022	10/20/2028		101,928	3753	31,364			40,898		40,898	11,349				1,175		0001
Purchased Call/S&P 500 INDEX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2025		2,136,829	4192.63	260,102			319,367		319,367	67,648				14,711		0001
Purchased Call/S&P 500 INDEX/SPX8216$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023		957,000	11039.5	20,097			5,430		37,709			(9,993)		2,479		0001
Purchased Call/S&P 500 INDEX/SPX8215$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		2,160,000	3647.29	30,240			7,331		52,075			(14,996)		5,333		0001
Purchased Call/S&P 500 INDEX/SPXA05USU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/23/2023	05/23/2024		3,802,000	4145.58	125,466			112,713		151,771			(13,027)		18,021		0001
Purchased Call/S&P 500 INDEX/SPXC170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/03/2023		11,357,000	3719.89	248,718			86,121		424,967			(123,337)		33,364		0001
Purchased Call/S&P 500 INDEX/SPX905LSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/14/2021	09/14/2023		4,850,000	5129.5	186,240			19,187		365			(46,177)		11,066		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2027		540,934	4395.64	107,592			123,278		123,278	39,718				5,565		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ESP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/21/2025		3,703,202	322.7		91,179		82,968		104,911			(8,338)		24,917		0001
Purchased Call/Citi Grandmaster Index/CGM040ESD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/04/2025		3,885,891	323.76		95,420		84,627		103,320			(11,126)		25,808		0001
Purchased Call/Citi Grandmaster Index/CGM040ESM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2023	04/17/2025		2,633,265	323.12		61,672		55,718		72,760			(6,068)		17,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/22/2022	02/16/2024		3,621,858	281.91	142,438			45,381		120,283			(35,538)		14,407		0001
Purchased Call/Citi Grandmaster Index/CGM040ESX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	05/02/2025		2,661,855	323.75		64,747		59,958		71,374			(5,030)		18,059		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/02/2022	09/03/2024		746,458	290.53	27,544			16,292		18,038			(6,811)		4,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/09/2022	09/10/2024		435,010	289.82	16,008			9,609		11,072			(3,958)		2,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/06/2022	09/26/2024		2,218,985	288.52	100,957			63,728		62,058			(25,339)		12,374		0001
Purchased Call/Citi Grandmaster Index/CGM0401$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/15/2023		2,658,421	328.31	64,626			6,801		24,621			(16,152)		6,105		0001
Purchased Call/Citi Grandmaster Index/CGM040ASB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	10/03/2024		6,959,079	322.64	164,001			104,841		185,661			(41,073)		39,104		0001
Purchased Call/S&P 500 INDEX/SPX721V$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024		1,776,856	4578	92,116			45,232		137,782			(22,871)		8,786		0001
Purchased Call/S&P 500 INDEX/SPX821BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2022	10/25/2024		1,552,108	3830	257,081			170,914		378,016			(63,829)		8,927		0001
Purchased Call/S&P 500 INDEX/SPX905HSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/09/2021	07/11/2023		1,919,000	5096.21	55,267			759					(13,666)		1,666		0001
Purchased Call/S&P 500 INDEX/SPX905LS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/08/2021	09/08/2023		2,124,000	5005.2	110,660			10,488		324			(27,438)		4,651		0001
Purchased Call/S&P 500 INDEX/SPX905LSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/13/2021	09/13/2023		1,931,000	5172.55	72,219			7,341		98			(17,906)		4,377		0001
Purchased Call/S&P 500 INDEX/SPX8217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		2,859,000	3695.16	68,616			20,793		120,284			(34,026)		7,883		0001
Purchased Call/S&P 500 INDEX/SPX821DSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	08/11/2026		3,820,000	6000	113,910			97,969		137,621			(15,537)		33,725		0001
Purchased Call/S&P 500 INDEX/SPXA058SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2023		5,757,000	3757.99	454,803			918,576		918,576	437,895				13,809		0001
Purchased Call/S&P 500 INDEX/SPX905JSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/18/2021	08/11/2023		1,442,504	5479	25,577			1,454		1			(6,403)		2,447		0001
Purchased Call/S&P 500 INDEX/SPX9050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023		1,354,000	4462.18	159,230			24,412		44,224			(39,589)		3,750		0001
Purchased Call/S&P 500 INDEX/SPX9050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/22/2021	10/24/2023		1,939,000	4494.45	220,658			34,857		55,787			(54,562)		5,466		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/26/2023		7,990,000	3830.6	90,287			29,101		148,942			(44,772)		22,715		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC175S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023		2,000,000	4076.57	55,600			23,565		81,368			(27,572)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXC17BSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024		4,580,802	3892		232,234		165,973		330,335			(67,443)		19,294		0001
Purchased Call/S&P 500 INDEX/SPX8218SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	11/01/2023		2,117,282	3857	98,930			34,085		184,068			(49,878)		6,170		0001
Purchased Call/S&P 500 INDEX/SPX8219SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023		1,143,000	100	28,004			10,268		44,332			(13,925)		3,450		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027		466,053	4702	91,480			84,550		84,550	28,008				4,867		0001
Purchased Call/S&P 500 INDEX/SPX9050S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/18/2021	10/17/2023		1,417,781	5141	59,199			8,794		342			(14,698)		3,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		951,683	559.69	100,212			49,762		154,406			(24,813)		4,745		0001
Purchased Call/Citi Grandmaster Index/CGM0405SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/14/2024		3,735,914	335.73	93,242			33,105		25,692			(23,190)		15,705		0001
Purchased Call/Citi Grandmaster Index/CGM040DSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2023	03/14/2025		7,861,271	322.47	191,836			165,905		223,434			(26,547)		51,352		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2022	08/08/2023		239,129	2967.36	5,117			536		148			(2,538)		391		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2022	12/08/2023		75,089	2886.42	1,562			692		1,089			(775)		249		0001
Purchased Call/Citi Grandmaster Index/CGM0409SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2022	09/13/2024		3,038,567	325.48	63,062			38,626		66,191			(15,825)		16,700		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/08/2021	10/08/2026		82,754	3199.06	4,378			2,873		884			(434)		749		0001
Purchased Call/Citi Grandmaster Index/CGM0404SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	02/09/2024		1,982,728	323.41	49,977			15,436		43,563			(12,494)		7,766		0001
Purchased Call/S&P 500 INDEX/SPXC17C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2024		2,072,000	4151.32	75,835			60,626		95,476			(15,333)		9,266		0001
Purchased Call/S&P 500 INDEX/SPXA05VS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024		2,712,000	4205.52	49,358			45,290		56,908			(4,181)		12,991		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027		636,720	4436.52	121,613			138,155		138,155	45,158				6,450		0001
Purchased Call/S&P 500 INDEX/SPX8218S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023		2,428,000	3871.98	37,877			12,730		61,459			(18,783)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXC178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024		2,024,000	3999.09	71,042			38,588		104,878			(32,789)		7,416		0001
Purchased Call/S&P 500 INDEX/SPXC178SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024		3,892,000	3928.86	92,630			51,291		135,064			(41,366)		14,477		0001
Purchased Call/S&P 500 INDEX/SPXC179S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/02/2024		3,765,964	4180	216,474			130,246		299,680			(86,350)		14,519		0001
Purchased Call/S&P 500 INDEX/SPXC179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/09/2024		1,526,481	4082	56,033			34,903		73,111			(21,168)		5,979		0001
Purchased Call/S&P 500 INDEX/SPXC17BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2023	03/22/2024		2,408,719	3949	136,671			100,885		193,370			(35,966)		10,281		0001
Purchased Call/S&P 500 INDEX/SPXC00CSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	11/03/2021	10/20/2023		1,486,293	5269	67,369			10,473		192			(17,030)		4,117		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905M$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	09/28/2021	09/28/2023		4,632,000	5045.13	182,501			22,311		1,191			(45,250)		11,500		0001
Purchased Call/S&P 500 INDEX/SPX821A$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	11/22/2022	11/22/2023		1,989,000	4003.58	30,233			12,026		45,438			(14,992)		6,268		0001
Purchased Call/S&P 500 INDEX/SPXA05D$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	12/09/2022	12/08/2023		5,980,000	3934.38	71,162			31,628		106,229			(35,386)		19,858		0001
Purchased Call/S&P 500 INDEX/SPXC175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	12/07/2022	12/07/2023		3,663,000	3933.92	93,773			41,074		145,333			(46,501)		12,126		0001
Purchased Call/S&P 500 INDEX/SPXC176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	12/20/2022	12/18/2023		1,937,737	3852	104,217			49,077		178,463			(51,965)		6,632		0001
Purchased Call/S&P 500 INDEX/SPXC179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	02/21/2023	02/16/2024		3,503,938	4079	198,223			127,350		304,133			(71,030)		13,938		0001
Purchased Call/Citi Grandmaster Index/CGM0404$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	01/25/2022	01/18/2024		5,825,214	324.82	146,201			40,484		110,428			(36,343)		21,668		0001
Purchased Call/Citi Grandmaster Index/CGM0404$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	02/08/2022	02/02/2024		1,105,888	324.1	27,247			8,170		22,751			(6,825)		4,263		0001
Purchased Call/AI Powered US Equity Index/AIP100L$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	05/04/2023	05/02/2025		2,209,217	2296.95	81,477			75,518		115,010			(6,203)		14,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	07/05/2022	07/05/2024		586,183	555.6	59,556			30,227		99,896			(14,746)		2,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	07/07/2022	07/05/2024		603,706	559.46	62,182			31,734		98,846			(15,439)		3,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	03/18/2022	03/18/2024		419,189	545.5	39,194			14,071		40,187			(9,705)		1,776		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	12/01/2021	11/30/2023		2,606,365	260.65	110,595			23,123		265,819			(27,459)		8,437		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	04/08/2021	04/08/2026		120,004	3184.76	6,396			3,553		1,033			(634)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXC17B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	03/16/2023	03/15/2024		2,727,000	3960.28	82,901			59,248		116,162			(24,075)		11,486		0001
Purchased Call/S&P 500 INDEX/SPXC17B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	04/10/2023	04/10/2024		2,344,000	4109.11	69,148			53,951		89,154			(15,303)		10,356		0001
Purchased Call/S&P 500 INDEX/SPXC177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	12/29/2022	12/28/2023		2,617,988	3783	121,301			60,819		192,299			(60,317)		9,218		0001
Purchased Call/S&P 500 INDEX/SPXC17B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	03/16/2023	03/15/2024		2,218,000	3960.28	59,664			42,641		82,898			(17,327)		9,342		0001
Purchased Call/S&P 500 INDEX/SPXC000$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	09/23/2021	09/13/2023		1,654,730	4940	88,788			9,176		530			(22,320)		3,750		0001
Purchased Call/S&P 500 INDEX/SPXE00D$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	08/26/2022	08/23/2023		1,552,402	4129	44,571			6,599		72,037			(22,286)		2,986		0001
Purchased Call/S&P 500 INDEX/SPXC175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	12/08/2022	12/08/2023		2,249,181	3963.51	189,156			303,869		303,869	147,441				7,469		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00DS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/26/2022	08/23/2023		3,550,708	4129	167,519			24,800		260,552			(83,760)		6,829		0001
Purchased Call/S&P 500 INDEX/SPX821DS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		1,296,000	3844.82	27,605			13,379		49,631			(13,727)		4,487		0001
Purchased Call/S&P 500 INDEX/SPX821ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024		1,932,923	4885	86,646			65,224		127,556			(21,513)		11,820		0001
Purchased Call/S&P 500 INDEX/SPXC17BSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/12/2024		2,174,000	4146.22	73,481			58,215		93,708			(15,703)		9,639		0001
Purchased Call/S&P 500 INDEX/SPXC17C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2023	04/17/2024		1,876,397	4151	96,620			77,455		122,988			(19,324)		8,392		0001
Purchased Call/S&P 500 INDEX/SPXC17C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/19/2024		2,196,000	4154.52	65,441			52,676		80,705			(12,874)		9,854		0001
Purchased Call/S&P 500 INDEX/SPXC00B$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/20/2021	10/19/2023		1,549,332	5312	51,668			7,818		160			(12,828)		4,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/19/2021	11/21/2023		183,307	262.82	7,571			1,487		17,103			(1,872)		576		0001
Purchased Call/Citi Grandmaster Index/CGM0403$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023		986,987	331.2	25,618			4,672		7,793			(6,374)		2,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024		516,007	592.72	42,749			13,580		44,850			(10,614)		2,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/10/2024		57,124	559.19	5,952			3,062		9,425			(1,470)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2024		474,002	547.38	58,065			38,312		95,658			(14,377)		2,723		0001
Purchased Call/AI Powered US Equity Index/AIP100ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	01/05/2023	12/31/2024		3,712,324	2347.81	57,867	62,296		90,888		137,665			(29,470)		22,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2025		126,933	570.56	15,245			14,280		23,386			(1,022)		868		0001
Purchased Call/Citi Grandmaster Index/CGM040A$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2022	09/30/2024		2,916,262	321.62	72,612			46,123		82,833			(18,206)		16,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/28/2023		3,874,484	606.56	285,937			10,605		97,892			(70,897)		5,366		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/09/2024		136,468	554.7	14,875			7,642		23,419			(3,678)		692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2024		1,926,619	569.86	226,763			159,516		314,923			(56,225)		11,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/26/2024		807,236	567.34	97,837			69,077		137,780			(24,192)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXA059ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		1,766,992	3639.66	178,643			398,696		398,696	184,744				4,578		0001
Purchased Call/S&P 500 INDEX/SPX7150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/06/2026		2,178,568	6629	68,017			47,508		20,975			(8,502)		18,129		0001
Purchased Call/S&P 500 INDEX/SPX821KSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/21/2025		1,150,307	3994	54,003			44,828		69,938			(9,347)		7,386		0001
Purchased Call/S&P 500 INDEX/SPXA05BS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024		1,510,000	4896.22	87,882			58,709		81,288			(21,701)		8,730		0001
Purchased Call/S&P 500 INDEX/SPXA05BS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/27/2022	10/26/2023		2,812,013	3847	94,080			30,576		164,823			(46,781)		7,994		0001
Purchased Call/S&P 500 INDEX/SPXE003SU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/07/2022	07/07/2023		2,677,000	3902.62	69,067			1,148		124,150			(34,249)		1,854		0001
Purchased Call/S&P 500 INDEX/SPX821CSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/12/2023		1,697,556	4004	19,559			8,886		30,682			(9,753)		5,707		0001
Purchased Call/S&P 500 INDEX/SPX821TSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2024		2,030,000	100	48,314			45,128		64,201			(3,300)		9,811		0001
Purchased Call/S&P 500 INDEX/SPX821TSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2025		1,557,000	4241.74	217,513			210,352		268,705			(7,439)		10,827		0001
Purchased Call/S&P 500 INDEX/SPXC17C6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024		2,209,500	4138	111,456			88,793		145,909			(22,847)		9,796		0001
Purchased Call/S&P 500 INDEX/SPXC177SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/03/2025		2,605,233	3800	447,373			341,563		664,518			(106,135)		16,034		0001
Purchased Call/S&P 500 INDEX/SPXB17YSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/20/2023		2,119,304	3469	43,839			13,555		80,766			(21,980)		5,870		0001
Purchased Call/S&P 500 INDEX/SPX821WSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024		1,580,606	4378	80,012			80,012		84,411			(220)		7,881		0001
Purchased Call/S&P 500 INDEX/SPXE00KS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/27/2022	09/11/2023		3,888,396	4067	110,609			22,951		303,298			(57,365)		8,695		0001
Purchased Call/S&P 500 INDEX/SPXE00LS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		7,640,000	3585.62	86,332			21,583		147,744			(42,929)		19,074		0001
Purchased Call/S&P 500 INDEX/SRM0500ST	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/22/2022	12/22/2028		147,362	100	43,354			53,678		53,678	8,991				1,726		0001
Purchased Call/AI Powered US Equity Index/AIP100HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/28/2023	02/24/2025		2,237,526	2339.75	74,439			61,901		90,067			(12,673)		14,404		0001
Purchased Call/AI Powered US Equity Index/AIP100GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/13/2023	02/13/2025		4,468,180	2370.7	152,309			124,355		149,960			(28,179)		28,500		0001
Purchased Call/AI Powered US Equity Index/AIP100HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/21/2023	02/16/2024		12,417,529	2363.02	281,756			180,674		290,226			(102,333)		49,393		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2023	02/27/2025		4,653,272	2345.09		151,357		126,410		182,363			(25,136)		30,029		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/08/2021	12/06/2023		1,396,794	264.85	56,415			12,264		119,094			(14,009)		4,610		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/26/2021	10/22/2026		237,737	3236.66	12,579			8,350		2,175			(1,248)		2,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/19/2022	05/16/2024		2,651,379	293.69	94,538			41,613		43,243			(23,467)		12,432		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/06/2021	08/07/2026		233,813	3256.74	12,532			7,789		1,710			(1,242)		2,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2023		3,020,026	269.34	120,350			28,501		207,259			(29,906)		10,396		0001
Purchased Call/Citi Grandmaster Index/CGM0402SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/20/2023		3,837,916	330.02	101,156			15,519		32,797			(25,191)		10,630		0001
Purchased Call/S&P 500 INDEX/SPXE00FS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/01/2022	09/01/2023		1,781,000	3966.85	53,074			9,140		90,008			(26,319)		3,700		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		1,115,000	3901.06	23,081			7,565		42,982			(11,477)		3,183		0001
Purchased Call/S&P 500 INDEX/SPXA05RSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025		1,554,899	4768		78,487		71,587		145,377			(6,989)		10,494		0001
Purchased Call/S&P 500 INDEX/SPX905HSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023		1,796,000	4370.42	173,134			2,378		35,624			(42,811)		1,559		0001
Purchased Call/S&P 500 INDEX/SPXA05ASW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023		2,148,402	253	55,950			17,251		118,772			(27,821)		5,950		0001
Purchased Call/S&P 500 INDEX/SPX905LSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023		2,135,000	4422.3	239,334			25,089		65,251			(59,423)		4,903		0001
Purchased Call/S&P 500 INDEX/SPX905LSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023		1,721,000	5142.58	67,635			7,090		126			(16,793)		3,952		0001
Purchased Call/S&P 500 INDEX/SPX905MSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023		1,545,000	4876.97	92,855			11,097		1,493			(22,960)		3,793		0001
Purchased Call/S&P 500 INDEX/SPXA05TSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024		2,577,550	4124		136,369		119,794		175,219			(16,859)		12,048		0001
Purchased Call/S&P 500 INDEX/SPX821CS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/09/2024		1,455,000	3865.92	245,895			178,249		340,241			(60,885)		8,750		0001
Purchased Call/S&P 500 INDEX/SPXA05AS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023		1,779,000	240.52	91,619			25,744		185,633			(45,433)		4,725		0001
Purchased Call/S&P 500 INDEX/SPXE003SH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/06/2022	06/28/2024		1,486,760	3736	235,502			118,568		366,232			(58,957)		7,424		0001
Purchased Call/S&P 500 INDEX/SPX905NSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2021	09/29/2023		1,435,006	4291	180,028			22,598		84,437			(45,132)		3,583		0001
Purchased Call/S&P 500 INDEX/SPXA05TSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024		2,061,000	4124.08		45,136		39,432		55,711			(6,010)		9,634		0001
Purchased Call/S&P 500 INDEX/SPXA05USW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024		1,601,336	4192		91,581		82,220		116,882			(9,561)		7,567		0001
Purchased Call/S&P 500 INDEX/SPX905MSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023		1,530,000	5081.47	65,637			7,844		243			(16,230)		3,756		0001

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Purchased Call/S&P 500 INDEX/SPXA05T$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024		5,025,580	.4136		239,537		210,502		306,264			(29,532)		23,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	01/02/2025		507,937	555.25	62,476			47,221		99,637			(15,406)		3,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2023	01/24/2025		1,117,919	577.83		130,349		103,021		179,961			(27,715)		7,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/12/2025		872,206	586.75		103,182		83,791		131,307			(19,707)		5,559		0001
Purchased Call/S&P 500 INDEX/SPXA05U$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024		6,293,000	4191.98		158,584		141,593		188,184			(18,099)		29,737		0001
Purchased Call/S&P 500 INDEX/SPX905Q$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023		1,712,539	.5337	79,934			15,173		323			(19,847)		5,284		0001
Purchased Call/S&P 500 INDEX/SPX905Q$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023		1,419,000	4673.96	162,759			31,205		19,286			(40,411)		4,394		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024		2,819,000	4450.38		82,315		82,315		81,489					14,076		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024		2,941,250	.4377		174,021		174,021		172,648					14,686		0001
Purchased Call/S&P 500 INDEX/SPX821D$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		746,000	10985.5	15,741			7,629		29,040			(7,827)		2,583		0001
Purchased Call/S&P 500 INDEX/SPX821U$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024		6,781,000	4388.71		89,509		87,296		93,720			(2,446)		33,484		0001
Purchased Call/S&P 500 INDEX/SPXC172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		2,288,000	3992.93	57,200			20,973		90,779			(28,443)		6,906		0001
Purchased Call/S&P 500 INDEX/SPXC172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023		2,569,000	3992.93	29,800			11,083		45,944			(14,697)		7,841		0001
Purchased Call/S&P 500 INDEX/SPX821V$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024		3,910,000	4348.33		180,642		178,635		196,481			(3,474)		19,335		0001
Purchased Call/S&P 500 INDEX/SPXA05X$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024		3,184,416	4293.93		259,095		304,592		304,592	56,526				15,435		0001
Purchased Call/S&P 500 INDEX/SPX905Q$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023		1,701,844	.4615	204,583			38,834		31,304			(50,795)		5,251		0001
Purchased Call/S&P 500 INDEX/SPXE13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027		1,201,459	4514.07	235,486			246,691		246,691	83,416				12,303		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00015L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/22/2022	04/22/2027		76,544	3033.14	3,621			2,764		2,051			(359)		747		0001
Purchased Call/AI Powered US Equity Index/AIP100C$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/30/2022	11/21/2023		9,813,417	2376.83	244,768			97,192		156,983			(121,902)		30,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/24/2025		3,031,261	573.47		384,364		319,334		509,858			(66,252)		19,513		0001
Purchased Call/Citi Grandmaster Index/CGM0402$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2021	09/29/2023		1,754,064	327.92	45,767			5,692		18,373			(11,391)		4,379		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/02/2023	01/31/2024		6,666,432	2372.4		169,989		100,681		137,120			(69,596)		25,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023		902,058	275.93	37,345			872					(9,234)		1,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023		320,223	281.5	13,289			880					(3,300)		587		0001
Purchased Call/Citi Grandmaster Index/CGM040AS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	09/20/2024		2,593,602	323.96	61,158			38,131		63,044			(15,397)		14,367		0001
Purchased Call/S&P 500 INDEX/SPXE13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023		2,170,000	5109.29	69,874			2,304		37			(17,278)		2,840		0001
Purchased Call/S&P 500 INDEX/SPX905NS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023		1,790,000	5006.93	79,834			10,696		852			(19,822)		4,638		0001
Purchased Call/S&P 500 INDEX/SPXA05USG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024		2,135,642	4188	122,471			109,508		149,934			(13,231)		10,030		0001
Purchased Call/S&P 500 INDEX/SPXA05V8C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024		4,344,000	4205.52	110,772			101,642		128,872			(9,382)		20,808		0001
Purchased Call/S&P 500 INDEX/SPXC173S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		2,023,000	3946.56	48,552			18,695		76,605			(24,076)		6,264		0001
Purchased Call/S&P 500 INDEX/SPXC173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		4,229,000	4003.58	96,844			38,524		148,002			(48,024)		13,327		0001
Purchased Call/S&P 500 INDEX/SPXC177SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		6,069,000	3919.25	138,980			73,893		211,784			(65,111)		22,123		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/27/2022	12/27/2023		3,226,000	3829.25	59,358			29,270		93,781			(29,435)		11,327		0001
Purchased Call/S&P 500 INDEX/SPXC176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023		8,012,000	3895.75	183,475			84,876		284,634			(90,983)		27,178		0001
Purchased Call/S&P 500 INDEX/SPX821WSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	07/02/2024		2,079,000	4450.38	34,719			34,719		34,331					10,438		0001
Purchased Call/S&P 500 INDEX/SPXE004S6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	07/08/2022	07/10/2023		9,139,000	3899.38	205,628			5,098		364,474			(101,413)		7,563		0001
Purchased Call/S&P 500 INDEX/SPX821CSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023		1,742,000	3895.75	20,033			9,267		33,534			(9,934)		5,909		0001
Purchased Call/S&P 500 INDEX/SPXE002SG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/29/2022	06/28/2024		1,571,416	4607	86,578			43,170		113,684			(21,467)		7,846		0001
Purchased Call/S&P 500 INDEX/SPXC175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023		3,188,000	3933.92	48,458			21,225		73,799			(24,030)		10,554		0001
Purchased Call/S&P 500 INDEX/SPXC175SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2023		2,026,000	3990.56	49,434			22,334		74,579			(24,514)		6,811		0001
Purchased Call/S&P 500 INDEX/SPXC176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/07/2023		1,805,669	3934	95,853			42,572		150,946			(48,193)		5,978		0001
Purchased Call/S&P 500 INDEX/SPXC177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	01/03/2024		4,621,000	3824.14	103,973			53,275		165,205			(50,704)		16,538		0001
Purchased Call/S&P 500 INDEX/SPXE00CS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	08/19/2022	08/18/2023		15,731,000	4228.48	364,959			48,661		529,103			(181,477)		28,819		0001
Purchased Call/S&P 500 INDEX/SPX605S8J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/10/2018	08/11/2023		1,536,000	3530.55	116,582			2,622		503,597			(11,550)		2,605		0001
Purchased Call/S&P 500 INDEX/SPX721PSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/01/2024		1,515,665	5297	41,590			17,424		6,748			(10,312)		6,939		0001
Purchased Call/S&P 500 INDEX/SPXA05KS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024		3,863,586	4046	122,374			83,836		173,637			(38,662)		15,956		0001
Purchased Call/S&P 500 INDEX/SPXA05LS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024		3,396,000	3916.64	96,107			68,877		136,246			(27,723)		14,303		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05L$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024		9,970,000	3916.64		238,283		171,327		334,274			(68,174)		42,235		0001
Purchased Call/S&P 500 INDEX/SPX715U$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2022	08/04/2023		1,527,000	4145.19		32,372		3,057		1			(16,097)		2,364		0001
Purchased Call/S&P 500 INDEX/SPX905Z$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		1,490,493	4511.61	350,117			331,317		331,317	104,740				16,211		0001
Purchased Call/S&P 500 INDEX/SPXA05U$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/18/2023	05/15/2024		2,878,851	4136		169,887		150,958		212,713			(20,124)		13,478		0001
Purchased Call/S&P 500 INDEX/SPXA05I$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024		2,034,829	4284		115,150		109,072		134,016			(6,960)		9,848		0001
Purchased Call/S&P 500 INDEX/SPXA05X$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024		3,188,134	4410		171,626		167,822		184,624			(4,255)		15,699		0001
Purchased Call/S&P 500 INDEX/SPXC173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023		2,170,000	3965.34	44,051			17,232		68,472			(21,725)		6,791		0001
Purchased Call/S&P 500 INDEX/SPXE13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023		1,636,000	4397.53	182,741			20,081		57,802			(45,186)		3,853		0001
Purchased Call/S&P 500 INDEX/SPX8218$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023		1,029,000	100	24,799			8,745		40,326			(12,231)		3,059		0001
Purchased Call/AI Powered US Equity Index/AIP100C$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2022	11/12/2024		2,078,593	2385.85	65,929			45,368		58,661			(16,363)		12,176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2021	07/07/2023		1,409,081	271.46	58,336			483					(14,504)		976		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	02/23/2023	02/21/2025		4,953,352	292.65		176,910		146,344		127,138			(30,918)		31,807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023		756,903	266.72	31,336			775					(7,770)		863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024		494,878	557.53	58,643			43,118		94,286			(14,481)		3,001		0001
Purchased Call/Citi Grandmaster Index/CGM0405$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2022	03/04/2024		3,283,418	338.63	80,474			27,532		15,468			(20,102)		13,532		0001
Purchased Call/Citi Grandmaster Index/CGM040B$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/25/2022	11/22/2024		2,628,089	324.73	61,516			43,373		62,653			(15,322)		15,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	03/03/2023	03/04/2025		817,064	293.92		27,052		22,796		19,804			(4,344)		5,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/13/2021	08/14/2023		1,007,705	282.28	41,820			2,531					(10,355)		1,769		0001
Purchased Call/S&P 500 INDEX/SPX905N$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027		702,199	4391.34	144,653			161,706		161,706	51,878				7,261		0001
Purchased Call/S&P 500 INDEX/SPXC176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/08/2023		1,656,374	3934	84,617			37,712		132,770			(42,426)		5,500		0001
Purchased Call/S&P 500 INDEX/SPXE00H$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/13/2022	09/08/2023		1,885,320	3551	40,579			7,821		73,333			(20,402)		4,128		0001
Purchased Call/S&P 500 INDEX/SPXA05D$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023		2,865,000	3963.51	56,441			25,015		85,320			(27,988)		9,514		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		16,625,000	3992.93	372,400			136,547		588,292			(185,177)		50,178		0001
Purchased Call/S&P 500 INDEX/SPXA05ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023		5,059,000	3878.44	59,190			28,209		90,214			(29,352)		17,465		0001
Purchased Call/S&P 500 INDEX/SPX821A$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		2,544,000	4026.12	63,854			25,897		95,309			(31,752)		8,072		0001
Purchased Call/S&P 500 INDEX/SPXC173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023		1,000,000	100	25,200			10,192		38,050			(12,462)		3,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		520,173	568.34	62,629			44,796		88,161			(15,507)		3,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2024		519,121	564.55	62,710			44,989		91,540			(15,527)		3,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS172S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2022	07/11/2024		1,874,771	557.57	192,351			99,210		315,397			(47,627)		9,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023		813,780	272.69	33,690			787					(8,331)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		463,093	277.25	19,218			1,003					(4,752)		757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023		870,984	274.14	36,146			1,348					(8,987)		1,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/30/2021	07/31/2023		636,006	274.14	26,394			1,089					(6,535)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/25/2024		194,153	559.53	25,259			17,824		35,254			(6,254)		1,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023		1,428,770	273.4	59,294			2,036					(14,702)		1,907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/09/2021	08/09/2023		671,399	273.69	27,863			1,493					(6,909)		1,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023		1,162,323	282.28	48,585			3,070					(12,046)		2,085		0001
Purchased Call/S&P 500 INDEX/SPX721S$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2024		1,513,000	5076.8	67,026			30,709		21,222			(16,528)		7,247		0001
Purchased Call/S&P 500 INDEX/SPX715W$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/24/2022	08/23/2023		1,947,653	4135	79,029			11,571		120,664			(39,297)		3,746		0001
Purchased Call/S&P 500 INDEX/SPX715W$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2022	08/23/2023		1,963,550	4134	94,824			13,999		136,962			(47,282)		3,776		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028		541,052	4677.03	115,136			102,786		102,786	33,594				5,755		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023		1,873,000	3748.57	44,016			16,017		74,834			(21,827)		5,632		0001
Purchased Call/S&P 500 INDEX/SPXA05ES4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023		2,585,883	3991	154,587			70,228		235,874			(77,081)		8,693		0001
Purchased Call/S&P 500 INDEX/SPXA05DSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/06/2024		2,350,798	3957	372,404			269,530		501,951			(92,589)		14,097		0001
Purchased Call/S&P 500 INDEX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025		71,171	4192.63		260,102		10,637		10,637	2,253				490		0001
Purchased Call/S&P 500 INDEX/SPX8213$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,137,000	4057.66	40,389			6,171		64,811			(20,084)		4,185		0001
Purchased Call/S&P 500 INDEX/SPXE007SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/25/2022	07/25/2023		1,735,000	100	24,290			1,606					(12,045)		2,270		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/20/2023		2,458,854	3714	109,104			33,734		187,374			(54,703)		6,810		0001
Purchased Call/S&P 500 INDEX/SPXC176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/15/2023		2,407,570	3877	105,961			49,291		184,934			(53,127)		8,167		0001
Purchased Call/S&P 500 INDEX/SPXC17AS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/20/2024		1,835,591	4079	104,153			67,512		164,869			(36,726)		7,364		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/26/2023	06/21/2024		2,265,437	4382	123,273			122,243		138,963			(1,366)		11,202		0001
Purchased Call/S&P 500 INDEX/SPXF000S8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/28/2022	12/28/2023		2,632,000	3783.22	47,376			23,492		74,725			(23,493)		9,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		1,811,251	569.37	216,082			154,557		298,452			(53,503)		10,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		733,199	566.96	84,684			61,259		127,221			(21,048)		4,397		0001
Purchased Call/Citi Grandmaster Index/CGM040BSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2022	12/13/2024		2,422,262	324.41	55,598			40,828		59,404			(13,843)		14,622		0001
Purchased Call/Citi Grandmaster Index/CGM040CSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/03/2023	12/27/2024		8,973,145	322.73	172,843	39,353		159,995		245,308			(52,649)		54,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	04/25/2025		2,541,947	573.06		283,681		258,742		449,798			(25,259)		17,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/29/2025		4,125,548	584.23		460,329		422,673		658,446			(39,338)		27,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/29/2024		3,464,580	573.03	409,167			290,576		551,170			(101,451)		20,637		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/08/2024		1,821,037	558.58	190,663			97,823		301,553			(47,209)		9,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2024		110,048	563.69	13,393			9,608		19,539			(3,316)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023		1,627,114	272.08	67,525			3,167					(16,766)		2,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000P$9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/31/2022	05/24/2024		3,076,558	294.07	115,333			52,293		49,578			(28,689)		14,604		0001
Purchased Call/Citi Grandmaster Index/CGM0405$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	03/04/2022	03/01/2024		1,656,443	337.06	45,723			15,411		9,380			(11,371)		6,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/27/2023		382,822	604.65	28,482			1,017		10,448			(7,062)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/27/2023		1,586,696	605.44	117,098			4,182		41,781			(29,034)		2,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/10/2024		1,546,741	558.58	162,098			83,384		256,608			(40,027)		7,849		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024		3,351,000	4450.38	96,844			96,844		95,909			16,801				0001
Purchased Call/S&P 500 INDEX/SPXA05X$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024		2,580,000	258.21	145,770			138,482		174,212			(8,410)		12,505		0001
Purchased Call/S&P 500 INDEX/SPXC171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023		1,894,000	3956.37	34,660			12,709		55,244			(17,188)		5,716		0001
Purchased Call/S&P 500 INDEX/SPX8219$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2024		1,938,000	4802.03	128,877			89,807		132,352			(31,824)		11,443		0001
Purchased Call/S&P 500 INDEX/SPXC171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		4,942,405	3828.11	373,646			705,093		705,093	327,716				14,805		0001
Purchased Call/S&P 500 INDEX/SPX715US7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2023		3,126,204	3962	149,547			9,528		289,790			(74,568)		4,008		0001
Purchased Call/S&P 500 INDEX/SPX721M$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2024		2,717,000	4488.28	370,599			175,766		175,766	71,570				11,962		0001
Purchased Call/S&P 500 INDEX/SPXE13U$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/27/2021	08/28/2023		1,970,000	4443.53	211,775			16,895		43,508			(52,437)		3,960		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028		2,328,673	3759.89	587,059			908,522		908,522	256,517				25,993		0001
Purchased Call/S&P 500 INDEX/SPX715W$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/23/2022	08/18/2023		1,950,811	4278	82,226			11,025		95,983			(41,341)		3,574		0001
Purchased Call/S&P 500 INDEX/SPX715X$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/21/2023		5,097,000	3789.93	114,173			25,791		193,944			(56,617)		12,153		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 INDEX/SPX821HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024		3,522,000	4017.77		60,226		35,339		81,521			(24,915)		13,484		0001
Purchased Call/S&P 500 INDEX/SPX715WS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		3,169,641	4137.99	245,647			267,266		267,266	147,558				6,039		0001
Purchased Call/S&P 500 INDEX/SPX8218S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2022	10/25/2024		1,571,815	4547	124,953			83,072		167,149			(31,024)		9,041		0001
Purchased Call/S&P 500 INDEX/SPX721VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2024		1,896,000	5036.76	63,516			31,453		39,428			(15,684)		9,441		0001
Purchased Call/S&P 500 INDEX/SPXC172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/10/2023		1,519,246	3956	49,025			18,026		75,466			(24,581)		4,585		0001
Purchased Call/S&P 500 INDEX/SPX715USI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	07/27/2023		2,084,230	4024	96,721			7,124		157,118			(49,038)		2,834		0001
Purchased Call/S&P 500 INDEX/SPX715VSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2022	08/08/2023		1,954,108	4140	96,123			10,318		132,065			(48,871)		3,194		0001
Purchased Call/S&P 500 INDEX/SPX715VSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2022	08/15/2023		1,995,104	4291	90,563			11,384		90,236			(45,282)		3,541		0001
Purchased Call/S&P 500 INDEX/SPXC171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		24,613	3828.11	4,128			5,981		5,981	2,224				144		0001
Purchased Call/S&P 500 INDEX/SPXC171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		1,935,000	3828.11	283,865			448,860		448,860	177,687				11,290		0001
Purchased Call/S&P 500 INDEX/SPXA05FSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/28/2022	12/26/2023		2,022,375	3845	66,734			32,905		110,327			(33,275)		7,081		0001
Purchased Call/S&P 500 INDEX/SPX2503ST	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024		4,506,000	100		53,621		43,642		116,056			(10,312)		20,220		0001
Purchased Call/S&P 500 INDEX/SPXE13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2021	08/03/2023		1,677,051	4381	171,058			7,765		43,695			(42,471)		2,559		0001
Purchased Call/S&P 500 INDEX/SPXC176SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/13/2024		1,524,596	4898	61,234			44,973		92,047			(15,287)		9,203		0001
Purchased Call/S&P 500 INDEX/SPXA05NST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025		2,227,000	4124.51		112,686		99,238		137,384			(13,566)		14,779		0001
Purchased Call/S&P 500 INDEX/SPXA05XSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024		3,615,000	100		47,718		45,752		54,694			(2,086)		17,700		0001
Purchased Call/S&P 500 INDEX/SPXE13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2021	08/10/2023		1,687,786	4436	168,055			9,247		32,468			(41,726)		2,828		0001
Purchased Call/S&P 500 INDEX/SPXA05WSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024		3,565,000	100		45,989		43,209		58,110			(2,890)		17,279		0001
Purchased Call/S&P 500 INDEX/SPXA05WSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024		409,516	4293.93		408,126		30,864		30,864	4,778				1,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024		2,888,886	568.54	340,600			238,607		478,660			(84,335)		17,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/16/2024		1,289,596	560.95	146,957			107,978		238,970			(36,423)		7,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/19/2024		155,572	555.19	18,575			13,683		30,301			(4,599)		944		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/31/2022	05/24/2024		1,670,254	293.6	62,188			28,317		27,882			(15,563)		7,929		0001
Purchased Call/Citi Grandmaster Index/CGM040A$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2022	10/18/2024		3,544,971	321.24	90,564			59,797		103,707			(22,683)		20,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/16/2024		1,642,583	558.2	193,168			141,887		305,534			(47,830)		9,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/26/2024		5,312,326	559.5	617,823			461,037		987,312			(152,352)		32,457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023		131,071	285.86	5,439			361					(1,352)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023		1,140,678	270.42	47,338			4,512					(11,770)		2,498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023		212,746	274.13	8,808			1,010					(2,190)		510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/16/2021	12/15/2023		802,206	268.51	35,845			8,292		57,394			(8,937)		2,721		0001
Purchased Call/S&P 500 INDEX/SPX715U$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/08/2023		1,616,033	4144	68,691			7,211		107,898			(34,157)		2,641		0001
Purchased Call/S&P 500 INDEX/SPX715W$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2022	08/21/2023		2,359,492	4228	78,884			11,561		135,433			(40,448)		4,453		0001
Purchased Call/S&P 500 INDEX/SPX715W$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	08/24/2023		2,659,197	4136	107,439			16,817		177,256			(55,720)		5,161		0001
Purchased Call/S&P 500 INDEX/SPX821E$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023		400,178	3835	43,378			75,865		75,865	32,664				1,385		0001
Purchased Call/S&P 500 INDEX/SPX2504$F	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	05/01/2023	05/01/2024		1,415,000	100	29,008			24,306		50,398			(4,755)		6,478		0001
Purchased Call/S&P 500 INDEX/SPX821J$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		3,765,000	4136.13	47,439			29,796		60,706			(17,676)		14,911		0001
Purchased Call/S&P 500 INDEX/SPX715V$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/17/2023		2,022,494	4285	84,790			11,101		92,485			(42,278)		3,667		0001
Purchased Call/S&P 500 INDEX/SPXA05M$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2024		2,161,550	4003	91,746			66,724		130,365			(25,136)		9,209		0001
Purchased Call/S&P 500 INDEX/SPX821H$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024		6,094,000	4016.95	147,475			84,097		204,240			(63,434)		23,002		0001
Purchased Call/S&P 500 INDEX/SPX821H$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2023	01/23/2024		2,158,486	4020	126,270			72,054		188,324			(54,265)		8,128		0001
Purchased Call/S&P 500 INDEX/SPX821G$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		1,543,000	3999.09	16,819			9,136		26,608			(7,762)		5,654		0001
Purchased Call/S&P 500 INDEX/SPX821G$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		1,088,000	3999.09	23,610			12,824		39,842			(10,897)		3,986		0001
Purchased Call/S&P 500 INDEX/SPXA05T$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024		5,782,000	100	68,228			60,668		102,966			(8,038)		27,154		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05X$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/08/2023	06/07/2024		141,584	4293.93		259,095		13,543		13,543	2,513				686		0001
Purchased Call/S&P 500 INDEX/SPXA05R$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/25/2023	04/20/2029		2,666,120	4134		643,536		862,522		862,522	218,986				32,135		0001
Purchased Call/S&P 500 INDEX/SPXC175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		546,819	3963.51	45,988			73,876		73,876	35,846				1,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/27/2025		108,266	575.46	13,826			13,236		19,273			(661)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/30/2025		57,933	581.04	6,987			6,736		9,882			(278)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2023	06/06/2025		4,110,907	597.23	486,477			471,896		594,852			(15,240)		28,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024		2,024,632	551.5	244,778			165,099		391,623			(60,775)		11,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/29/2021	12/22/2023		2,036,675	268.39	84,281			20,242		146,734			(20,950)		7,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		3,208,588	566.18	334,656			177,252		493,942			(83,090)		16,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		695,708	569.25	70,267			37,217		104,039			(17,446)		3,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2025		2,605,549	586.45	296,511			280,627		413,224			(17,013)		17,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/05/2024		1,478,625	551.79	183,202			124,064		289,091			(45,300)		8,601		0001
Purchased Call/Citi Grandmaster Index/CGM0409$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2022	09/06/2024		4,843,294	324.99	110,002			66,415		109,016			(27,662)		26,406		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/04/2022	.01/04/2024		580,082	613.65	47,219			12,129		30,678			(11,708)		2,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/14/2022	.01/12/2024		1,704,403	608.38	136,011			36,684		103,477			(33,816)		6,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/10/2022	.03/08/2024		1,877,128	580.34	165,750			57,384		204,954			(41,153)		7,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/30/2022	.03/28/2024		120,437	597.56	11,598			4,323		10,540			(2,880)		520		0001
Purchased Call/S&P 500 INDEX/SPXA050\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/06/2023	.04/06/2029		26,392,470	4105.02		6,770,162		8,670,273		8,670,273	2,066,877				317,056		0001
Purchased Call/S&P 500 INDEX/SPX715W\$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.08/25/2022	.08/25/2023		10,772,000	4199.12	247,756			37,747		367,751			(122,860)		21,097		0001
Purchased Call/S&P 500 INDEX/SPX821G\$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.01/23/2023	.01/23/2024		4,617,000	4019.81		111,270		63,145		154,714			(48,166)		17,385		0001
Purchased Call/S&P 500 INDEX/SPXD00F\$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	.03/22/2022	.03/22/2028		41,749	100	5,540			6,246		6,246	4,857				454		0001
Purchased Call/S&P 500 INDEX/SPX9050\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.10/18/2021	.10/18/2023		1,481,000	4975.48	81,603			12,218		1,267			(20,233)		4,065		0001
Purchased Call/S&P 500 INDEX/SPXA05R\$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/24/2023	.04/20/2029		16,313,103	4134		4,388,302		5,277,486		5,277,486	1,117,359				196,621		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	.03/08/2022	.03/08/2028		5,999	100	1,079			1,866		1,866	927				65		0001
Purchased Call/S&P 500 INDEX/SPXA05Y\$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.06/27/2023	.06/27/2024		2,153,000	260.42		125,520		124,830		135,344			(1,029)		10,735		0001
Purchased Call/S&P 500 INDEX/SPXC175\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/01/2022	.12/01/2023		1,338,000	4076.57	15,521			6,578		24,409			(7,697)		4,345		0001
Purchased Call/S&P 500 INDEX/SPXE00B\$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.08/17/2022	.08/17/2023		2,868,000	100	48,182			6,238					(23,893)		5,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/28/2023	.04/29/2025		1,229,457	579.44		144,338		132,442		208,606			(12,423)		8,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.05/05/2023	.05/06/2025		1,784,688	579.37		197,208		182,851		299,815			(15,087)		12,144		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		101,594	560.75	10,799			5,689		16,570			(2,674)		522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		2,847,096	566.57	290,404			153,180		438,762			(72,004)		14,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025		95,283	577.62		11,948		11,440		16,708			(571)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2023		365,166	277.31	15,045			2,711					(3,730)		1,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023		707,721	277.85	29,087			5,434					(7,192)		2,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023		822,924	268.77	33,822			6,644					(8,363)		2,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2023		275,794	251.28	11,308			2,439					(2,796)		907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		1,335,607	558.38	153,595			114,135		254,328			(38,135)		8,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024		5,066,252	556.25	590,725			442,232		972,031			(146,467)		30,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024		501,804	565.01	60,668			44,107		88,611			(15,022)		3,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024		2,119,480	568.47	247,979			180,287		356,929			(61,401)		12,782		0001
Purchased Call/Citi Grandmaster Index/CGM040A$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	10/21/2024		5,112,951	321.24	130,774			86,733		149,694			(32,680)		29,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025		2,343,118	575.83		272,973		256,123		405,535			(17,178)		16,050		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		143,748	556.37	15,108			7,937		24,582			(3,741)		737		0001
Purchased Call/S&P 500 INDEX/SPXA05FSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023		1,898,599	3822.39	113,156			194,081		194,081	79,315				6,573		0001
Purchased Call/S&P 500 INDEX/SPXA05FSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/04/2023	01/02/2024		2,203,873	3840		64,483		33,045		101,762			(31,442)		7,866		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029		209,570	3895		666,428		77,624		77,624	21,686				2,464		0001
Purchased Call/S&P 500 INDEX/SPXA05XS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024		1,403,000	273.06		30,305		28,802		37,158			(1,734)		6,830		0001
Purchased Call/S&P 500 INDEX/SPXF00CSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/21/2024		2,165,000	100		38,321		27,793		97,518			(10,575)		9,224		0001
Purchased Call/S&P 500 INDEX/SPXE00GSQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/08/2022	09/08/2023		4,681,234	4006.18	373,094			561,324		561,324	306,714				10,250		0001
Purchased Call/S&P 500 INDEX/SPX821GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024		2,458,000	4016.95		52,355		29,856		72,319			(22,520)		9,278		0001
Purchased Call/S&P 500 INDEX/SPX821ISQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024		2,110,000	4164		55,915		34,042		71,893			(21,906)		8,228		0001
Purchased Call/S&P 500 INDEX/SPX821KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		656,000	11969.7		14,694		9,674		24,960			(5,087)		2,649		0001
Purchased Call/S&P 500 INDEX/SPXE00ASK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/10/2022	08/02/2024		2,057,533	5325	73,370			40,501		19,170			(18,368)		10,756		0001
Purchased Call/S&P 500 INDEX/SPXF00HSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	04/25/2023	04/25/2024		2,023,000	4071.63		25,288		20,772		35,136			(4,560)		9,170		0001
Purchased Call/S&P 500 INDEX/SPX821GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024		1,749,000	100		46,174		24,677		69,176			(21,506)		6,392		0001
Purchased Call/S&P 500 INDEX/SPX821IS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024		1,454,433	4018		52,805		31,156		67,824			(21,675)		5,568		0001
Purchased Call/S&P 500 INDEX/SPXA05CSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023		2,293,000	247.8	123,134			52,332		183,066			(61,229)		7,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024		782,391	550.79	97,799			66,186		154,041			(24,216)		4,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024		70,183	563.1	8,450			5,789		12,298			(2,098)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024		98,817	560.83	12,461			8,558		17,614			(3,081)		579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023		103,061	272.15	4,246			671					(1,050)		291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023		124,405	272.15	5,113			857					(1,264)		361		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205YSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023		471,293	279.9	19,370			3,619					(4,790)		1,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024		192,251	547.22	25,166			17,088		38,900			(6,231)		1,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/08/2024		3,544,792	556.4	428,411			291,561		656,719			(106,100)		20,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		4,266,040	568.25	421,911			224,865		647,826			(104,325)		22,020		0001
Purchased Call/Citi Grandmaster Index/CGM0405SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/15/2024		1,955,523	335.67	48,234			17,204		13,547			(12,006)		8,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		245,671	554.64	29,308			21,779		48,127			(7,277)		1,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024		1,894,592	558.93	218,257			160,774		352,373			(54,042)		11,501		0001
Purchased Call/Citi Grandmaster Index/CGM0408S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2022	11/01/2024		2,155,401	322.59	50,516			34,116		58,341			(12,568)		12,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		4,391,209	556.24	448,782			232,086		750,050			(111,121)		22,344		0001
Purchased Call/Citi Grandmaster Index/CGM0406S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2022	04/11/2024		5,331,879	333.13	135,970			53,250		51,576			(33,720)		23,599		0001
Purchased Call/Citi Grandmaster Index/CGM0406ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2022	05/03/2024		3,951,210	331.63	101,098			42,672		46,131			(25,077)		18,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		565,828	559.79	57,375			30,144		93,848			(14,206)		2,902		0001
Purchased Call/S&P 500 INDEX/SPXA05R33	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/25/2023	04/17/2025		1,248,532	4134	65,468			59,565		81,541			(5,976)		8,375		0001
Purchased Call/S&P 500 INDEX/SPXA05W36	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024		3,275,000	100	41,920			39,156		53,023			(2,863)		15,827		0001
Purchased Call/S&P 500 INDEX/SPX905KSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023		2,320,000	4535.43	93,960			8,057		27,801			(23,361)		4,819		0001
Purchased Call/S&P 500 INDEX/SPXC178SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025		2,518,000	3951.1	385,002			298,390		545,668			(88,120)		15,678		0001

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Purchased Call/S&P 500 INDEX/SPXE00FS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/31/2022	08/31/2023		2,869,000	3955	72,873			12,246		121,932			(36,137)		5,912		0001
Purchased Call/S&P 500 INDEX/SPXF00FS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2024		228,174	4105.02		198,806		22,542		22,542	6,524				1,005		0001
Purchased Call/S&P 500 INDEX/SPXE00BS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/17/2022	08/17/2023		2,007,000	4487.74	34,721			4,496					(17,218)		3,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS173S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		114,933	560.58	12,229			6,442		18,774			(3,028)		590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS172S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025		675,980	586.45	76,994			72,875		110,053			(4,412)		4,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025		309,102	592.75	38,205			37,204		47,524			(1,153)		2,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024		780,522	566.81	80,862			42,829		119,449			(20,077)		4,008		0001
Purchased Call/Citi Grandmaster Index/CGM0406SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	05/03/2024		2,562,245	332.53	58,567			24,856		27,484			(14,581)		11,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025		166,537	579.19	19,751			15,655		26,480			(4,155)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS175S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025		341,325	582.16	42,905			35,312		53,674			(7,774)		2,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS173S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024		1,227,008	557.52	128,222			67,105		207,038			(31,705)		6,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS175SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025		835,657	572.26	107,298			89,195		145,163			(18,444)		5,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS177PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025		279,951	569.9	33,146			25,679		48,250			(7,597)		1,742		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025		22,450	577.09		2,716		2,154		3,634			(571)		141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025		1,779,275	586.61		211,378		169,509		258,114			(42,507)		11,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/14/2025		2,086,506	590.68		250,172		203,844		294,679			(46,544)		13,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/07/2022	08/30/2024		1,375,252	290.88	49,281			29,377		32,348			(12,434)		7,437		0001
Purchased Call/S&P 500 INDEX/SPXE00F$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/02/2022	09/05/2023		3,388,000	100	51,836			9,425					(25,496)		7,258		0001
Purchased Call/S&P 500 INDEX/SPXE00G$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/08/2022	09/08/2023		7,317,000	100	70,243			13,426					(34,833)		16,022		0001
Purchased Call/S&P 500 INDEX/SPXA05HS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/02/2023	02/01/2024		2,343,830	4119		112,770		67,349		145,769			(45,852)		9,015		0001
Purchased Call/S&P 500 INDEX/SPXC176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/15/2023		2,337,450	3896	107,298			50,052		185,335			(53,947)		7,929		0001
Purchased Call/S&P 500 INDEX/SPXA05SSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/08/2023	05/07/2024		2,543,794	4136		112,035		95,986		142,675			(16,268)		11,759		0001
Purchased Call/S&P 500 INDEX/SPXD007$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/23/2022	02/22/2024		2,039,892	5012	96,463			31,314		14,664			(23,950)		8,219		0001
Purchased Call/S&P 500 INDEX/SPXE001$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/16/2022	09/15/2023		1,543,000	100	29,780			6,287		7,069			(14,808)		3,544		0001
Purchased Call/S&P 500 INDEX/SPXE13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027		28,407,541	4514.07	5,567,878			5,832,817		5,832,817	1,972,300				290,901		0001
Purchased Call/S&P 500 INDEX/SPX905N$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027		36,269,801	4391.34	7,471,579			8,352,384		8,352,384	2,679,574				375,034		0001
Purchased Call/S&P 500 INDEX/SPXA05ES$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024		1,020,726	3823	42,536			31,434		59,034			(10,547)		6,202		0001
Purchased Call/S&P 500 INDEX/SPXA05F$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025		1,844,000	4602.04		123,732		94,539		197,035			(29,540)		11,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024		95,674	556.76	11,414			8,509		18,457			(2,822)		583		0001
Purchased Call/Citi Grandmaster Index/CGM0405$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/22/2024		2,208,352	335.35	55,413			20,256		16,157			(13,760)		9,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		738,553	559.41	74,372			38,359		122,200			(18,415)		3,753		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025		4,356,270	573.18		490,952		384,545		721,790			(107,835)		27,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023		270,257	272.15	11,162			1,656					(2,760)		738		0001
Purchased Call/AI Powered US Equity Index/AIP100C$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/14/2022	11/11/2024		1,974,125	2385.85	62,123			42,719		55,629			(15,432)		11,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS177P$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025		1,323,215	571.11		154,948		120,090		226,056			(35,465)		8,239		0001
Purchased Call/Citi Grandmaster Index/CGM040B$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	10/30/2024		577,540	322.65	13,694			9,173		15,565			(3,400)		3,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		1,233,519	555.37	127,669			66,114		212,446			(31,655)		6,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS177R$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025		156,257	583.25	19,173			15,386		23,933			(3,845)		990		0001
Purchased Call/S&P 500 INDEX/SPXA05G$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024		4,736,000	100	47,834			25,910		37,036			(22,148)		17,353		0001
Purchased Call/S&P 500 INDEX/SPXF001$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/03/2023	01/03/2024		1,482,000	100	33,641			17,238		72,043			(16,406)		5,304		0001
Purchased Call/S&P 500 INDEX/SPXE13N$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2021	06/17/2025		6,600,000	6500	116,355			58,751		20,357			(14,810)		46,284		0001
Purchased Call/S&P 500 INDEX/SPXC170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024		1,158,000	3770.55	42,267			28,642		63,194			(10,437)		6,743		0001
Purchased Call/S&P 500 INDEX/SPXE00B$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/15/2022	08/13/2024		1,555,240	5463	52,528			29,552		9,552			(13,042)		8,242		0001
Purchased Call/S&P 500 INDEX/SPXF00H$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	04/25/2023	04/25/2024		1,649,000	4275.21	29,682			24,382		58,708			(5,352)		7,475		0001
Purchased Call/S&P 500 INDEX/SPXE00S$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2022	11/03/2023		1,692,000	100	24,026			8,319		15,096			(11,914)		4,971		0001
Purchased Call/S&P 500 INDEX/SPXA05R$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/26/2023	04/17/2025		1,834,994	5012	56,091			51,105		113,354			(5,050)		12,310		0001
Purchased Call/S&P 500 INDEX/SPX8214$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023		2,645,000	3877.89	50,255			11,906		128,967			(24,785)		6,457		0001
Purchased Call/S&P 500 INDEX/SPX8216$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023		1,440,000	105	22,320			6,579		42,490			(11,008)		3,916		0001
Purchased Call/S&P 500 INDEX/SPX8218$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2022	10/27/2023		1,291,000	100	34,470			11,298		50,619			(17,140)		3,686		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025		297,275	580.04		37,873		31,115		47,330			(6,919)		1,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		28,409	550.05	3,091			1,607		5,133			(767)		145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024		78,464	596.81	7,682			2,906		6,999			(1,902)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2023		228,195	243.34	9,379			1,958					(2,325)		739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023		633,180	235.19	25,960			5,456		835			(6,437)		2,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023		1,691,585	245.74	69,186			14,601		275			(17,178)		5,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024		3,387	556.47	438			301		628			(108)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024		64,621	571.9	6,475			3,492		9,416			(1,608)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025		4,376,287	608.27		525,154		524,433		577,521			(1,439)		30,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		1,126,285	570.03		140,222		118,947		202,705			(21,735)		7,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023		884,881	274.13	36,634			4,334					(9,071)		2,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023		237,230	272.15	9,774			1,463					(2,423)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023		1,943,204	272.6	79,866			15,312					(19,829)		6,017		0001
Purchased Call/AI Powered US Equity Index/AIP100D$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/06/2022	12/04/2023		4,438,444	2388.3	93,898			40,539		63,962			(46,682)		14,555		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205T$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	09/10/2021	09/11/2023		653,368	270.42	27,115		2,685					(6,714)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXC178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024		2,467,000	3928.86	62,168		34,424		90,837			(27,763)		9,176		0001
Purchased Call/S&P 500 INDEX/SPXC179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024		2,775,931	4117.86	218,167		304,184		304,184	89,882				10,849		0001
Purchased Call/S&P 500 INDEX/SPXC179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024		2,287,515	4117.86	195,774		272,441		272,441	80,976				8,940		0001
Purchased Call/S&P 500 INDEX/SPXF003$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	21GI19DL770XOHC3ZE78	01/23/2023	01/22/2024		658,612	3982	245,461		102,330		102,330	33,875				2,474		0001
Purchased Call/S&P 500 INDEX/SPX905PS$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027		3,036,714	4702	596,066		550,911		550,911	182,497				31,710		0001
Purchased Call/S&P 500 INDEX/SPXF00H$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/24/2023	04/23/2024		1,679,000	100	44,158		36,129		69,724			(8,106)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXA05G$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024		1,809,000	4017.77	48,843		28,660		67,091			(20,206)		6,926		0001
Purchased Call/S&P 500 INDEX/SPXC172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024		2,571,000	3933.04	440,155		302,493		546,574			(108,688)		15,076		0001
Purchased Call/S&P 500 INDEX/SPX905M$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023		1,325,000	4779.96	75,658		9,873		4,115			(18,759)		3,398		0001
Purchased Call/S&P 500 INDEX/SPX821A$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/22/2022	11/20/2023		2,097,665	3965	128,134		50,542		203,888			(63,891)		6,565		0001
Purchased Call/S&P 500 INDEX/SPXC171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/08/2022	11/06/2023		1,990,850	3771	105,663		37,465		186,175			(52,686)		5,918		0001
Purchased Call/S&P 500 INDEX/SPXC171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023		2,392,000	3956.37	60,039		22,014		96,979			(29,773)		7,220		0001
Purchased Call/S&P 500 INDEX/SPXC172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023		2,046,000	3992.93	36,419		13,354		57,319			(18,109)		6,175		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	06/27/2023	06/20/2025		1,331,475	4351	68,795		68,604		70,733			(285)		9,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023		489,765	254.87	20,080		4,438		1			(4,993)		1,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025		243,218	578.39	28,821		26,446		41,594			(2,481)		1,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025		2,517,575	579.67	276,933		257,913		422,603			(19,347)		17,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024		611,571	556.98	73,327		48,919		113,137			(18,156)		3,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025		5,154,638	605.24	617,010		610,230		697,005			(7,607)		36,223		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		4,861,664	573.2	495,890			270,733		703,211			(122,785)		25,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023		77,092	253.08	3,153			696					(783)		256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024		88,443	549.84	11,002			7,275		17,391			(2,724)		509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024		80,699	558.51	10,233			7,046		14,735			(2,534)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		2,366,569	565.81	239,733			127,616		367,318			(59,359)		12,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		1,718,374	567.91	171,322			91,654		262,471			(42,420)		8,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025		1,419,462	597.78	177,007			176,278		205,852			(969)		10,016		0001
Purchased Call/S&P 500 INDEX/SPX821JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		2,264,000	4090.46	67,694			41,932		90,811			(26,036)		8,868		0001
Purchased Call/S&P 500 INDEX/SPX905LSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023		2,832,000	5012.54	118,661			13,366		721			(29,421)		6,752		0001
Purchased Call/S&P 500 INDEX/SPX905MS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023		1,498,000	4316.07	172,719			21,115		80,517			(42,825)		3,719		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027		1,642,105	4701.21	340,737			301,694		301,694	99,421				17,308		0001
Purchased Call/S&P 500 INDEX/SPX905LSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023		2,944,000	4458.58	129,536			12,345		67,120			(32,206)		6,446		0001
Purchased Call/S&P 500 INDEX/SPX905IW$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024		2,038,000	5426.54	68,477			21,540		1,611			(16,978)		8,089		0001
Purchased Call/S&P 500 INDEX/SPXC178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024		5,075,000	3999.09	79,678			43,279		113,178			(36,774)		18,595		0001
Purchased Call/S&P 500 INDEX/SPXF002SM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	01/12/2023	01/12/2024		6,371,000	3983.17	148,444			80,407		217,414			(68,732)		23,343		0001
Purchased Call/S&P 500 INDEX/SPXF004S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/26/2023	01/26/2024		2,638,000	100	57,772			33,447		101,323			(24,533)		10,005		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027		20,627,280	4436.52	3,939,811			4,475,702		4,475,702	1,462,948				208,940		0001
Purchased Call/S&P 500 INDEX/SPX8211S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2022	08/09/2024		1,889,000	4210.24	81,794			45,503		105,616			(20,280)		9,961		0001
Purchased Call/S&P 500 INDEX/SPX8214$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2022	09/20/2024		1,370,648	3905	52,011			31,935		77,031			(12,896)		7,593		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905V5Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2024		2,207,627	5276	99,527			29,556		2,699			(24,745)		8,491		0001
Purchased Call/S&P 500 INDEX/SPX8219SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		2,104,000	100	30,508			11,779		33,801			(15,170)		6,515		0001
Purchased Call/S&P 500 INDEX/SPX905M5F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023		1,894,000	4414.94	212,128			24,319		64,161			(52,741)		4,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	06/30/2023	07/01/2025		1,877,127	611.18	238,583		238,583		239,602					13,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W5O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023		494,487	272.15	20,422		3,114					(5,064)		1,370		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023		648,320	253.08	26,581		5,805					(6,591)		2,146		0001
Purchased Call/AI Powered US Equity Index/AIP100D0S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	12/13/2022	12/08/2023		7,705,214	2364.26	185,648		82,732		150,330			(92,773)		25,587		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	06/22/2021	06/22/2026		206,315	3218.49	11,017		6,566		1,689			(1,092)		1,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	06/07/2022	06/05/2024		2,429,277	293.99	92,285		43,065		40,369			(22,810)		11,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	11/11/2022	11/11/2024		347,004	565.55	41,849		28,724		59,480			(10,362)		2,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	07/27/2022	07/26/2024		439,877	565.91	45,923		24,665		68,262			(11,386)		2,279		0001
Purchased Call/S&P 500 INDEX/SPXC00O$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	12/10/2021	12/12/2023		2,721,000	4666.78	324,343		73,066		49,287			(80,200)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXA05F$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023		140,401	3822.39	8,368		14,352		14,352	5,865				486		0001
Purchased Call/S&P 500 INDEX/SPX821GS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		2,076,000	3999.09	42,350		23,004		70,617			(19,546)		7,606		0001
Purchased Call/S&P 500 INDEX/SPX821JSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		4,143,000	4136.13	101,504		63,754		131,365			(37,820)		16,408		0001
Purchased Call/S&P 500 INDEX/SPX821LSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	03/13/2023	08/21/2023		1,950,000	4250	32,300		10,360		123,906			(21,868)		3,680		0001
Purchased Call/S&P 500 INDEX/SPX821LSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		2,180,000	3919.29	30,956		21,856		43,260			(9,135)		9,164		0001
Purchased Call/S&P 500 INDEX/SPX905J61	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024		3,421,000	4612.95	431,388		112,018		96,766			(107,254)		12,309		0001
Purchased Call/S&P 500 INDEX/SPX821KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2025		2,508,000	3900.56	402,032		334,107		589,203			(69,202)		16,158		0001
Purchased Call/S&P 500 INDEX/SPXE001$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	09/19/2022	09/19/2023		2,272,000	3899.89	57,936		12,768		98,148			(28,730)		5,351		0001
Purchased Call/S&P 500 INDEX/SPXC179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		50,069	4117.86	218,167		5,486		5,486	1,621				196		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF004S4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024		2,325,000	4217.03		39,525		22,648		71,754			(16,893)		8,797		0001
Purchased Call/S&P 500 INDEX/SPXC179SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		51,485	4117.86		195,774		6,132		6,132	1,823				201		0001
Purchased Call/S&P 500 INDEX/SPX821HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024		2,770,000	4076.6		34,902		20,576		45,967			(14,343)		10,630		0001
Purchased Call/S&P 500 INDEX/SPXA05ES1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/12/2022	12/06/2024		1,613,944	5070		66,742		48,372		64,606			(16,663)		9,678		0001
Purchased Call/S&P 500 INDEX/SPXC17A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/01/2024		8,180,000	3981.35		196,320		132,693		272,885			(64,544)		33,509		0001
Purchased Call/Citi Grandmaster Index/CGM0402SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	10/27/2023		2,736,716	330.19		71,952		11,750		23,499			(17,973)		7,813		0001
Purchased Call/Citi Grandmaster Index/CGM0402SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2021	11/03/2023		1,151,093	331.3		29,618		5,132		8,691			(7,404)		3,382		0001
Purchased Call/AI Powered US Equity Index/AIP100CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	11/22/2022	11/16/2023		15,639,837	2379.62		368,074		141,480		237,926			(184,180)		48,257		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/15/2022	06/14/2024		6,443,157	294.13		230,566		110,805		107,816			(57,280)		31,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/15/2021	12/14/2023		578,369	268.06		24,403		5,572		42,323			(6,059)		1,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1755E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/26/2024		1,900,611	571.33		191,582		103,322		278,456			(47,567)		9,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/11/2025		1,157,986	593.97		142,780		139,254		177,103			(4,091)		8,087		0001
Purchased Call/S&P 500 INDEX/SPXE00CS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/19/2022	08/18/2023		2,231,000	4228.48		47,743		6,366		69,155			(23,741)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXC000SJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023		1,673,000	5154.14		61,734		7,067		160			(15,328)		4,013		0001
Purchased Call/S&P 500 INDEX/SPX905VSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2024		1,986,838	4529		236,557		70,248		89,791			(58,814)		7,642		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2022	03/22/2028		771,000	100		162,296		169,047		169,047	106,008				8,385		0001
Purchased Call/S&P 500 INDEX/SPX905VS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028		539,773	4398		113,723		128,315		128,315	40,379				5,766		0001
Purchased Call/S&P 500 INDEX/SPX905JSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/18/2021	08/11/2023		1,597,923	5083		59,972		3,410		31			(15,014)		2,710		0001
Purchased Call/S&P 500 INDEX/SPXC00JSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/23/2021	11/22/2023		1,706,000	5603.51		54,592		10,828		91			(13,554)		5,376		0001
Purchased Call/S&P 500 INDEX/SPXC00QSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/17/2021	12/18/2023		2,521,000	4579.52		311,344		72,804		71,950			(77,091)		8,628		0001
Purchased Call/S&P 500 INDEX/SPX821LSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	07/26/2023		1,950,000	4050		62,245		11,700		208,608			(50,257)		2,602		0001
Purchased Call/S&P 500 INDEX/SPXC00XSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024		1,525,944	5481		52,069		14,063		428			(13,017)		5,591		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2025		1,500,000	5104.89		51,900		42,147		66,567			(9,913)		9,560		0001
Purchased Call/S&P 500 INDEX/SPXA05KS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029		24,406,649	3992.01		6,710,403		8,579,360		8,579,360	2,053,022				291,175		0001
Purchased Call/S&P 500 INDEX/SPX7210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2024		2,025,000	4088.85	90,113			39,679		126,368			(22,312)		9,510		0001
Purchased Call/S&P 500 INDEX/SPX905I1SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027		13,566,856	4367.48	2,576,346			3,094,215		3,094,215	1,005,417				136,733		0001
Purchased Call/S&P 500 INDEX/SPX821GSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		2,812,000	3972.61		62,426		35,028		103,621			(27,612)		10,485		0001
Purchased Call/S&P 500 INDEX/SPX715W8Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	09/08/2023		1,777,000	4270.73	31,808			6,097		2			(15,817)		3,891		0001
Purchased Call/S&P 500 INDEX/SPX905R$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023		2,262,000	4538.43	95,909			20,268		60,724			(23,845)		7,346		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/21/2021	05/22/2026		305,826	3204.75	16,331			9,460		2,565			(1,618)		2,602		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/08/2021	12/08/2026		225,051	3254.9	11,770			8,105		2,030			(1,167)		2,088		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/08/2022	04/08/2027		129,197	3070.24	6,189			4,677		2,972			(613)		1,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025		101,270	570.09		12,213		9,583		17,462			(2,640)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023		730,992	256.23	29,971			6,875		5			(7,431)		2,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		509,410	561.97	52,316			28,060		82,732			(12,954)		2,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		6,993,058	577.66	688,117			373,360		961,194			(170,149)		36,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		1,664,003	574.54	168,896			91,534		235,541			(41,820)		8,655		0001
Purchased Call/Citi Grandmaster Index/CGM0403$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	11/22/2023		8,463,730	330.77	216,704			43,019		74,496			(53,826)		26,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/14/2022	01/16/2024		1,277,609	276.42	51,360			14,059		59,190			(12,700)		4,729		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025		2,448,870	559.54		283,089		214,356		457,427			(68,933)		15,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2025		2,730,709	574.74		308,570		239,576		443,773			(69,228)		17,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		205,357	556.9	20,803			10,817		34,944			(5,165)		1,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024		2,754,555	560.55	279,489			146,284		452,271			(69,120)		14,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		299,463	554.51	31,114			16,179		52,050			(7,725)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		705,828	573.82		90,275		75,168		120,901			(15,190)		4,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		840,301	575.04		106,382		88,579		142,580			(17,900)		5,423		0001
Purchased Call/S&P 500 INDEX/SPX905PS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/27/2021	10/20/2023		1,493,895	4951	98,769			15,206		1,679			(24,726)		4,138		0001
Purchased Call/S&P 500 INDEX/SPXA05L$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2025		1,567,774	4925	52,101			44,863		110,960			(7,290)		10,274		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027		27,757,895	4701.21	5,759,763			5,099,796		5,099,796	1,680,604				292,574		0001
Purchased Call/S&P 500 INDEX/SPXA05N$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024		2,173,000	100	23,686			17,683		58,284			(6,035)		9,379		0001
Purchased Call/S&P 500 INDEX/SPX821K$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		1,765,000	3991.05	21,004			13,655		32,324			(7,366)		7,111		0001
Purchased Call/S&P 500 INDEX/SPXC171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024		1,162,387	3828.11	194,932			282,478		282,478	105,024				6,782		0001
Purchased Call/S&P 500 INDEX/SPX905Q$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023		1,395,000	4627.86	168,098			32,228		24,521			(41,736)		4,320		0001
Purchased Call/S&P 500 INDEX/SPXC170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023		2,215,000	3770.55	28,131			9,768		46,535			(13,988)		6,507		0001
Purchased Call/S&P 500 INDEX/SPXC170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023		3,883,000	3901.06	98,628			32,328		164,565			(49,043)		11,086		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		1,571,328	562.44	164,047			86,411		252,362			(40,619)		8,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		2,509,648	575.18	252,973			137,099		353,041			(62,638)		13,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025		563,356	564.93		64,279		55,373		106,531			(8,969)		3,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025		73,901	572.35		9,112		8,273		13,227			(871)		498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025		3,262,391	586.75		385,615		313,047		478,658			(73,751)		20,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025		1,478,776	586.97		177,897		146,374		217,901			(32,279)		9,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025		344,211	586.97		41,443		34,109		52,047			(7,509)		2,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/21/2025		1,864,312	579.55		225,209		185,666		296,534			(39,743)		11,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024		469,976	557.52	49,160			25,760		79,373			(12,139)		2,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025		3,415,973	568.49		371,658		323,225		618,694			(49,690)		22,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025		636,983	575.82		75,546		66,427		109,690			(9,379)		4,224		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/29/2022	11/27/2024		10,086,977	324.09	248,643			176,417		251,337			(61,830)		59,967		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/25/2022	02/26/2024		231,298	282.52	9,113			3,008		7,458			(2,256)		940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024		1,145,497	284.26	47,392			15,981		32,869			(11,803)		4,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025		24,766	555.69	3,212			2,731		5,011			(492)		161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024		233,680	558.14	24,303			12,735		39,248			(6,001)		1,197		0001
Purchased Call/S&P 500 INDEX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/23/2023	01/22/2024		1,690,316	3982	245,461			99,493		262,629			(76,261)		6,349		0001
Purchased Call/S&P 500 INDEX/SPXE00KSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		2,310,000	3640.47	54,516			13,591		96,525			(27,034)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXC178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/25/2024		2,425,000	4016.22	91,423			52,385		129,997			(39,074)		9,175		0001
Purchased Call/S&P 500 INDEX/SPXC179SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/13/2024		1,899,016	4137	110,371			70,180		148,338			(40,856)		7,504		0001
Purchased Call/S&P 500 INDEX/SPXE00MS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/05/2022	10/05/2023		2,110,000	100	30,806			8,147		44,471			(15,276)		5,439		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/07/2022	10/06/2028		53,000	100	12,884			24,062		24,062	9,152				609		0001
Purchased Call/S&P 500 INDEX/SPXC00YSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/19/2022	01/19/2024		1,452,000	5265.71	65,485			18,170		1,580			(16,237)		5,414		0001
Purchased Call/S&P 500 INDEX/SPX821GSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024		3,520,000	4019.81	94,688			53,735		132,245			(40,988)		13,254		0001
Purchased Call/S&P 500 INDEX/SPXA05MS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024		2,671,261	3952	145,482			105,695		206,373			(39,968)		11,359		0001
Purchased Call/S&P 500 INDEX/SPX715XS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/19/2023		2,988,500	3891	127,665			28,291		225,997			(63,656)		7,039		0001
Purchased Call/S&P 500 INDEX/SPX821JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024		4,264,000	4079.09	129,199			82,774		174,358			(47,207)		16,961		0001
Purchased Call/S&P 500 INDEX/SPX821FS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2023	12/31/2024		1,723,396	4760	83,790			63,713		143,699			(20,313)		10,578		0001
Purchased Call/S&P 500 INDEX/SPX905MSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023		2,141,000	4966.6	89,708			11,706		1,296			(22,243)		5,490		0001
Purchased Call/S&P 500 INDEX/SPX821KSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		4,187,000	3970.04	82,484			54,302		114,142			(28,552)		16,905		0001
Purchased Call/S&P 500 INDEX/SPX821MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		2,138,000	3936.97	121,225			179,938		179,938	58,713				9,126		0001
Purchased Call/S&P 500 INDEX/SPXE00KSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		2,004,000	3640.47	36,272			9,043		63,621			(17,987)		5,003		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/20/2024		1,970,200	4079		99,083		64,225		152,337			(34,938)		7,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2023	03/14/2025		2,530,758	566.2		276,612		236,336		464,690			(40,544)		16,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2023	03/20/2025		85,257	559.87		10,214		8,799		16,723			(1,425)		560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/26/2025		89,228	562.8		10,270		8,932		17,198			(1,373)		588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	03/28/2025		2,497,226	568.31		282,237		246,706		453,636			(35,839)		16,495		0001
Purchased Call/Citi Grandmaster Index/CGM0406$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/03/2024		3,668,277	331.78	83,235			35,398		42,231			(20,785)		16,848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2023		507,528	255.59	20,809			4,888		20			(5,145)		1,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023		272,401	253.12	11,168			2,639		22			(2,769)		938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	02/28/2025		491,317	573.4		62,839		52,698		84,759			(10,344)		3,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/03/2025		151,733	575.79		19,953		16,769		25,490			(3,248)		982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/12/2025		570,031	558.51		72,166		61,376		113,193			(11,027)		3,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2023	03/13/2025		310,926	556.35		37,218		31,704		62,865			(5,550)		2,029		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		1,369,775	556.76	143,415			75,347		233,435			(35,511)		7,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		136,895	555.03	14,579			7,660		23,688			(3,610)		702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		308,582	565.47	31,537			16,872		48,218			(7,809)		1,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025		1,992,272	575.82	236,084			207,547		335,230			(29,349)		13,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2023	04/03/2025		1,901,979	579.54	213,796			188,757		311,784			(25,263)		12,622		0001
Purchased Call/S&P 500 INDEX/SPXE00BSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/15/2022	08/14/2024		1,690,917	5200	82,876			46,675		25,375			(20,549)		8,972		0001
Purchased Call/S&P 500 INDEX/SPXC179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025		2,110,381	4106	273,612			225,505		395,314			(48,351)		13,540		0001
Purchased Call/S&P 500 INDEX/SPXE00G$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/08/2022	09/08/2023		741,766	4006.18	59,119			88,945		88,945	48,601				1,624		0001
Purchased Call/S&P 500 INDEX/SPXC00W$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	01/13/2022	01/12/2024		1,901,000	4611.04	231,732			62,414		56,564			(57,536)		6,965		0001
Purchased Call/S&P 500 INDEX/SPX905NSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2021	10/04/2023		1,522,833	5318	41,460			5,455		80			(10,322)		3,905		0001
Purchased Call/S&P 500 INDEX/SPX905QSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027		517,898	4682.94	107,464			95,928		95,928	31,615				5,432		0001
Purchased Call/S&P 500 INDEX/SPX905NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023		1,540,000	4399.76	47,124			6,314		48,359			(11,700)		3,990		0001
Purchased Call/S&P 500 INDEX/SPXB17YSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024		1,645,000	3693.23	65,636			40,696		102,159			(16,207)		9,163		0001
Purchased Call/S&P 500 INDEX/SPXD0QJS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028		900,456	100	205,934			204,671		204,671	125,387				9,839		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2020	03/20/2026		3,047,000	2304.92	601,783			3,084,856		3,084,856	737,377				25,141		0001
Purchased Call/S&P 500 INDEX/SPXE00NS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/07/2022	10/09/2023		2,902,000	3639.66	45,561			12,586		77,880			(22,470)		7,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		38,810	569	4,168			2,262		5,798			(1,031)		202		0001
Purchased Call/Citi Grandmaster Index/CGM040D$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/06/2025		6,447,298	322.11	149,729			126,378		186,885			(23,525)		41,845		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025		2,901,719	561.54		336,413		289,262		552,856			(48,241)		19,001		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00OTS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/18/2022	10/16/2024		1,024,408	295.32	37,019			24,039		19,433			(9,156)		5,837		0001
Purchased Call/S&P 500 INDEX/SPXE00LS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		2,045,000	3640.47	50,921			12,695		90,329			(25,251)		5,105		0001
Purchased Call/S&P 500 INDEX/SPXE00NS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/07/2022	10/06/2028		206,000	100	61,903			112,695		112,695	41,094				2,365		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028		335,000	100	49,145			52,144		52,144	39,516				3,660		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2022	03/22/2028		72,251	100	9,588			10,809		10,809	8,406				786		0001
Purchased Call/S&P 500 INDEX/SPXC17ASK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2024		2,230,054	3982		114,873		76,476		164,910			(38,501)		9,079		0001
Purchased Call/S&P 500 INDEX/SPXE00GS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/06/2022	09/05/2023		1,491,219	3924	49,826			9,084		86,813			(24,776)		3,194		0001
Purchased Call/S&P 500 INDEX/SPXE00SS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2022	11/03/2023		5,939,000	100	51,669			17,891					(25,622)		17,447		0001
Purchased Call/S&P 500 INDEX/SPXD00KSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/14/2022	04/17/2024		2,092,000	4392.59	94,558			37,694		104,461			(23,318)		9,356		0001
Purchased Call/Citi Grandmaster Index/CGM0406S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/26/2024		65,394	335.04	1,534			568		501			(381)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		1,117,733	558.84	115,797			59,096		184,049			(28,751)		5,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		319,283	557.77	33,461			17,077		53,088			(8,308)		1,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024		3,659,223	567.46	431,056			305,701		616,378			(106,732)		21,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024		130,602	559.68	16,169			11,733		24,121			(3,993)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024		846,705	565.69	101,689			73,930		148,707			(25,179)		5,106		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/11/2024		1,326,373	336.98	30,859			10,871		7,774			(7,704)		5,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/17/2024		243,333	558.2	28,640			21,047		46,092			(7,082)		1,474		0001
Purchased Call/AI Powered US Equity Index/AIP100ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/20/2024		3,307,016	2346.25	105,684			78,253		122,976			(26,218)		20,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M5V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/28/2022	02/28/2024		3,231,055	282.33	127,889			42,535		105,778			(31,724)		13,182		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T5R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/08/2022	11/06/2024		728,197	294.74	26,140			17,719		14,738			(6,459)		4,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M5Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/24/2022	02/23/2024		2,360,950	279.57	96,584			31,590		92,327			(23,999)		9,532		0001
Purchased Call/S&P 500 INDEX/SPXE00M8E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/04/2022	10/04/2023		9,085,000	3790.93	104,478			27,343		172,380			(51,809)		23,296		0001
Purchased Call/S&P 500 INDEX/SPXE00J5J	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/22/2022	09/22/2028		674,138	100	188,921			336,352		336,352	127,350				7,713		0001
Purchased Call/S&P 500 INDEX/SPXE00K5Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/29/2022	09/29/2023		5,465,000	3640.47	119,137			29,702		210,093			(59,079)		13,644		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026		2,606,865	2305	617,424			2,639,178		2,639,178	630,859				21,510		0001
Purchased Call/S&P 500 INDEX/SPXC17AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/23/2024		2,470,000	3970.04	78,546			51,709		111,031			(27,189)		9,973		0001
Purchased Call/S&P 500 INDEX/SPXC17ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	03/01/2024		5,761,000	3951.39	138,840			93,069		193,909			(45,901)		23,600		0001
Purchased Call/S&P 500 INDEX/SPXC17CSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/16/2024		1,543,340	4138	87,532			70,906		111,971			(17,168)		6,890		0001
Purchased Call/S&P 500 INDEX/SPXC17CSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/19/2024		1,693,665	4151	85,129			69,479		108,867			(15,800)		7,600		0001
Purchased Call/S&P 500 INDEX/SPXC17CSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024		2,225,000	4133.52	67,195			54,793		83,328			(12,816)		10,035		0001
Purchased Call/S&P 500 INDEX/SPXC17DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2023	05/02/2024		2,739,000	4119.58	94,222			79,208		118,788			(15,189)		12,560		0001
Purchased Call/S&P 500 INDEX/SPXE00SSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2022	11/07/2023		2,330,000	100	35,649			12,669		76,263			(17,678)		6,953		0001
Purchased Call/S&P 500 INDEX/SPXE00HSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/14/2022	09/14/2023		6,700,000	100	62,980			13,012					(31,231)		15,286		0001
Purchased Call/S&P 500 INDEX/SPXE00JS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	09/21/2023		1,724,000	100	28,618			6,465		101,669			(14,192)		4,111		0001
Purchased Call/Citi Grandmaster Index/CGM0406S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2022	04/04/2024		9,464,410	334.73	227,158			86,820		76,721			(56,369)		41,373		0001
Purchased Call/Citi Grandmaster Index/CGM040CSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	01/16/2025		3,451,955	324.23	84,408			65,858		86,901			(18,648)		21,493		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/24/2022	03/22/2024		1,626,330	284.67	62,513			22,774		46,643			(15,504)		6,942		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/10/2022	11/07/2024		2,642,285	294.72	90,744			61,714		53,601			(22,501)		15,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/04/2022	11/04/2024		3,184,912	294.74	111,587			75,711		64,286			(27,750)		18,507		0001
Purchased Call/S&P 500 INDEX/SPX715T$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2022	07/07/2023		3,427,371	3899.38	280,359			485,988		485,988	281,066				2,373		0001
Purchased Call/S&P 500 INDEX/SPXC178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/11/2024		3,582,000	3969.61	83,102			44,413		123,253			(38,705)		13,091		0001
Purchased Call/S&P 500 INDEX/SPXC17C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/24/2024		3,162,000	4137.04	123,318			100,958		154,176			(22,575)		14,309		0001
Purchased Call/S&P 500 INDEX/SPXE00T$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/10/2022	11/10/2023		1,605,000	100	22,470			8,239		27,258			(11,143)		4,844		0001
Purchased Call/S&P 500 INDEX/SPX9050$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/22/2021	11/22/2027		27,109,102	4682.94	5,625,139			5,021,321		5,021,321	1,654,879				284,323		0001
Purchased Call/S&P 500 INDEX/SPX821JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2024		1,534,675	4137	18,565			11,693		26,006			(6,885)		6,078		0001
Purchased Call/S&P 500 INDEX/SPXA050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/05/2024		14,956,000	4105.02	364,926			282,035		470,855			(84,983)		65,496		0001
Purchased Call/S&P 500 INDEX/SPX905LS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/08/2021	09/08/2023		496,318	4514.07	51,567			7,933		7,933	1,583				1,087		0001
Purchased Call/S&P 500 INDEX/SPXF00H$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/28/2023	04/29/2024		1,574,000	100	44,544			37,182		72,753			(7,647)		7,182		0001
Purchased Call/S&P 500 INDEX/SPX721N$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024		2,223,388	4456	85,688			34,487		92,101			(21,246)		9,977		0001
Purchased Call/S&P 500 INDEX/SPX715T$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2022	07/07/2023		388,630	3899.38	31,790			55,106		55,106	31,870				269		0001
Purchased Call/S&P 500 INDEX/SPX821FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024		6,238,000	100	63,004			33,498		56,441			(29,517)		22,739		0001
Purchased Call/Citi Grandmaster Index/CGM040C$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2023	01/09/2025		8,628,692	323.38	207,782			159,942		228,111			(48,063)		53,392		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/03/2022	02/01/2024		388,706	279.36	16,542			4,907		15,101			(4,111)		1,495		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/11/2022	11/12/2024		689,633	294.01	25,034			17,193		14,703			(6,190)		4,040		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/22/2022	03/20/2024		1,805,573	283.49	70,836			25,578		56,009			(17,522)		7,678		0001
Purchased Call/Citi Grandmaster Index/CGM0403$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2021	12/01/2023		1,182,467	327.28	30,266			6,388		16,231			(7,515)		3,840		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/19/2022	03/28/2024		2,011,469	284.03	75,231			28,250		60,741			(18,808)		8,682		0001
Purchased Call/S&P 500 INDEX/SPXC00LSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/29/2021	11/21/2023		1,510,152	.5628	43,229			8,586		75			(10,837)		4,743		0001
Purchased Call/S&P 500 INDEX/SPXC00USY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2024		1,558,000	5509.08	59,048			15,249		294			(14,641)		5,606		0001
Purchased Call/S&P 500 INDEX/SPX905NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023		2,223,000	4376.88	245,642			32,911		98,472			(60,989)		5,759		0001
Purchased Call/S&P 500 INDEX/SPX9050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023		1,477,000	5337.54	44,605			6,679		118			(11,060)		4,054		0001
Purchased Call/S&P 500 INDEX/SPXC170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023		4,565,000	3901.06	52,041			17,347		84,001			(25,666)		13,196		0001
Purchased Call/S&P 500 INDEX/SPXA050SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024		3,221,000	4105.02		114,668		88,907		149,401			(26,414)		14,206		0001
Purchased Call/S&P 500 INDEX/SPXC170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023		2,017,000	3770.55	52,845			18,349		90,745			(26,278)		5,925		0001
Purchased Call/S&P 500 INDEX/SPX821CSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023		3,206,000	100	31,098			14,136		2,084			(15,421)		10,810		0001
Purchased Call/S&P 500 INDEX/SPXC172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/16/2023		5,527,000	3958.79	126,016			47,907		196,789			(62,490)		17,054		0001
Purchased Call/S&P 500 INDEX/SPX821A$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		4,206,000	100	42,060			17,058		30,729			(20,914)		13,346		0001
Purchased Call/S&P 500 INDEX/SPX821A$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023		2,358,000	100	42,680			17,636		31,184			(21,165)		7,583		0001
Purchased Call/S&P 500 INDEX/SPXC00RSQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/21/2021	12/15/2023		1,411,754	.4614	58,902			13,624		29,858			(14,725)		4,789		0001
Purchased Call/S&P 500 INDEX/SPXA050SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024		2,017,671	.4109		120,491		91,866		166,485			(28,799)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXC170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023		8,364,000	3770.55	94,513			32,817		156,281			(46,997)		24,571		0001
Purchased Call/Citi Grandmaster Index/CGM040FS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2023	05/15/2025		5,107,163	324.14		119,313		112,277		134,599			(7,180)		34,982		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/30/2022	11/20/2024		520,152	291.58	18,436			12,904		12,913			(4,577)		3,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/11/2022	03/13/2024		997,988	285.13	38,551			13,544		27,374			(9,528)		4,187		0001
Purchased Call/Citi Grandmaster Index/CGM040FS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025		4,014,101	323.5		101,698		96,106		109,726			(5,979)		27,515		0001
Purchased Call/Citi Grandmaster Index/CGM0406SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2022	04/19/2024		6,797,187	334.49	153,425			62,117		58,464			(38,186)		30,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/01/2022	11/29/2024		2,096,635	290.34	70,230			50,228		56,333			(17,509)		12,489		0001
Purchased Call/Citi Grandmaster Index/CGM0406SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2022	04/26/2024		2,908,155	331.41	73,048			30,150		34,185			(18,134)		13,205		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040D$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2023	01/31/2025		2,910,599	324.68		66,202		53,039		71,556			(13,355)		18,361		0001
Purchased Call/S&P 500 INDEX/SPX9050ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023		87,513	4544.9	9,373			1,888		1,888	522				242		0001
Purchased Call/S&P 500 INDEX/SPXC173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/16/2023		2,474,094	3959	105,031			40,262		172,352			(52,227)		7,634		0001
Purchased Call/S&P 500 INDEX/SPX821LSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	08/29/2023		1,950,000	4150		52,970		18,714		174,413			(34,164)		3,953		0001
Purchased Call/S&P 500 INDEX/SPX905ISV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023		1,632,000	5124.91	52,387			2,457		14			(13,007)		2,527		0001
Purchased Call/S&P 500 INDEX/SPXA05VSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024		2,880,988	4151		170,578		156,284		205,819			(14,689)		13,676		0001
Purchased Call/S&P 500 INDEX/SPXE001$E	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/22/2022	06/22/2028		190,000	100	45,714			87,307		87,307	34,030				2,121		0001
Purchased Call/S&P 500 INDEX/SPXA05US4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024		5,913,000	100		71,547		63,882		112,468			(8,166)		27,941		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/08/2022	03/08/2028		663,001	100	119,274			206,286		206,286	102,411				7,182		0001
Purchased Call/S&P 500 INDEX/SPXC170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		2,181,000	3770.55	53,871			18,705		92,130			(26,787)		6,407		0001
Purchased Call/S&P 500 INDEX/SPXC171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/02/2023		2,962,636	3760	170,523			59,064		304,041			(85,735)		8,669		0001
Purchased Call/S&P 500 INDEX/SPXC17DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/13/2024		3,721,000	4124.08		139,538		121,855		174,902			(18,630)		17,366		0001
Purchased Call/S&P 500 INDEX/SPXC170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		2,156,000	3770.55	74,382			25,827		130,322			(36,987)		6,334		0001
Purchased Call/S&P 500 INDEX/SPXC170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		2,440,000	3770.55	27,572			9,722		45,555			(13,598)		7,253		0001
Purchased Call/S&P 500 INDEX/SPX821CS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023		5,519,000	100	53,534			23,793		36,460			(26,620)		18,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	03/04/2022	03/06/2024		500,000	285.54	19,600			6,695		13,181			(4,840)		2,069		0001
Purchased Call/Citi Grandmaster Index/CGM0407S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/10/2024		4,547,688	330.27	112,132			48,689		60,732			(27,947)		21,124		0001
Purchased Call/Citi Grandmaster Index/CGM040FSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/30/2023	05/23/2025		4,202,768	323.33		105,776		101,390		116,012			(4,520)		28,955		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/21/2022	11/18/2024		4,786,059	291.58	168,069			117,338		118,564			(41,822)		28,204		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/25/2022	11/22/2024		4,474,742	291.24	160,715			112,884		113,472			(39,839)		26,473		0001
Purchased Call/Citi Grandmaster Index/CGM0407S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/13/2024		3,565,766	330.05	89,782			39,239		48,831			(22,338)		16,641		0001
Purchased Call/AI Powered US Equity Index/AIP100F$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/20/2023	01/21/2025		2,138,932	2362.27		71,013		55,600		73,942			(15,619)		13,376		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00ONSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/11/2022	04/05/2024		1,776,632	285.54	73,181			28,237		48,888			(18,236)		7,780		0001
Purchased Call/AI Powered US Equity Index/AIP100GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/02/2023	02/02/2024		6,919,344	2385.25		161,924		97,229		125,831			(65,122)		26,676		0001
Purchased Call/S&P 500 INDEX/SPXC174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023		2,237,428	4003	137,274			55,216		211,592			(68,637)		7,051		0001
Purchased Call/S&P 500 INDEX/SPXC174SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/29/2023		1,745,315	3958	75,998			31,701		115,710			(37,790)		5,631		0001
Purchased Call/S&P 500 INDEX/SPXA05PSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/12/2023	04/10/2024		3,011,978	4109		167,791		131,637		222,535			(36,416)		13,308		0001
Purchased Call/S&P 500 INDEX/SPX821LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2025		1,499,122	3850		224,305		191,337		377,843			(33,185)		9,785		0001
Purchased Call/S&P 500 INDEX/SPX905YSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/11/2022	03/13/2024		1,756,000	4153.86	247,596			86,947		214,864			(61,139)		7,367		0001
Purchased Call/S&P 500 INDEX/SPX905ZS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/18/2022	03/18/2024		2,294,000	4392.16	321,619			115,464		173,097			(79,635)		9,718		0001
Purchased Call/S&P 500 INDEX/SPXC173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023		2,200,000	4027.26	55,880			22,600		84,553			(27,635)		6,981		0001
Purchased Call/S&P 500 INDEX/SPXC174S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023		1,955,000	3963.94	47,702			19,712		73,197			(23,655)		6,287		0001
Purchased Call/S&P 500 INDEX/SPXA05JSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/02/2023	02/27/2024		2,811,461	3982		128,563		86,546		186,361			(42,617)		11,446		0001
Purchased Call/S&P 500 INDEX/SPXA05JST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/06/2023	03/01/2024		2,027,063	3951		101,482		68,974		135,396			(32,609)		8,304		0001
Purchased Call/S&P 500 INDEX/SPXA05VSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/31/2023	05/30/2024		2,060,705	4206		106,423		97,921		130,986			(8,747)		9,871		0001
Purchased Call/S&P 500 INDEX/SPXC173ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023		6,089,000	4027.26	140,047			56,640		211,093			(69,258)		19,321		0001
Purchased Call/S&P 500 INDEX/SPX821CSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		3,789,000	3995.32	67,823			31,016		100,088			(33,633)		12,815		0001
Purchased Call/S&P 500 INDEX/SPXC174SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2023		2,168,275	3964	70,601			29,336		106,047			(35,203)		6,973		0001
Purchased Call/S&P 500 INDEX/SPXC174SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/27/2023		1,900,329	4026	114,163			47,251		180,080			(57,081)		6,091		0001
Purchased Call/S&P 500 INDEX/SPXA05JSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/06/2023	03/01/2024		2,185,761	3981		136,657		92,881		188,360			(43,912)		8,954		0001
Purchased Call/S&P 500 INDEX/SPX9050ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023		2,046,487	4544.9	219,179			44,152		44,152	12,203				5,668		0001
Purchased Call/S&P 500 INDEX/SPX905ZS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/18/2022	03/18/2024		2,917,000	4427.42	395,254			141,900		203,744			(97,867)		12,357		0001
Purchased Call/S&P 500 INDEX/SPXA05WS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/05/2023	06/05/2024		2,627,000	4273.79		126,359		118,027		146,457			(8,631)		12,696		0001
Purchased Call/S&P 500 INDEX/SPX821DS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		1,432,185	3902	62,273			28,888		105,029			(30,965)		4,858		0001
Purchased Call/AI Powered US Equity Index/AIP100GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/15/2023	02/07/2025		4,279,200	2383.04		133,166		107,690		132,922			(25,761)		27,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2024		2,749,730	560.54	320,344			241,143		506,286			(79,537)		16,816		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/06/2023	.01/08/2025		895,417	561.36		105,928		80,935		166,932			(25,290)		5,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/12/2023	.01/10/2025		3,223,774	572.13		366,297		281,309		534,937			(85,291)		19,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.07/02/2021	.07/03/2023		836,484	267.51	34,630			95					(8,575)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.07/12/2021	.07/12/2023		1,026,025	275.8	42,477			642					(10,532)		930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.09/10/2021	.09/12/2023		521,573	270.42	21,645			2,170					(5,352)		1,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/17/2023	.04/17/2025		1,317,595	583.5		150,469		135,402		209,961			(15,232)		8,839		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	.12/12/2022	.12/06/2024		4,753,004	286.61	162,835			117,598		157,414			(40,422)		28,502		0001
Purchased Call/S&P 500 INDEX/SPX721W$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	.07/06/2022	.07/03/2023		1,732,935	3825	45,785			254		83,282			(22,892)		786		0001
Purchased Call/S&P 500 INDEX/SPX821B$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	.12/06/2022	.12/04/2023		3,603,455	4072	183,230			79,180		312,802			(91,363)		11,817		0001
Purchased Call/S&P 500 INDEX/SPXA05JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.03/02/2023	.03/01/2024		2,277,000	3981.35	61,024			41,246		84,910			(20,063)		9,328		0001
Purchased Call/S&P 500 INDEX/SPXA05W$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.06/02/2023	.05/31/2024		2,202,770	4180	134,253			124,930		151,975			(10,327)		10,567		0001
Purchased Call/S&P 500 INDEX/SPXA17Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.05/22/2020	.05/22/2026		7,016,000	2955.45	1,310,589			4,320,418		4,320,418	1,184,448				59,697		0001
Purchased Call/S&P 500 INDEX/SPXC172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.11/11/2022	.11/13/2024		1,908,000	4893.34	119,250			81,954		105,379			(29,446)		11,188		0001
Purchased Call/S&P 500 INDEX/SPXA05B$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.11/11/2022	.11/08/2024		1,118,978	3755	66,704			45,698		89,824			(16,584)		6,529		0001
Purchased Call/S&P 500 INDEX/SPX905M$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.09/22/2021	.09/22/2027		27,079,066	4395.64	5,386,026			6,171,284		6,171,284	1,988,274				278,562		0001
Purchased Call/S&P 500 INDEX/SPX905W$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.02/14/2022	.02/09/2024		1,750,832	5224	69,471			21,427		3,508			(17,344)		6,858		0001
Purchased Call/S&P 500 INDEX/SPXA05G$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	.01/30/2023	.01/29/2025		1,501,339	4789	70,976			56,352		119,305			(14,681)		9,455		0001
Purchased Call/S&P 500 INDEX/SPXE00A$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.08/08/2022	.08/08/2023		4,656,000	100	47,491			4,972					(23,550)		7,610		0001
Purchased Call/Citi Grandmaster Index/CGM040B$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.11/08/2022	.11/06/2024		128,618	322.68	3,089			2,099		3,468			(767)		749		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025		92,563	572.12		10,959		9,757		16,554			(1,214)		618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		2,499,298	575.1	249,930			136,450		354,957			(61,884)		13,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025		192,256	567.29		22,052		20,409		36,379			(1,724)		1,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025		699,819	579.82		84,608		80,069		119,576			(4,861)		4,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025		410,819	572.83		48,271		44,752		74,110			(3,698)		2,793		0001
Purchased Call/Citi Grandmaster Index/CGM0406\$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2022	04/12/2024		4,085,333	334.33	102,289			40,370		35,064			(25,419)		18,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025		1,090,015	577.13		119,466		106,046		187,877			(13,835)		7,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025		1,243,683	581.66		138,049		123,768		205,756			(14,771)		8,305		0001
Purchased Call/S&P 500 INDEX/SPXA05N\$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024		2,377,000	4109.31		36,844		27,812		47,391			(9,236)		10,260		0001
Purchased Call/S&P 500 INDEX/SPX905V\$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024		2,054,000	4421.02	265,171			79,003		128,195			(65,838)		7,919		0001
Purchased Call/S&P 500 INDEX/SPX715U\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	08/02/2024		1,327,983	4150	58,320			32,016		78,076			(14,480)		6,942		0001
Purchased Call/S&P 500 INDEX/SPX905F\$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027		14,394,898	4246.44	2,782,534			3,574,759		3,574,759	1,150,006				143,603		0001
Purchased Call/S&P 500 INDEX/SPX821HS\$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		1,065,000	100		38,234		22,197		58,363			(16,176)		4,039		0001
Purchased Call/S&P 500 INDEX/SPXA050\$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024		2,918,000	4109.11		37,059		28,914		46,415			(8,201)		12,892		0001
Purchased Call/S&P 500 INDEX/SPXA050\$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024		2,511,493	4090		85,585		66,513		110,809			(19,203)		10,999		0001
Purchased Call/S&P 500 INDEX/SPX721W\$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		3,260,000	3845.08	61,940			853		110,653			(30,715)		2,090		0001
Purchased Call/S&P 500 INDEX/SPXA050\$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/23/2022	03/14/2024		1,414,691	4927	112,599			40,192		19,006			(28,228)		5,947		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA051S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024		1,766,000	4365.35	249,183			97,759		152,176			(61,699)		7,830		0001
Purchased Call/S&P 500 INDEX/SPX821MSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		54,161	3936.97		328,372		6,609		6,609	2,487				231		0001
Purchased Call/S&P 500 INDEX/SPX721WS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2022	06/26/2024		1,610,394	4790	65,768			32,703		73,010			(16,352)		8,019		0001
Purchased Call/S&P 500 INDEX/SPXA051SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/18/2022	04/15/2024		2,158,187	4414	294,794			117,349		168,133			(73,293)		9,619		0001
Purchased Call/S&P 500 INDEX/SPXA052S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/29/2022	04/30/2024		1,621,000	5009.14	78,456			32,762		23,916			(19,400)		7,409		0001
Purchased Call/S&P 500 INDEX/SPXA05TS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025		2,230,000	4137.64	104,587			97,404		124,777			(7,307)		15,208		0001
Purchased Call/S&P 500 INDEX/SPXA05VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025		1,037,380	4166	51,956			50,093		57,633			(2,067)		7,183		0001
Purchased Call/S&P 500 INDEX/SPX821CSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		815,000	11243.7	17,441			8,091		31,757			(8,673)		2,765		0001
Purchased Call/AI Powered US Equity Index/AIP100GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	02/15/2023	02/09/2024		6,660,330	2362.76		167,820		104,154		153,824			(64,181)		26,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/01/2025		2,074,170	577.9	246,412			226,610		348,851			(20,132)		14,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025		2,160,154	576.98	238,913			220,207		370,160			(18,982)		14,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ZS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025		76,925	574.66	9,062			8,502		13,738			(570)		527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ZSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025		2,244,639	586.79	256,562			243,189		355,331			(13,688)		15,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ZSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025		779,387	578.79	96,800			92,684		135,594			(4,616)		5,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		1,517,722	576.22	155,415			85,317		212,103			(38,587)		7,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		134,311	569.46	14,707			8,074		20,023			(3,652)		702		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025		836,094	575.25		100,248		91,009		146,372			(9,600)		5,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		37,764	574.53	4,041			2,245		5,402			(1,001)		199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025		156,235	575.46		19,029		17,463		27,326			(1,636)		1,058		0001
Purchased Call/Citi Grandmaster Index/CGM040BSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2022	11/21/2024		12,420,954	324.06	303,872			212,990		308,202			(75,402)		73,411		0001
Purchased Call/S&P 500 INDEX/SPXE005SI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	07/15/2022	07/17/2023		1,779,000	3863.16	24,194			1,066		41,605			(11,932)		1,920		0001
Purchased Call/S&P 500 INDEX/SPXA05YSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/29/2023	06/28/2024		2,316,000	260.89		136,181		136,181		142,598			(373)		11,564		0001
Purchased Call/S&P 500 INDEX/SPX905WSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/14/2022	02/09/2024		1,811,840	4496	196,950			60,747		94,345			(49,170)		7,097		0001
Purchased Call/S&P 500 INDEX/SPX821PSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		2,742,000	4136.25		63,340		54,092		89,994			(9,665)		12,655		0001
Purchased Call/S&P 500 INDEX/SPXC172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/11/2024		1,283,305	3985	49,205			33,866		67,351			(12,250)		7,510		0001
Purchased Call/S&P 500 INDEX/SPXE003SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/06/2022	07/06/2023		2,408,000	100	30,582			421					(15,165)		1,544		0001
Purchased Call/S&P 500 INDEX/SPXA05YSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/28/2023	06/28/2024		2,228,000	4376.86		100,706		100,429		106,787			(550)		11,125		0001
Purchased Call/S&P 500 INDEX/SPXA05GS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/13/2023	01/16/2024		3,036,000	3999.09	61,327			33,620		87,747			(27,997)		11,237		0001
Purchased Call/S&P 500 INDEX/SPX8210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024		1,009,000	4055.99		12,613		10,395		17,566			(2,240)		4,581		0001
Purchased Call/S&P 500 INDEX/SPX721YS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/13/2022	07/05/2024		1,486,267	4579	80,635			41,380		116,676			(20,187)		7,492		0001
Purchased Call/S&P 500 INDEX/SPX721ZS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024		1,921,537	3741	347,916			183,038		474,123			(86,264)		9,855		0001
Purchased Call/S&P 500 INDEX/SPXA05VSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/30/2023	05/24/2024		3,869,014	4205		191,986		175,897		233,212			(16,532)		18,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025		3,627,934	578.95		403,789		375,540		613,135			(28,724)		24,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025		2,068,297	579.25		229,167		214,707		349,737			(15,320)		14,157		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/30/2025		87,510	580.63		10,589		10,209		14,972			(421)		606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/05/2024		68,176	569.75	7,615			4,200		10,161			(1,886)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/27/2025		748,888	584.22		88,369		84,601		124,986			(4,225)		5,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/17/2021	09/19/2023		419,524	268.17	17,410			1,913					(4,305)		988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023		243,796	269.18	10,118			1,140					(2,509)		581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023		522,189	264.08	21,619			2,821					(5,360)		1,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023		794,537	272.15	32,814			4,830					(8,125)		2,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023		760,172	277.85	31,319			4,990					(7,765)		2,152		0001
Purchased Call/AI Powered US Equity Index/AIP100C$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2022	11/24/2023		3,305,633	2386.03	78,769			31,875		47,524			(38,995)		10,489		0001
Purchased Call/AI Powered US Equity Index/AIP100D$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/05/2022	11/29/2023		10,142,217	2376.57	251,487			105,107		166,596			(125,076)		32,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023		864,969	268.77	35,550			6,825					(8,839)		2,678		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2021	09/08/2026		238,025	3298.5	12,734			8,133		1,488			(1,262)		2,127		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/23/2022	05/21/2027		89,524	2983.14	4,279			3,335		2,941			(425)		883		0001
Purchased Call/Citi Grandmaster Index/CGM040C$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2022	12/18/2024		1,378,579	323.82	31,673			23,352		35,230			(7,864)		8,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/07/2024		1,055,934	575.94	111,190			61,467		148,683			(27,456)		5,555		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z9L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025		1,960,173	581.33		235,613		223,331		323,752			(12,570)		13,495		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2023		344,771	253.08	14,136			3,495					(3,505)		1,214		0001
Purchased Call/Citi Grandmaster Index/CGM0407$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	05/15/2024		210,400	330.05	4,779			2,131		2,888			(1,206)		985		0001
Purchased Call/AI Powered US Equity Index/AIP100E$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/19/2022	12/19/2024		5,135,360	2345.51	166,163			122,664		191,588			(41,227)		31,173		0001
Purchased Call/AI Powered US Equity Index/AIP100E$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/23/2022	12/22/2023		8,045,474	2343.13	178,609	15,502		94,354		203,223			(96,482)		27,854		0001
Purchased Call/S&P 500 INDEX/SPXB000$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/26/2021	07/26/2023		1,741,000	4367.46	184,720			6,343		45,355			(45,800)		2,323		0001
Purchased Call/S&P 500 INDEX/SPXB17YSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023		4,702,000	3797.34	52,662			16,684		88,144			(26,115)		13,254		0001
Purchased Call/S&P 500 INDEX/SPX721X$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		3,067,000	243.18	132,801			2,213		242,133			(66,036)		2,124		0001
Purchased Call/S&P 500 INDEX/SPXC172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		3,695,000	3992.93	55,795			20,458		87,339			(27,744)		11,152		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025		1,540,239	4329		211,260		210,383		240,469			(1,166)		10,824		0001
Purchased Call/S&P 500 INDEX/SPX9050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023		3,475,000	4471.37	144,213			21,394		97,971			(35,659)		9,495		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024		2,052,412	4348		78,069		77,637		81,761			(643)		10,206		0001
Purchased Call/S&P 500 INDEX/SPXA05N$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024		3,701,102	4274		192,728		180,517		225,281			(12,673)		17,887		0001
Purchased Call/S&P 500 INDEX/SPXA05D$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		18,659,000	3934.38	431,023			191,566		656,577			(214,327)		61,962		0001
Purchased Call/S&P 500 INDEX/SPXB00X$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/08/2021	09/08/2023		2,644,000	5227.29	94,920			8,997		98			(23,535)		5,789		0001
Purchased Call/S&P 500 INDEX/SPXB00X$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/09/2021	09/08/2023		2,605,000	4440.71	292,021			27,792		66,864			(72,504)		5,704		0001
Purchased Call/S&P 500 INDEX/SPXA05E$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024		1,498,262	4704	89,058			65,815		132,943			(22,081)		9,103		0001
Purchased Call/S&P 500 INDEX/SPX821N$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024		2,481,000	4027.81	77,159			57,604		104,371			(19,660)		10,709		0001
Purchased Call/S&P 500 INDEX/SPXE001$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/15/2022	09/15/2023		7,027,000	100	65,351			13,758					(32,407)		16,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2025		3,608,130	604.27		452,460		446,244		488,057			(8,642)		25,320		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2022	05/17/2024		3,727,631	330.04	95,414			42,487		51,439			(23,839)		17,506		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025		531,860	589.56		64,834		62,610		84,323			(2,477)		3,696		0001
Purchased Call/AI Powered US Equity Index/AIP100ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/22/2022	12/19/2023		11,388,178	2345.51	276,030			130,465		278,299			(137,313)		39,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024		1,971,795	264.5	80,252			21,645		4			(19,953)		7,225		0001
Purchased Call/S&P 500 INDEX/SPXE00KSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		2,645,000	3719.04	49,462			12,127		84,761			(24,527)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXB00I$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023		1,673,000	4534.98	170,144			14,591		20,438			(42,302)		3,475		0001
Purchased Call/S&P 500 INDEX/SPXA05XS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024		3,861,000	100		50,193		47,704		62,725			(2,872)		18,796		0001
Purchased Call/S&P 500 INDEX/SPXE004$D	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/08/2022	07/07/2028		242,000	100	61,637			104,487		104,487	43,207				2,712		0001
Purchased Call/S&P 500 INDEX/SPX900$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2020	11/01/2024		13,820,000	3800	1,521,400			487,526		3,828,338			(180,218)		80,063		0001
Purchased Call/S&P 500 INDEX/SPXA17LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2020	05/13/2024		9,900,000	3750	794,400			159,585		2,684,858			(91,004)		46,203		0001
Purchased Call/S&P 500 INDEX/SPXB17YSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024		2,351,000	3715.22	413,306			271,942		633,555			(102,197)		13,480		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024		4,156,000	4376.86		92,263		92,010		96,290			(504)		20,752		0001
Purchased Call/S&P 500 INDEX/SPXB00Y$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/10/2021	09/12/2023		1,471,000	4978	73,844			7,405		300			(18,259)		3,312		0001
Purchased Call/S&P 500 INDEX/SPXE005$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/15/2022	07/14/2023		2,554,000	3863.16	46,738			1,688		81,357			(23,241)		2,501		0001
Purchased Call/S&P 500 INDEX/SPXE005$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2023		2,090,000	3863.16	39,501			1,741		68,632			(19,481)		2,255		0001
Purchased Call/S&P 500 INDEX/SPXE003$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/05/2022	07/05/2023		2,736,000	100	35,568			392					(17,638)		1,601		0001
Purchased Call/AI Powered US Equity Index/AIP100EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/09/2023	01/02/2024		7,103,420	2347.81	57,330	115,559		88,651		174,052			(84,346)		25,354		0001
Purchased Call/AI Powered US Equity Index/AIP100FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/10/2023	01/09/2025		3,659,336	2354.24		126,333		96,934		131,533			(29,498)		22,643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024		554,392	229.99	22,508			6,462		747			(5,581)		2,103		0001
Purchased Call/AI Powered US Equity Index/AIP100GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/07/2023	02/03/2025		2,671,411	2377.72		88,204		70,757		85,219			(17,680)		16,895		0001
Purchased Call/Citi Grandmaster Index/CGM0403$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	11/24/2023		2,696,125	330.82	56,179	1,535		12,058		23,702			(14,815)		8,555		0001
Purchased Call/AI Powered US Equity Index/AIP100FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2023	01/12/2024		5,946,712	2366.2		146,273		79,684		124,619			(66,999)		21,789		0001
Purchased Call/S&P 500 INDEX/SPXE003$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/05/2022	07/05/2023		2,628,000	100	56,765			626					(28,149)		1,538		0001
Purchased Call/S&P 500 INDEX/SPXB13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/29/2020	02/24/2025		9,060,000	3400	991,560			346,587		3,984,368			(103,621)		58,322		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00K$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		5,729,000	3640.47	63,592			15,854		110,417			(31,535)		14,303		0001
Purchased Call/S&P 500 INDEX/SPXC17CSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/20/2023	04/18/2024		1,894,621	4155		99,034		80,328		126,413			(19,317)		8,487		0001
Purchased Call/S&P 500 INDEX/SPXC17CSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024		3,057,000	4133.52		117,083		95,473		146,222			(22,332)		13,788		0001
Purchased Call/S&P 500 INDEX/SPXF006SU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024		3,598,000	4079.09		92,109		59,011		123,570			(33,655)		14,312		0001
Purchased Call/S&P 500 INDEX/SPXC17D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/25/2023	04/23/2024		4,096,318	4134		132,774		108,934		172,955			(24,074)		18,507		0001
Purchased Call/S&P 500 INDEX/SPXE000$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023		2,742,000	3577.03	51,001			14,471		89,453			(25,291)		7,318		0001
Purchased Call/S&P 500 INDEX/SPXA05E$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023		2,019,000	3878.44	48,456			23,093		75,788			(24,029)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXE006SF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/19/2022	07/19/2023		1,981,000	3936.69	59,232			2,937		106,102			(29,373)		2,260		0001
Purchased Call/S&P 500 INDEX/SPXA05HS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024		2,387,000	4136.48	88,796			53,571		116,481			(35,567)		9,266		0001
Purchased Call/S&P 500 INDEX/SPXA05F$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024		1,586,000	4729.12	85,010			63,553		138,536			(21,049)		9,699		0001
Purchased Call/S&P 500 INDEX/SPXB17W$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024		1,598,914	4865	80,074			35,025		45,261			(19,881)		7,474		0001
Purchased Call/S&P 500 INDEX/SPXA05F$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024		16,978,000	3895.08	387,098			202,151		593,883			(186,105)		61,086		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	11/08/2022	11/08/2027		353,799	2825.1	14,930			13,023		21,020			(1,480)		3,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/07/2022	04/05/2024		4,098,769	285.03	158,588			60,882		116,815			(39,343)		17,950		0001
Purchased Call/Citi Grandmaster Index/CGM040D$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	02/27/2023	02/21/2025		1,230,971	322.21	28,525			23,690		35,404			(4,905)		7,904		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/31/2022	03/28/2024		1,158,046	283.2	46,504			17,341		36,975			(11,547)		4,998		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/29/2022	06/14/2024		3,495,930	293.72	121,372			58,645		60,305			(30,259)		17,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024		360,699	264.55	14,717			3,800		1			(3,649)		1,298		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	01/06/2023	01/07/2028		945,841	2892.35		46,062		41,716		47,094			(4,412)		10,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/27/2022	04/26/2024		1,119,858	289.92	43,282			17,865		23,299			(10,746)		5,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/03/2022	08/02/2024		3,210,760	578.26	325,180			177,793		439,729			(80,629)		16,785		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3053$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 01/18/2022	. 01/18/2024	.....	 350,389	..... 243.68	 14,191	.....	.....	 3,918	.....	 58	.....	.....	..... (3,519)	.....	 1,303	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100F$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 01/23/2023	. 01/19/2024	.....	 4,203,968	..... 2362.27	.....	 103,787	.....	 58,293	.....	 93,010	.....	.....	..... (45,764)	.....	 15,676	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX905W$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 02/08/2022	. 02/08/2028	.....	 31,574	..... 4521.54	 6,842	.....	.....	 6,870	.....	 6,870	 2,190	.....	.....	.....	 339	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE006$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 07/20/2022	. 07/20/2023	.....	 5,106,000	..... 3959.9	 115,906	.....	.....	 6,067	.....	 202,456	.....	.....	..... (57,477)	.....	 5,976	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA051$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 04/18/2022	. 04/17/2024	.....	 2,030,488	..... .5145	 115,782	.....	.....	 46,281	.....	 13,558	.....	.....	..... (28,708)	.....	 9,081	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 11/11/2022	. 11/10/2023	.....	 2,666,000	..... 3992.93	 63,184	.....	.....	 23,168	.....	 100,071	.....	.....	..... (31,419)	.....	 8,047	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 11/21/2022	. 11/21/2023	.....	 2,317,000	..... 3949.94	 35,218	.....	.....	 13,874	.....	 53,979	.....	.....	..... (17,464)	.....	 7,277	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 11/22/2022	. 11/22/2023	.....	 2,718,000	..... 4003.58	 66,047	.....	.....	 26,273	.....	 100,892	.....	.....	..... (32,752)	.....	 8,566	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 11/22/2022	. 11/22/2023	.....	 3,934,000	..... 4003.58	 105,038	.....	.....	 41,783	.....	 160,964	.....	.....	..... (52,087)	.....	 12,398	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD00USM	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	. 05/20/2022	. 05/22/2028	.....	 462,000	 100	 106,214	.....	.....	 188,974	.....	 188,974	 78,711	.....	.....	.....	 5,113	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE006$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 07/20/2022	. 07/12/2023	.....	 2,140,584	..... .3822	 107,587	.....	.....	 3,334	.....	 185,713	.....	.....	..... (54,547)	.....	 1,941	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715W$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 08/22/2022	. 08/22/2023	.....	 101,359	..... 4137.99	 7,855	.....	.....	 8,547	.....	 8,547	 4,719	.....	.....	.....	 193	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF001$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	. 01/04/2023	. 01/04/2024	.....	 1,994,000	 100	.....	 39,282	.....	 20,236	.....	 75,798	.....	.....	..... (19,049)	.....	 7,155	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF003$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 01/23/2023	. 01/22/2024	.....	 12,649	..... .3982	.....	 245,461	.....	 1,965	.....	 1,965	..... .651	.....	.....	.....	 48	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 03/31/2022	. 03/28/2024	.....	 2,296,582	..... 284.17	 88,234	.....	.....	 32,921	.....	 68,706	.....	.....	..... (21,914)	.....	 9,913	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/05/2022	. 08/05/2024	.....	 1,902,612	..... 575.31	 201,296	.....	.....	 111,031	.....	 268,966	.....	.....	..... (49,842)	.....	 9,984	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/11/2022	. 08/09/2024	.....	 399,494	..... 579.17	 42,266	.....	.....	 23,611	.....	 54,264	.....	.....	..... (10,494)	.....	 2,107	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/18/2022	. 08/16/2024	.....	 738,405	..... 587.13	 76,277	.....	.....	 43,347	.....	 92,614	.....	.....	..... (18,939)	.....	 3,927	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/25/2022	. 08/23/2024	.....	 517,966	..... 580.72	 54,283	.....	.....	 31,372	.....	 70,558	.....	.....	..... (13,478)	.....	 2,778	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		160,930	576.83	17,525			10,128		22,758			(4,351)		863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024		1,186,429	264.73	48,169			12,974		2			(11,960)		4,347		0001
Purchased Call/AI Powered US Equity Index/AIP100FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/13/2023	01/14/2025		864,834	2369.94	28,713			22,235		28,437			(6,590)		5,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1769P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		173,902	575.01	18,034			9,900		24,590			(4,477)		909		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/26/2022	10/22/2027		360,133	2809.37	15,809			13,698		22,267			(1,573)		3,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		7,873,602	575.92	830,665			461,481		1,111,265			(205,678)		41,520		0001
Purchased Call/S&P 500 INDEX/SPXE00L$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023		2,755,000	3678.43	53,447			13,840		92,305			(26,504)		7,028		0001
Purchased Call/S&P 500 INDEX/SPXC178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024		2,091,524	3999	60,365			33,276		90,032			(27,106)		7,741		0001
Purchased Call/S&P 500 INDEX/SPXC17ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024		1,698,000	4192.63	64,864			58,092		76,916			(6,912)		8,036		0001
Purchased Call/S&P 500 INDEX/SPX721XSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		2,819,000	3818.8	69,347			2,101		123,656			(34,389)		2,556		0001
Purchased Call/S&P 500 INDEX/SPX721YS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		1,695,000	3818.8	52,884			1,603		96,312			(26,225)		1,537		0001
Purchased Call/S&P 500 INDEX/SPXC173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023		5,547,000	3949.94	126,472			49,822		197,373			(62,716)		17,421		0001
Purchased Call/S&P 500 INDEX/SPX821PSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2024		1,989,559	4119	66,036			57,414		82,623			(9,071)		9,227		0001
Purchased Call/S&P 500 INDEX/SPX821RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		1,882,000	4191.98	43,851			39,139		59,278			(5,018)		8,879		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028		830,712	4123.34	212,496			249,453		249,453	74,556				9,157		0001
Purchased Call/S&P 500 INDEX/SPXE00W$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/07/2022	12/05/2023		2,255,346	3999	124,136			53,987		206,923			(61,897)		7,419		0001
Purchased Call/S&P 500 INDEX/SPXC001$B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2023		2,792,000	5130.46	105,538			12,757		355			(26,168)		6,893		0001
Purchased Call/S&P 500 INDEX/SPXC00USZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2024		2,715,000	5720.14	72,219			18,650		147			(17,906)		9,768		0001
Purchased Call/S&P 500 INDEX/SPXB135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026		8,920,000	2799.31	1,693,908			6,170,223		6,170,223	1,658,049				74,812		0001
Purchased Call/S&P 500 INDEX/SPXA051$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024		1,606,000	4313.96	237,367			93,637		152,384			(58,935)		7,120		0001
Purchased Call/S&P 500 INDEX/SPXB178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2020	10/22/2026		933,659	3453.49	173,474			402,502		402,502	119,893				8,500		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023		1,612,000	3797.34	22,407			7,099		37,729			(11,111)		4,544		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		4,260,839	3936.97		328,372		519,905		519,905	195,655				18,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/28/2022	04/26/2024		3,220,170	289.6	123,178			51,004		68,608			(30,608)		14,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/24/2022	08/15/2024		3,258,374	284.63	147,942			85,159		109,582			(37,345)		17,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024		88,636	569.75	9,918			5,483		13,236			(2,449)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		404,519	583.53	43,769			24,736		52,496			(10,837)		2,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024		688,865	245.96	27,830			8,116		560			(6,891)		2,631		0001
Purchased Call/AI Powered US Equity Index/AIP100FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	01/26/2023	01/23/2025		5,671,618	2368.74		189,095		148,852		189,134			(40,480)		35,531		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/08/2022	08/23/2024		3,541,573	289.9	131,195			75,926		87,737			(32,693)		18,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/31/2021	12/29/2023		216,903	270.57	8,936			2,234		13,976			(2,222)		766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/14/2022	01/17/2024		1,851,134	276.42	74,711			20,556		85,818			(18,518)		6,868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/25/2022	01/24/2024		1,891,838	276.26	85,908			24,480		89,008			(21,346)		7,141		0001
Purchased Call/Citi Grandmaster Index/CGM0406S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	04/04/2022	04/01/2024		1,798,827	334.38	44,866			17,006		15,054			(11,162)		7,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	01/24/2023	01/24/2025		3,067,966	577.07		347,238		273,015		489,660			(74,495)		19,237		0001
Purchased Call/S&P 500 INDEX/SPXC175SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2023		1,483,088	3934	61,221			27,039		94,930			(30,442)		4,910		0001
Purchased Call/S&P 500 INDEX/SPX721ZSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023		5,472,000	3961.63	123,667			7,836		216,479			(60,991)		7,016		0001
Purchased Call/S&P 500 INDEX/SPX721Z5T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/17/2023		2,476,286	3863	126,912			5,720		225,308			(64,345)		2,672		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/29/2025		1,584,596	.5267		37,130		34,117		61,757			(3,056)		10,726		0001
Purchased Call/S&P 500 INDEX/SPX8151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/25/2023	01/24/2024		1,824,168	.4018		72,499		41,457		103,345			(31,071)		6,885		0001
Purchased Call/S&P 500 INDEX/SPX8151$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/01/2024		3,072,931	.4119		184,769		110,656		247,002			(74,824)		11,820		0001
Purchased Call/S&P 500 INDEX/SPXE00JS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/20/2022	09/15/2023		2,359,210	.3912		94,357		20,031		177,162			(47,441)		5,418		0001
Purchased Call/S&P 500 INDEX/SPXE00K$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		2,227,000	3719.04		24,720		6,061		43,937			(12,258)		5,529		0001
Purchased Call/S&P 500 INDEX/SPXE00J$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/22/2022	09/12/2023		1,911,341	.4110		55,386		11,519		129,815			(28,239)		4,303		0001
Purchased Call/S&P 500 INDEX/SPXE00LSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/03/2022	09/29/2023		1,798,392	.3640		65,480		16,416		114,874			(32,831)		4,490		0001
Purchased Call/S&P 500 INDEX/SPXD0QJS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028		26,544	100		6,071		6,033		6,033	3,696				290		0001
Purchased Call/S&P 500 INDEX/SPXA05HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024		2,634,000	4179.76		72,698		43,498		92,369			(29,478)		10,155		0001
Purchased Call/S&P 500 INDEX/SPXA05HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/02/2023	01/31/2024		1,815,464	.4071		64,782		38,616		82,040			(26,412)		6,967		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/26/2022	10/24/2023		2,399,919	.3797	110,651			35,249		190,786			(55,173)		6,765		0001
Purchased Call/S&P 500 INDEX/SPX821NSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		1,230,000	105		17,343		13,436		28,284			(4,006)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXC174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/30/2022	11/30/2023		5,274,000	4080.11		121,829		51,014		178,377			(60,414)		17,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/06/2022	05/07/2024		751,803	292.94		28,343		12,108		12,748			(7,008)		3,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/21/2022	03/18/2024		1,628,935	283.49		65,342		23,482		50,406			(16,223)		6,900		0001
Purchased Call/Citi Grandmaster Index/CGM040FSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/01/2023	05/30/2025		12,351,769	323.87		314,257		302,987		330,599			(12,501)		85,527		0001
Purchased Call/Citi Grandmaster Index/CGM0406$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	05/09/2022	05/01/2024		72,461	331.71	1,573			665		832			(394)		332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/19/2022	04/15/2024		1,719,777	289.51		66,968		26,658		36,165			(16,635)		7,665		0001
Purchased Call/Citi Grandmaster Index/CGM0407$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	05/20/2022	05/16/2024		10,016,366	330.45		244,544		107,619		133,298			(60,685)		46,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/09/2022	12/09/2024		1,547,270	285.18		55,351		40,182		55,340			(13,757)		9,305		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025		1,900,393	576.87		223,866		177,803		303,457			(46,243)		11,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025		1,433,426	586.75		169,431		137,502		210,137			(32,449)		9,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		200,069	561.26	21,247			11,310		32,378			(5,261)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024		3,086,393	555.4	363,886			240,594		571,705			(90,100)		17,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		266,521	552.34	28,331			14,732		47,213			(7,034)		1,356		0001
Purchased Call/S&P 500 INDEX/SPX8150$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2022	12/21/2023		3,036,819	3878	130,354			62,992		219,793			(64,997)		10,484		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023		5,230,000	3807.3	59,099			19,318		97,675			(29,307)		14,931		0001
Purchased Call/S&P 500 INDEX/SPX821N$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2023	04/02/2024		1,586,194	4109		79,134		60,501		109,056			(18,748)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXC172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023		4,073,000	3957.25	106,713			39,980		168,280			(52,918)		12,477		0001
Purchased Call/S&P 500 INDEX/SPXC172$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/08/2023		2,090,148	3828	107,054			38,983		161,641			(53,974)		6,261		0001
Purchased Call/S&P 500 INDEX/SPXC175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2023		1,541,033	3941	88,249			38,517		144,359			(43,882)		5,086		0001
Purchased Call/S&P 500 INDEX/SPXC175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2023		4,209,266	3941	249,528			109,820		400,511			(124,420)		13,891		0001
Purchased Call/S&P 500 INDEX/SPX721Z$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023		1,773,000	3961.63	34,751			2,202		60,532			(17,139)		2,273		0001
Purchased Call/S&P 500 INDEX/SPXC00A$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/26/2021	10/26/2023		1,631,000	5386.82	51,703			8,309		138			(12,819)		4,637		0001
Purchased Call/S&P 500 INDEX/SPX905I$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024		2,040,000	4338.22	278,256			85,706		159,798			(69,182)		7,991		0001
Purchased Call/S&P 500 INDEX/SPX721Y$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024		1,611,000	4641.59	89,894			47,105		113,731			(22,198)		8,251		0001
Purchased Call/S&P 500 INDEX/SPX721Z$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024		1,635,980	4876	73,431			38,632		65,003			(18,207)		8,390		0001
Purchased Call/S&P 500 INDEX/SPXA051$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024		2,600,000	4353.94	370,760			147,184		230,049			(91,677)		11,588		0001
Purchased Call/S&P 500 INDEX/SPXC17A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/01/2024		2,802,887	3981		144,447		97,903		198,669			(47,223)		11,482		0001
Purchased Call/S&P 500 INDEX/SPXC174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/28/2023		4,691,000	3963.94	108,362			44,778		165,555			(53,736)		15,086		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		2,649,136	4159		51,578		45,863		61,322			(6,076)		12,441		0001
Purchased Call/Citi Grandmaster Index/CGM0404S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/31/2021	12/29/2023		3,032,680	328.61	76,633			19,177		38,044			(19,075)		10,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2024		145,686	572.9	16,040			9,197		21,472			(3,972)		780		0001
Purchased Call/Citi Grandmaster Index/CGM0404S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2022	01/04/2024		3,269,757	328.09	77,995			20,065		43,932			(19,366)		11,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2024		3,193,679	568.64	373,022			257,380		525,676			(92,362)		18,764		0001
Purchased Call/AI Powered US Equity Index/AIP100FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/27/2023	01/22/2025		1,750,712	2362.27		59,197		46,452		60,597			(12,854)		10,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024		772,951	264.73	31,536			8,014		1			(7,798)		2,759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2024		452,157	261.05	18,403			4,879		6			(4,563)		1,648		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/07/2022	06/28/2024		1,648,218	290.89	54,402			27,377		37,030			(13,587)		8,230		0001
Purchased Call/S&P 500 INDEX/SPXC1759S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/01/2023		2,323,000	4071.7	57,378			24,386		83,482			(28,531)		7,545		0001
Purchased Call/S&P 500 INDEX/SPX821RS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024		1,114,000	105		16,599		14,820		22,348			(1,894)		5,264		0001
Purchased Call/S&P 500 INDEX/SPXC175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/01/2023		2,415,000	4071.7	64,239			27,302		93,622			(31,943)		7,843		0001
Purchased Call/S&P 500 INDEX/SPXC176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/08/2023		3,392,765	3964	195,468			87,116		313,261			(98,005)		11,267		0001
Purchased Call/S&P 500 INDEX/SPX8150SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024		1,611,325	3892		81,434		43,191		127,929			(38,256)		5,858		0001
Purchased Call/S&P 500 INDEX/SPX8150SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/08/2024		4,510,503	3895		266,456		140,978		427,557			(125,521)		16,357		0001
Purchased Call/S&P 500 INDEX/SPX8210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/13/2025		2,178,432	4086		310,580		291,356		440,813			(19,598)		14,900		0001
Purchased Call/S&P 500 INDEX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025		1,479,020	4087		220,835		208,651		299,941			(13,026)		10,138		0001
Purchased Call/S&P 500 INDEX/SPXD001SA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/06/2022	03/28/2024		1,390,708	4605	47,097			17,727		40,449			(11,807)		6,003		0001
Purchased Call/S&P 500 INDEX/SPX821QSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025		1,418,740	4151		196,640		185,791		270,247			(11,599)		9,725		0001
Purchased Call/S&P 500 INDEX/SPXA05HS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025		1,594,000	4136.48		73,165		58,673		88,932			(14,713)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXC00HSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/17/2021	11/17/2023		1,876,000	4688.67	81,794			15,617		21,677			(20,280)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXA05FS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023		3,996,682	3822.39	341,716			624,056		624,056	280,188				13,837		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC172SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023		2,283,000	3992.93	44,975			16,726		70,837			(22,181)		6,968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024		184,720	233.96	7,426			2,244		182			(1,836)		719		0001
Purchased Call/AI Powered US Equity Index/AIP100GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/16/2023	02/14/2025		4,974,046	2379.5	156,252			127,935		158,778			(28,746)		31,754		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/01/2022	07/02/2024		792,001	290.01	29,542			14,913		18,212			(7,305)		3,976		0001
Purchased Call/Citi Grandmaster Index/CGM0403SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	12/08/2023		2,122,347	328.5	55,371			12,238		25,807			(13,769)		7,048		0001
Purchased Call/Citi Grandmaster Index/CGM040DSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/27/2023	03/07/2025		2,114,116	321.93	49,480			42,056		61,806			(7,577)		13,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024		344,245	557.8	35,870			18,749		57,888			(8,882)		1,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ZST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/23/2025		35,550	575.46	4,526			4,332		6,312			(218)		245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/13/2025		4,192,447	606.11	496,805			485,901		558,820			(11,554)		29,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/29/2024		485,547	575.75	48,652			26,367		67,925			(12,046)		2,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2022	08/01/2024		1,068,932	577.04	105,227			57,310		148,312			(26,057)		5,581		0001
Purchased Call/S&P 500 INDEX/SPXC174SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023		2,576,000	3957.63	62,597			26,039		96,520			(31,041)		8,312		0001
Purchased Call/S&P 500 INDEX/SPX821PSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024		2,260,000	4137.64	63,280			54,588		78,486			(8,818)		10,498		0001
Purchased Call/S&P 500 INDEX/SPXC175SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		5,999,000	3963.51	137,977			61,153		210,241			(68,421)		19,921		0001
Purchased Call/S&P 500 INDEX/SPXC179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2024		3,118,149	4076	206,359			123,011		265,319			(84,135)		11,966		0001
Purchased Call/S&P 500 INDEX/SPX8218SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023		1,518,000	3719.89	16,698			5,782		29,760			(8,280)		4,459		0001
Purchased Call/S&P 500 INDEX/SPXA05VSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024		4,384,000	100	56,992			53,067		70,870			(4,348)		21,125		0001
Purchased Call/S&P 500 INDEX/SPX8219S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023		1,232,000	3949.94	14,045			5,533		23,667			(6,965)		3,869		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821A$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023		1,296,000	4027.26	14,256			5,766		22,825			(7,050)		4,112		0001
Purchased Call/S&P 500 INDEX/SPXC174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/21/2023		1,753,442	3949	106,214			42,545		161,910			(53,254)		5,507		0001
Purchased Call/S&P 500 INDEX/SPXA05I$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/17/2023	02/15/2024		1,753,865	4146		57,016		36,471		80,094			(20,890)		6,961		0001
Purchased Call/S&P 500 INDEX/SPX8150$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024		2,468,000	3999.09		94,524		51,343		140,256			(43,627)		9,043		0001
Purchased Call/S&P 500 INDEX/SPXA05H$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/07/2023	02/05/2024		2,858,308	4136		91,012		55,212		120,317			(35,853)		11,095		0001
Purchased Call/S&P 500 INDEX/SPXA05W$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024		2,229,000	4282.37		65,978		61,447		74,267			(5,020)		10,757		0001
Purchased Call/S&P 500 INDEX/SPXA05K$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024		3,758,000	100		44,720		30,837		110,598			(13,929)		15,613		0001
Purchased Call/S&P 500 INDEX/SPX8150$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/18/2024		3,201,542	3928		194,304		108,789		293,839			(86,179)		11,909		0001
Purchased Call/S&P 500 INDEX/SPXA05W$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024		5,287,000	4282.37		134,819		125,559		151,122			(10,258)		25,514		0001
Purchased Call/S&P 500 INDEX/SPXA05H$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024		1,636,000	4343.3		26,503		15,902		31,823			(10,703)		6,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/09/2024		77,968	580.39	8,148			4,551		10,464			(2,023)		411		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL77OXOHC3ZE78	05/24/2022	05/22/2024		2,166,599	290.93	86,618			38,834		43,841			(21,473)		10,254		0001
Purchased Call/Citi Grandmaster Index/CGM040D$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/24/2025		2,315,463	321.82		54,966		45,773		68,010			(9,243)		14,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/10/2021	12/12/2023		981,267	254.87	40,232			9,063		3			(9,948)		3,299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/10/2021	12/11/2023		1,263,403	253.08	51,800			11,614					(12,826)		4,234		0001
Purchased Call/S&P 500 INDEX/SPXC173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024		1,745,675	3970	279,481			193,103		360,887			(69,296)		10,257		0001
Purchased Call/S&P 500 INDEX/SPXA05U$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029		23,362,353	4192.63		6,224,123		7,317,876		7,317,876	1,332,442				283,702		0001
Purchased Call/S&P 500 INDEX/SPX821D$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		2,998,000	3844.82	47,368			22,959		73,776			(23,554)		10,379		0001
Purchased Call/S&P 500 INDEX/SPXA05K$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024		3,288,000	3992.01	86,803			59,856		119,174			(27,037)		13,660		0001
Purchased Call/S&P 500 INDEX/SPXC176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2023		3,508,000	3852.36	128,042			59,965		205,043			(63,149)		12,006		0001
Purchased Call/S&P 500 INDEX/SPXA05L$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024		4,228,000	4002.87	102,740			74,515		138,398			(28,352)		18,013		0001
Purchased Call/S&P 500 INDEX/SPXC178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2024		2,461,289	3919	115,244			61,442		176,800			(53,823)		8,972		0001
Purchased Call/S&P 500 INDEX/SPX821D$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/14/2023		2,608,944	3995	72,085			33,332		123,968			(35,943)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029		31,302,032	3991.05		8,679,960		10,982,122		10,982,122	2,596,308				372,178		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	01/22/2024		1,474,439	3350	91,872			10,348		659,868			(9,117)		5,538		0001
Purchased Call/S&P 500 INDEX/SPXC178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024		4,221,000	3990.97		100,460		55,350		143,902			(45,138)		15,662		0001
Purchased Call/S&P 500 INDEX/SPXE00CS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	08/19/2022	08/18/2023		2,439,000	4228.48	46,829			6,244		68,008			(23,286)		4,468		0001
Purchased Call/S&P 500 INDEX/SPXC176SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2023		5,277,000	3852.36	120,316			56,346		189,054			(59,338)		18,060		0001
Purchased Call/S&P 500 INDEX/SPXC176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/19/2023		2,573,103	3818	153,032			72,489		247,397			(76,305)		8,832		0001
Purchased Call/S&P 500 INDEX/SPXD00PS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/02/2022	12/29/2023		2,060,000	4800	111,100			33,293		25,682			(33,183)		7,273		0001
Purchased Call/S&P 500 INDEX/SPXA051SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2029		1,097,968	3991.05		8,679,960		385,215		385,215	91,070				13,055		0001
Purchased Call/Citi Grandmaster Index/CGM0403SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	12/08/2023		3,729,895	328.54	95,747			21,134		45,149			(23,776)		12,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/14/2022	02/09/2024		1,522,844	281.17	63,792			19,660		52,811			(15,889)		5,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/28/2022	03/21/2024		1,345,449	285	51,709			18,885		37,658			(12,908)		5,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/26/2024		148,032	560.44	15,440			8,281		24,375			(3,823)		767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055S1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/03/2022	02/02/2024		1,231,251	247.78	49,619			14,783		795			(12,320)		4,747		0001
Purchased Call/AI Powered US Equity Index/AIP100HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/15/2024		7,584,223	2385.88	172,019			108,980		141,768			(63,422)		30,102		0001
Purchased Call/AI Powered US Equity Index/AIP100FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	01/26/2023	01/24/2025		2,617,532	2368.63	88,115			69,467		87,457			(18,793)		16,412		0001
Purchased Call/AI Powered US Equity Index/AIP100GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/03/2023	01/31/2025		8,811,411	2378.71	295,997			236,693		279,051			(59,993)		55,585		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X8Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/13/2023	04/04/2025		3,864,514	287.56	138,990			123,303		132,903			(16,050)		25,666		0001
Purchased Call/Citi Grandmaster Index/CGM0407SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/27/2022	05/24/2024		3,486,914	331.21	85,580			38,883		43,625			(21,322)		16,552		0001
Purchased Call/S&P 500 INDEX/SPXC000SH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/10/2021	12/08/2023		2,006,000	4712.02	85,054			18,797		24,461			(21,147)		6,661		0001
Purchased Call/S&P 500 INDEX/SPX821ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2024		2,125,000	4136.48	47,175			28,305		69,968			(19,051)		8,192		0001
Purchased Call/S&P 500 INDEX/SPXA05MSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2024		3,754,000	100	38,666			28,547		109,629			(10,325)		16,114		0001
Purchased Call/S&P 500 INDEX/SPX821LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		2,948,000	3919.29		78,712		55,574		112,061			(23,226)		12,393		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/10/2023	01/08/2029		2,287,176	.3895		.666,428		.847,165		.847,165	.236,674				.26,896		0001
Purchased Call/S&P 500 INDEX/SPXA05KS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/07/2023	03/01/2024		1,529,252	.4046		76,655		52,245		113,811			(24,487)		6,264		0001
Purchased Call/S&P 500 INDEX/SPXC176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2023		3,148,552	.3991	148,663			67,350		224,600			(73,923)		10,585		0001
Purchased Call/S&P 500 INDEX/SPXC17BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/08/2024		2,068,000	3861.59		63,488		44,265		92,578			(19,535)		8,592		0001
Purchased Call/S&P 500 INDEX/SPXC17C8X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/19/2024		1,917,953	.4134		96,145		78,470		122,239			(17,844)		8,607		0001
Purchased Call/S&P 500 INDEX/SPXC17DS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024		2,059,000	4071.63		66,300		54,461		85,226			(11,956)		9,333		0001
Purchased Call/S&P 500 INDEX/SPXE00DSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/24/2022	08/24/2023		1,836,000	4140.77	28,091			4,179		43,468			(13,930)		3,563		0001
Purchased Call/S&P 500 INDEX/SPXC176S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2023		4,394,000	4019.65	113,805			51,729		169,112			(56,435)		14,816		0001
Purchased Call/S&P 500 INDEX/SPXC177S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/18/2023		1,756,676	.3852	98,628			46,574		161,062			(49,314)		6,012		0001
Purchased Call/S&P 500 INDEX/SPX721VS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024		1,108,539	.3758	43,515			21,368		67,277			(10,804)		5,482		0001
Purchased Call/S&P 500 INDEX/SPXC17CS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024		2,620,411	.4146		139,881		111,437		184,702			(28,674)		11,618		0001
Purchased Call/S&P 500 INDEX/SPX821DSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/21/2022	12/19/2023		1,123,000	100	30,096			14,256		43,526			(15,007)		3,854		0001
Purchased Call/S&P 500 INDEX/SPXC176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/15/2023		2,996,000	3852.36	78,795			36,552		124,550			(39,181)		10,163		0001
Purchased Call/Citi Grandmaster Index/CGM040CS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2022	12/20/2024		3,400,985	323.43	78,596			58,480		88,856			(19,548)		20,664		0001
Purchased Call/Citi Grandmaster Index/CGM040BSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2022	12/13/2024		3,382,081	325.19	76,272			55,932		78,937			(18,972)		20,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W5W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/06/2023	03/03/2025		3,374,662	293.92		96,692		82,065		81,714			(14,796)		21,849		0001
Purchased Call/Citi Grandmaster Index/CGM0407SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/30/2024		863,155	331.52	20,230			9,313		10,556			(5,026)		4,135		0001
Purchased Call/S&P 500 INDEX/SPXF0099E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024		3,829,000	4045.64		47,863		32,568		63,079			(15,519)		15,781		0001
Purchased Call/S&P 500 INDEX/SPXF0099H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024		2,472,000	4045.64		66,991		45,584		90,125			(21,722)		10,188		0001
Purchased Call/S&P 500 INDEX/SPXF0099K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024		8,391,000	4045.64		203,062		138,350		272,711			(65,664)		34,653		0001
Purchased Call/S&P 500 INDEX/SPXF0099L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024		2,011,000	4045.64		56,107		38,227		75,633			(18,143)		8,305		0001
Purchased Call/S&P 500 INDEX/SPXC17ESX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025		1,748,000	4258.82		242,273		233,953		291,292			(9,267)		12,138		0001
Purchased Call/S&P 500 INDEX/SPXC17ASX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/08/2024		2,479,038	.3992		122,660		85,284		183,799			(37,974)		10,299		0001
Purchased Call/S&P 500 INDEX/SPXC17DS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024		2,648,561	.4056		142,387		118,327		179,675			(24,966)		12,026		0001
Purchased Call/S&P 500 INDEX/SPXC17FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		2,010,000	4293.93		89,646		84,928		100,950			(5,403)		9,742		0001
Purchased Call/S&P 500 INDEX/SPXF0099M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024		1,438,306	.3951		52,067		35,290		69,072			(17,022)		5,892		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9051SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2023		2,796,000	4436.52	272,330			52,211		52,211	14,743				4,570		0001
Purchased Call/S&P 500 INDEX/SPX905LS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/08/2021	09/08/2023		1,677,682	4514.07	174,311			26,816		26,816	5,351				3,674		0001
Purchased Call/S&P 500 INDEX/SPX721W1SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		5,101,000	3845.08	112,732			1,553		203,696			(55,903)		3,270		0001
Purchased Call/S&P 500 INDEX/SPX721XSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		2,091,000	3854.43	29,065			801		50,044			(14,413)		1,815		0001
Purchased Call/S&P 500 INDEX/SPX821N9X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025		1,471,654	4751		81,492		71,977		138,707			(9,600)		9,774		0001
Purchased Call/Citi Grandmaster Index/CGM0404SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024		2,099,928	326.05	51,239			13,811		35,138			(12,744)		7,694		0001
Purchased Call/AI Powered US Equity Index/AIP100HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2023	02/21/2025		4,243,635	2342.03	139,372			115,333		168,504			(24,279)		27,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/11/2022	02/12/2024		1,145,469	230.26	45,911			14,449		1,940			(11,511)		4,517		0001
Purchased Call/AI Powered US Equity Index/AIP100HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/19/2025		1,771,497	2363.02	51,989			42,837		62,381			(9,237)		11,356		0001
Purchased Call/Citi Grandmaster Index/CGM040FSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/23/2025		3,503,041	323.52	78,510			74,659		95,676			(3,972)		24,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/14/2022	07/11/2024		1,593,989	287.57	58,290			30,413		43,393			(14,595)		8,100		0001
Purchased Call/S&P 500 INDEX/SPXF005S0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/08/2023	02/08/2029		349,000	100		79,537		110,843		110,843	31,306				4,135		0001
Purchased Call/S&P 500 INDEX/SPXF006SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/16/2024		1,882,000	100		53,072		33,907		54,570			(19,484)		7,486		0001
Purchased Call/S&P 500 INDEX/SPXA05GSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/31/2023	01/31/2024		3,838,000	4076.6	99,788			58,828		133,345			(41,009)		14,728		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/26/2023		3,069,000	3830.6	59,232			19,091		99,693			(29,372)		8,725		0001
Purchased Call/S&P 500 INDEX/SPXE00VSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/05/2022	12/05/2023		2,655,000	3998.84	40,887			17,684		60,370			(20,275)		8,734		0001
Purchased Call/S&P 500 INDEX/SPXC177SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/29/2023		2,670,000	3839.5	67,284			33,923		107,016			(33,457)		9,427		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026		6,729,148	3351.28	1,199,134			3,097,158		3,097,158	915,387				59,305		0001
Purchased Call/S&P 500 INDEX/SPXA050SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/29/2022	03/28/2024		1,629,210	4538	233,088			86,768		89,080			(57,793)		7,032		0001
Purchased Call/S&P 500 INDEX/SPXA05JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/24/2023	02/23/2024		22,798,000	3970.04	547,152			360,208		762,905			(189,399)		92,047		0001
Purchased Call/S&P 500 INDEX/SPXA051SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2024		1,692,000	100	53,298			34,651		105,318			(18,691)		6,817		0001
Purchased Call/S&P 500 INDEX/SPX905YSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/11/2022	03/11/2024		2,801,000	4171.1	387,378			135,343		332,844			(95,917)		11,706		0001
Purchased Call/S&P 500 INDEX/SPXC174SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/29/2024		1,988,365	3949	340,687			241,944		424,082			(84,472)		11,844		0001
Purchased Call/S&P 500 INDEX/SPXC177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/20/2024		1,395,447	3844	60,737			45,321		89,139			(15,205)		8,479		0001
Purchased Call/S&P 500 INDEX/SPXC17FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2025		2,212,000	4387.54		310,565		306,299		318,608			(5,932)		15,523		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00MS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/22/2022	04/21/2028		751,552	100	179,049			215,558		215,558	112,571				8,245		0001
Purchased Call/AI Powered US Equity Index/AIP100HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/27/2023	02/23/2024		9,052,530	2339.75		221,746		146,288		263,061			(76,191)		36,550		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/01/2022	08/30/2024		2,399,666	289.22	89,593			53,034		62,528			(22,397)		12,977		0001
Purchased Call/AI Powered US Equity Index/AIP100HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/23/2023	02/21/2025		3,327,966	2348.96		106,323		88,243		127,145			(18,358)		21,370		0001
Purchased Call/AI Powered US Equity Index/AIP100HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/28/2023	02/27/2024		5,544,454	2345.09		133,698		89,240		154,603			(44,683)		22,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/09/2022	05/09/2024		1,363,889	229.87	52,237			22,428		4,569			(12,934)		6,325		0001
Purchased Call/Citi Grandmaster Index/CGM040D$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/14/2025		2,487,980	322.24		60,602		51,999		71,645			(8,806)		16,252		0001
Purchased Call/Citi Grandmaster Index/CGM040E$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2023	03/21/2025		2,995,584	322.75		71,845		62,219		84,296			(9,743)		19,678		0001
Purchased Call/S&P 500 INDEX/SPXF008$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/22/2023	01/30/2025		2,005,000	3300		77,085		63,218		35,260			(13,936)		12,637		0001
Purchased Call/S&P 500 INDEX/SPX821N$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2023	04/11/2025		1,314,622	4108		67,664		60,414		82,025			(7,323)		8,778		0001
Purchased Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/25/2022	04/25/2024		1,342,000	4296.12	63,208			25,925		76,982			(15,651)		6,083		0001
Purchased Call/S&P 500 INDEX/SPXC17DS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024		3,512,000	4071.63		134,158		110,202		173,886			(24,192)		15,920		0001
Purchased Call/S&P 500 INDEX/SPXC17DSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024		2,237,000	4136.25		65,544		55,895		81,729			(10,084)		10,275		0001
Purchased Call/S&P 500 INDEX/SPXC17DST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/10/2024		3,561,000	4124.08		136,386		118,959		171,248			(18,360)		16,541		0001
Purchased Call/S&P 500 INDEX/SPXC17ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/24/2024		2,172,847	4115		111,366		101,467		134,450			(10,984)		10,315		0001
Purchased Call/S&P 500 INDEX/SPX8152$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024		3,016,084	4137		166,030		104,401		220,443			(61,747)		11,919		0001
Purchased Call/S&P 500 INDEX/SPX8152$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/09/2023	03/07/2024		1,594,548	3986		91,432		63,494		139,403			(28,384)		6,611		0001
Purchased Call/S&P 500 INDEX/SPX8210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2025		1,653,000	5089.54		45,953		41,856		91,661			(4,149)		11,156		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2028		17,766,327	3759.89	4,478,891			6,931,459		6,931,459	1,957,061				198,307		0001
Purchased Call/S&P 500 INDEX/SPX821K$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	12/17/2025		2,005,000	6600		12,335		10,810		12,772			(1,534)		15,751		0001
Purchased Call/S&P 500 INDEX/SPX8152$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024		1,631,635	3960		75,862		54,519		110,263			(21,435)		6,872		0001
Purchased Call/S&P 500 INDEX/SPXC177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/03/2024		2,240,946	3824		99,831		51,294		162,380			(48,544)		8,020		0001
Purchased Call/S&P 500 INDEX/SPXC177SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2024		2,280,663	3840		118,461		60,707		197,708			(57,762)		8,140		0001
Purchased Call/S&P 500 INDEX/SPX905U$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/07/2022	01/07/2028		28,306,948	4677.03	6,023,719			5,377,582		5,377,582	1,757,600				301,108		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05C$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023		2,438,826	4051	116,758			49,622		175,017			(58,058)		7,921		0001
Purchased Call/S&P 500 INDEX/SPXA05D$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/05/2022	12/01/2023		1,912,754	4078	101,717			43,350		162,019			(50,999)		6,212		0001
Purchased Call/S&P 500 INDEX/SPXA05D$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023		2,607,000	3934.38	52,922			23,764		80,348			(26,101)		8,737		0001
Purchased Call/S&P 500 INDEX/SPXB00W$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	09/03/2021	09/01/2023		2,282,000	4421.14	265,168			22,739		61,956			(65,928)		4,740		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	05/20/2022	05/21/2024		683,919	290.93	25,852			11,541		13,815			(6,392)		3,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/29/2024		285,786	569	30,665			16,619		42,650			(7,593)		1,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/14/2025		2,521,607	568.24	292,506			249,573		454,212			(43,216)		16,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/17/2025		1,840,119	566.18	203,701			175,121		338,593			(29,259)		12,049		0001
Purchased Call/Citi Grandmaster Index/CGM040B$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2022	11/08/2024		6,103,043	324.24	147,268			100,911		148,856			(36,637)		35,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/28/2025		6,910	575.46	841			772		1,207			(72)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2023	05/02/2025		2,662,049	579.54	295,487			271,978		445,276			(23,849)		18,060		0001
Purchased Call/Citi Grandmaster Index/CGM040E$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2023	03/21/2025		4,319,185	322.92	104,858			91,796		120,368			(13,403)		28,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2024		234,845	574.52	25,457			14,597		34,091			(6,303)		1,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		2,843,072	567	336,009			234,153		477,795			(82,978)		16,787		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/26/2024		251,122	565.46	30,963			21,861		43,522			(7,656)		1,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00OUSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/09/2022	12/11/2024		664,945	285.18	24,273			17,653		23,816			(6,010)		4,006		0001
Purchased Call/S&P 500 INDEX/SPXC177SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		3,259,000	3919.25	85,060			45,225		130,367			(39,850)		11,880		0001
Purchased Call/S&P 500 INDEX/SPXA05RSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/26/2023	04/26/2024		3,112,000	4055.99	88,070			72,585		113,082			(15,641)		14,130		0001
Purchased Call/S&P 500 INDEX/SPXC17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024		3,141,000	4409.59	91,403			88,857		93,297			(3,516)		15,379		0001
Purchased Call/S&P 500 INDEX/SPXB00U8P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/26/2021	08/18/2023		1,426,715	4830	88,147			5,893		416			(22,098)		2,614		0001
Purchased Call/S&P 500 INDEX/SPXB17LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2023		2,611,000	4981.89	93,996			2,453		44			(23,306)		3,056		0001
Purchased Call/S&P 500 INDEX/SPXB17PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,512,000	4858.1	79,078			10,211		2,416			(19,553)		3,857		0001
Purchased Call/S&P 500 INDEX/SPXA05FS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2023		190,318	3822.39	16,272			29,717		29,717	13,342				659		0001
Purchased Call/S&P 500 INDEX/SPXB17PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023		1,448,000	4781.16	85,577			11,285		4,642			(21,218)		3,732		0001
Purchased Call/S&P 500 INDEX/SPXB17RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2023		1,390,000	5424.6	55,739			12,097		300			(13,820)		4,587		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028		18,594,288	4123.34	4,756,419			5,583,636		5,583,636	1,668,837				204,965		0001
Purchased Call/S&P 500 INDEX/SPXB151SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/06/2024		1,656,765	4111	103,124			62,845		139,108			(40,340)		6,446		0001
Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024		1,378,060	3901.36	199,267			274,014		274,014	109,786				6,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		1,302,693	564.22	158,017			110,113		228,260			(39,019)		7,692		0001
Purchased Call/Citi Grandmaster Index/CGM04039S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/23/2021	11/17/2023		2,864,422	331.08	73,987			14,195		23,725			(18,384)		8,870		0001
Purchased Call/Citi Grandmaster Index/CGM04048K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2022	01/25/2024		1,846,549	322.99	47,853			13,707		41,475			(11,888)		6,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024		2,535,225	575.91	264,678			152,126		364,686			(65,536)		13,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2024		1,039,724	564.24	124,975			86,060		181,312			(30,945)		6,103		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0002$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	10/13/2022	10/06/2023		292,607	2836.77	5,571			1,519		5,999			(2,799)		758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/05/2024		80,886	574.21	8,647			4,769		11,556			(2,141)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/05/2024		2,065,906	575.94	217,127			119,763		290,276			(53,762)		10,840		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028		945,731	4397.94	202,008			224,098		224,098	73,285				10,102		0001
Purchased Call/S&P 500 INDEX/SPXE00O$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	10/14/2022	10/13/2023		3,977,000	3583.07	101,811			29,412		180,761			(50,626)		10,665		0001
Purchased Call/S&P 500 INDEX/SPXC17FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/06/2025		2,222,217	4282	315,267			307,854		363,458			(7,827)		15,464		0001
Purchased Call/S&P 500 INDEX/SPXB170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026		7,348,170	3169.94	1,325,610			3,861,273		3,861,273	1,097,104				63,898		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028		25,981,269	4397.94	5,549,599			6,156,456		6,156,456	2,013,297				277,537		0001
Purchased Call/S&P 500 INDEX/SPXE00M$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	10/05/2022	10/05/2023		2,375,000	3783.28	45,838			12,122		77,470			(22,730)		6,122		0001
Purchased Call/S&P 500 INDEX/SPXG130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024		1,627,000	3603.18	261,459			126,768		461,451			(64,739)		8,000		0001
Purchased Call/S&P 500 INDEX/SPXC17C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/23/2025		1,853,000	4062.84	277,209			251,731		372,737			(26,473)		12,487		0001
Purchased Call/S&P 500 INDEX/SPXB179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026		56,695	3509	10,904			23,495		23,495	7,052				519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2024		660,991	575.28	69,668			38,609		93,769			(17,250)		3,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2022	08/16/2024		622,930	586.42	65,532			37,036		78,530			(16,226)		3,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2024		131,373	575.73	14,070			8,068		18,854			(3,484)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2022	08/09/2024		52,435	578.27	5,537			3,080		7,187			(1,373)		277		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/15/2024		174,803	582.75	18,809			10,604		22,867			(4,657)		929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/20/2024		1,107,357	580.94	118,044			67,454		149,331			(29,189)		5,918		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/01/2022	11/22/2023		313,246	2859.25	6,956			2,796		5,745			(3,482)		987		0001
Purchased Call/Citi Grandmaster Index/CGM0404$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/10/2024		4,257,114	324.73	113,286			30,108		80,554			(28,144)		15,518		0001
Purchased Call/Citi Grandmaster Index/CGM0403$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/15/2023		2,524,611	328.9	61,776			14,253		29,724			(15,370)		8,564		0001
Purchased Call/S&P 500 INDEX/SPXE00L$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/30/2022	10/02/2023		2,064,000	3585.62	40,454			10,364		70,671			(19,952)		5,237		0001
Purchased Call/S&P 500 INDEX/SPXG13K$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026		1,970,000	.6000	61,870			44,538		57,063			(7,793)		16,579		0001
Purchased Call/S&P 500 INDEX/SPXC17D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2023	05/02/2024		1,672,549	.4120	94,038			79,271		118,875			(14,943)		7,670		0001
Purchased Call/S&P 500 INDEX/SPXG130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		2,427,528	4115.77	605,911			736,134		736,134	226,334				26,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2022	08/27/2024		3,964,791	571.96	418,968			243,511		598,263			(103,624)		21,366		0001
Purchased Call/Citi Grandmaster Index/CGM040D$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	02/14/2025		4,277,166	323.1	100,572			82,216		116,333			(18,557)		27,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2024		196,443	563.21	23,927			16,926		34,886			(5,933)		1,168		0001
Purchased Call/Citi Grandmaster Index/CGM040Z$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2021	11/03/2023		1,935,926	330.89	51,179			8,838		15,488			(12,734)		5,687		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/16/2022	12/16/2024		3,509,766	285.74	126,988			93,449		122,574			(31,527)		21,246		0001
Purchased Call/S&P 500 INDEX/SPXE008$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/03/2022	08/03/2023		2,199,000	4155.17	44,200			4,018		71,478			(21,918)		3,356		0001
Purchased Call/S&P 500 INDEX/SPXC17E$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/31/2024		3,285,346	.4180	169,021			156,848		196,953			(13,429)		15,761		0001
Purchased Call/S&P 500 INDEX/SPXE00K$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/27/2022	09/12/2023		1,492,079	.4110	32,285			6,772		88,997			(16,696)		3,359		0001
Purchased Call/S&P 500 INDEX/SPXG130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024		1,687,893	.5274	48,511			22,884		11,936			(12,045)		8,181		0001
Purchased Call/S&P 500 INDEX/SPXB152$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/14/2023	03/12/2024		2,672,220	.3862	152,178			107,197		229,331			(45,152)		11,190		0001

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Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024		66,940	3901.36	9,680			13,310		13,310	5,333				317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717AS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2022	08/30/2024		638,247	563.52	70,335			41,101		105,115			(17,415)		3,452		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/06/2022	05/07/2027		116,158	2986.7	5,471			4,220		3,728			(542)		1,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025		1,547,812	606.32	186,047			184,764		207,065			(2,042)		10,877		0001
Purchased Call/Citi Grandmaster Index/CGM040FS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/09/2025		1,695,152	324.27	41,759			39,055		44,220			(2,861)		11,560		0001
Purchased Call/Citi Grandmaster Index/CGM0404SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2022	01/26/2024		4,270,361	323.3	110,092			31,785		93,569			(27,388)		16,196		0001
Purchased Call/Citi Grandmaster Index/CGM0404ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/07/2024		3,173,358	323.93	81,485			24,861		66,598			(20,286)		12,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2023	06/24/2025		2,047,362	603.73	246,502			245,148		281,897			(2,357)		14,427		0001
Purchased Call/Citi Grandmaster Index/CGM0407SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/03/2024		2,197,751	330.46	49,362			23,279		29,771			(12,429)		10,590		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/21/2023	04/17/2025		3,282,011	287.13	117,066			105,922		116,140			(11,449)		22,016		0001
Purchased Call/S&P 500 INDEX/SPXE00ES$	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/30/2022	08/30/2023		3,240,000	3986.16	82,296			13,603		136,875			(40,810)		6,623		0001
Purchased Call/S&P 500 INDEX/SPXC173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		10,927,000	3946.56	246,950			95,086		389,974			(122,460)		33,837		0001
Purchased Call/S&P 500 INDEX/SPXC173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2023		3,018,000	4027.26	69,414			27,843		104,779			(34,516)		9,511		0001
Purchased Call/S&P 500 INDEX/SPXC172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		2,276,000	3992.93	45,975			16,858		72,670			(22,861)		6,869		0001
Purchased Call/S&P 500 INDEX/SPXC172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023		4,204,000	3992.93	94,170			35,022		148,603			(46,443)		12,831		0001
Purchased Call/S&P 500 INDEX/SPX721XSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		5,512,000	3818.8	124,020			3,758		219,807			(61,500)		4,997		0001
Purchased Call/S&P 500 INDEX/SPXC173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		2,902,000	4003.58	54,848			21,818		82,933			(27,198)		9,145		0001
Purchased Call/S&P 500 INDEX/SPXC174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/30/2023		2,985,000	4080.11	77,909			32,623		114,233			(38,634)		9,663		0001
Purchased Call/S&P 500 INDEX/SPXC17C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/17/2024		1,917,910	4151	87,798			71,168		110,972			(17,173)		8,577		0001
Purchased Call/S&P 500 INDEX/SPXE00JS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/20/2022	09/20/2023		2,782,000	3855.93	76,227			17,009		131,033			(37,800)		6,593		0001
Purchased Call/S&P 500 INDEX/SPXE00LS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		2,813,000	3585.62	41,914			10,478		72,028			(20,842)		7,023		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2019	03/18/2024		1,393,830	3384	117,814			16,858		580,526			(11,678)		5,905		0001
Purchased Call/S&P 500 INDEX/SPXC177S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/28/2023		2,784,000	3783.22	70,992			35,203		114,113			(35,204)		9,802		0001
Purchased Call/S&P 500 INDEX/SPXA05LS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2023	03/15/2024		15,517,000	3916.64	370,856			265,780		520,821			(106,978)		65,355		0001
Purchased Call/S&P 500 INDEX/SPXE0098O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/03/2022	08/03/2023		8,220,000	4155.17	186,594			16,963		303,203			(92,530)		12,544		0001
Purchased Call/Citi Grandmaster Index/CGM0407SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/13/2024		8,785,705	327.06	202,093			97,387		160,062			(50,357)		42,955		0001
Purchased Call/Citi Grandmaster Index/CGM040FSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2023	05/23/2025		1,938,598	322.39		51,329		49,826		56,372			(1,710)		13,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	04/27/2022	04/18/2024		2,350,840	290.17	88,462			35,579		47,320			(21,990)		10,531		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/22/2021	07/20/2023		868,355	266.24	35,649			936		70,046			(8,863)		1,016		0001
Purchased Call/Citi Grandmaster Index/CGM0407SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	06/07/2024		2,129,429	330.37	41,229			19,599		29,260			(10,322)		10,321		0001
Purchased Call/S&P 500 INDEX/SPX9176SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2019	02/23/2024		1,438,000	3529.66	90,306			11,740		533,009			(8,947)		5,806		0001
Purchased Call/S&P 500 INDEX/SPXA05MS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/21/2023	03/20/2024		1,683,369	3952	78,243			56,689		108,796			(21,651)		7,158		0001
Purchased Call/S&P 500 INDEX/SPXC178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024		2,356,000	3990.97	88,586			48,807		129,959			(39,803)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXA05PSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/12/2023	04/10/2024		2,428,484	4109	82,232			64,513		105,217			(17,847)		10,730		0001
Purchased Call/S&P 500 INDEX/SPX821ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023		7,035,000	3849.28	158,991			79,937		249,486			(78,842)		24,838		0001
Purchased Call/S&P 500 INDEX/SPXA05QST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/21/2023	04/18/2024		1,925,246	4149	93,236			75,836		120,318			(17,979)		8,625		0001
Purchased Call/S&P 500 INDEX/SPXA05RS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/26/2023	04/26/2024		4,214,000	4055.99	104,507			86,132		133,676			(18,560)		19,134		0001
Purchased Call/S&P 500 INDEX/SPXA05LS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2023	03/15/2024		3,368,000	3916.64	61,298			43,930		85,177			(17,682)		14,186		0001
Purchased Call/S&P 500 INDEX/SPXA050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/05/2024		2,623,000	4105.02	71,608			55,342		92,547			(16,676)		11,487		0001
Purchased Call/S&P 500 INDEX/SPXA050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/09/2024		2,190,000	4105.02	58,473			45,337		75,464			(13,469)		9,659		0001
Purchased Call/Citi Grandmaster Index/CGM040GS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/27/2024		689,715	335.04	16,181			6,009		5,311			(4,017)		2,972		0001
Purchased Call/Citi Grandmaster Index/CGM0406S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/05/2024		4,523,706	333.66	112,489			43,368		40,914			(27,999)		19,811		0001
Purchased Call/Citi Grandmaster Index/CGM0406SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2022	04/26/2024		3,273,603	331.63	82,677			34,245		37,685			(20,552)		14,864		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y9H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/03/2023	05/01/2025		4,536,070	285.55		151,390		139,401		174,395			(12,168)		30,751		0001
Purchased Call/Citi Grandmaster Index/CGM040FSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2023	06/04/2025		497,601	325.73		11,229		10,883		12,022			(360)		3,458		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/05/2021	08/04/2023		210,299	266.84	9,262			435		16,418			(2,306)		326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024		2,775,390	287.23	108,658			42,376		68,347			(26,886)		12,262		0001
Purchased Call/AI Powered US Equity Index/AIP100ESB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	12/28/2022	12/21/2023		6,848,632	2353.52	149,804	10,373		77,138		154,993			(79,607)		23,643		0001
Purchased Call/S&P 500 INDEX/SPXA05RSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024		6,563,000	4169.48		163,419		136,482		199,680			(27,977)		29,997		0001
Purchased Call/S&P 500 INDEX/SPX821ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/26/2023		2,610,633	3845	148,606			73,274		262,167			(74,098)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXA05RSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024		2,760,196	4169		148,506		124,713		200,316			(24,071)		12,616		0001
Purchased Call/S&P 500 INDEX/SPX905ZSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024		2,365,000	4415.81	324,242			116,691		170,039			(80,174)		10,038		0001
Purchased Call/S&P 500 INDEX/SPXA052SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024		1,641,000	4076.75	247,627			105,980		247,367			(61,147)		7,598		0001
Purchased Call/S&P 500 INDEX/SPXC178SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/22/2024		2,284,251	3973		144,981		82,330		212,395			(62,705)		8,580		0001
Purchased Call/S&P 500 INDEX/SPX821DS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024		2,194,000	4566.2	160,381			117,921		242,479			(39,603)		13,306		0001
Purchased Call/S&P 500 INDEX/SPXC177SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/29/2023		17,441,000	3839.5	394,167			198,730		622,626			(196,000)		61,579		0001
Purchased Call/S&P 500 INDEX/SPXA05RSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/02/2023	05/01/2024		3,996,987	4168		186,516		156,714		246,741			(30,149)		18,299		0001
Purchased Call/S&P 500 INDEX/SPXA05NS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025		1,746,703	5132		38,711		33,678		83,791			(5,072)		11,474		0001
Purchased Call/S&P 500 INDEX/SPX821FSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	12/28/2023		1,883,557	3805		82,700		41,697		135,020			(41,004)		6,632		0001
Purchased Call/Citi Grandmaster Index/CGM040CS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2022	12/27/2024		10,005,985	322.55	191,318	48,663		180,928		276,522			(59,442)		61,190		0001
Purchased Call/Citi Grandmaster Index/CGM040F$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025		3,052,308	325.07		74,366		72,517		76,717			(2,145)		21,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/16/2021	08/16/2023		1,485,287	271.66	62,049			3,927		87,710			(15,408)		2,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024		29,906	232.75	1,196			406		46			(296)		123		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00GHSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/19/2021	08/18/2023		2,360,957	270.22	97,952			6,489		152,461			(24,344)		4,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/04/2024		2,029,978	572.18	236,289			169,195		327,119			(58,347)		12,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/23/2022	05/23/2024		572,329	228.55	21,920			9,833		2,204			(5,428)		2,713		0001
Purchased Call/Citi Grandmaster Index/CGM040BSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2022	11/29/2024		5,625,986	324.36	140,266			99,801		137,630			(34,800)		33,511		0001
Purchased Call/Citi Grandmaster Index/CGM040FSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2023	05/22/2025		6,005,613	324.46	134,488			127,684		155,688			(6,969)		41,346		0001
Purchased Call/Citi Grandmaster Index/CGM0407SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/14/2024		2,962,095	326.66	70,421			34,122		55,415			(17,611)		14,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/17/2022	05/17/2024		2,406,336	234.1	91,922			40,476		5,756			(22,760)		11,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/03/2022	06/05/2024		1,999,571	232.51	77,583			36,184		6,106			(19,158)		9,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/03/2022	06/03/2024		136,353	232.51	5,291			2,460		405			(1,310)		657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/17/2022	02/16/2024		836,240	242.4	31,980			10,159		1,242			(7,940)		3,326		0001
Purchased Call/S&P 500 INDEX/SPX821FSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2025		1,591,000	4812.37	78,595			60,052		120,621			(18,764)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXA05OSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/09/2025		1,659,000	5028.24	57,236			50,806		98,061			(6,628)		11,061		0001
Purchased Call/S&P 500 INDEX/SPXE00ASJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024		1,600,030	4150	245,789			135,678		240,713			(61,532)		8,364		0001
Purchased Call/S&P 500 INDEX/SPXA05NSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/31/2023	04/02/2024		3,634,000	100	39,611			30,034		78,058			(9,795)		15,829		0001
Purchased Call/S&P 500 INDEX/SPX905IWS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2028		25,220,426	4521.54	5,465,266			5,487,618		5,487,618	1,749,697				270,861		0001
Purchased Call/S&P 500 INDEX/SPXA05MSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/24/2023	03/22/2024		3,964,515	3949	197,557			145,424		284,031			(53,188)		16,922		0001
Purchased Call/S&P 500 INDEX/SPXC178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/19/2024		1,902,639	3899	122,913			69,353		174,503			(53,604)		7,095		0001
Purchased Call/S&P 500 INDEX/SPXA05MSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/27/2023	03/22/2024		4,713,565	3971	239,905			177,088		339,620			(63,133)		20,119		0001
Purchased Call/S&P 500 INDEX/SPXA05PSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/10/2023	04/05/2024		1,678,953	4105	90,917			70,657		122,507			(20,400)		7,353		0001
Purchased Call/S&P 500 INDEX/SPX905ZSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2024		1,519,000	5199.98	81,570			29,428		5,787			(20,142)		6,459		0001
Purchased Call/S&P 500 INDEX/SPXA052SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/13/2022	05/15/2024		2,891,000	3984.05	431,048			188,621		503,105			(106,439)		13,535		0001
Purchased Call/S&P 500 INDEX/SPXA00LSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/05/2021	02/03/2025		2,025,535	4927	115,896			46,438		129,334			(14,378)		12,811		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821GS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		2,195,000	3999.09		47,851		25,991		80,478			(22,085)		8,042		0001
Purchased Call/S&P 500 INDEX/SPXC179S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2024		2,064,020	4079		100,694		65,089		149,653			(35,686)		8,281		0001
Purchased Call/S&P 500 INDEX/SPX917S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/20/2023		1,604,000	3291.17	169,062			10,294		692,493			(16,749)		4,443		0001
Purchased Call/S&P 500 INDEX/SPXC177S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/04/2024		1,895,661	3853		107,881		56,194		174,311			(52,009)		6,802		0001
Purchased Call/S&P 500 INDEX/SPXC178A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024		3,959,000	3999.09		109,268		59,352		158,875			(50,432)		14,506		0001
Purchased Call/S&P 500 INDEX/SPXA05R8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/26/2023	04/26/2024		4,275,000	4055.99		93,623		77,161		119,038			(16,627)		19,411		0001
Purchased Call/S&P 500 INDEX/SPXA05S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/03/2023	05/02/2024		4,490,342	4120		217,324		183,199		275,922			(34,534)		20,591		0001
Purchased Call/S&P 500 INDEX/SPXA05S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/04/2023	05/03/2024		2,061,000	4061.22		35,449		30,147		45,103			(5,536)		9,466		0001
Purchased Call/S&P 500 INDEX/SPXA05S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/05/2023	05/07/2024		5,002,000	4136.25		64,026		54,703		78,030			(9,743)		23,123		0001
Purchased Call/S&P 500 INDEX/SPXA050B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/18/2023	04/18/2024		5,382,000	100		64,046		51,377		120,248			(12,774)		24,110		0001
Purchased Call/S&P 500 INDEX/SPX905V8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/25/2022	01/21/2028		4,733,357	4398	997,258			1,125,210		1,125,210	354,093				50,563		0001
Purchased Call/S&P 500 INDEX/SPXA05S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/03/2023	05/03/2024		3,391,000	4090.75		74,602		62,920		93,150			(11,822)		15,575		0001
Purchased Call/S&P 500 INDEX/SPXC179Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/20/2024		1,448,077	4079		45,799		29,687		66,747			(16,149)		5,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG30584	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2024		763,336	226.1	30,457			10,487		2,465			(7,541)		3,171		0001
Purchased Call/AI Powered US Equity Index/AIP100HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	03/05/2025		3,906,806	2358.69		118,187		99,837		142,542			(18,496)		25,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D8H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/20/2022	05/20/2024		106,900	226.9	4,094			1,825		471			(1,014)		504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E8A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/01/2022	05/31/2024		1,302,224	232.07	50,396			23,190		3,816			(12,495)		6,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/02/2022	03/01/2024		431,326	243.1	17,210			5,768		727			(4,267)		1,767		0001
Purchased Call/AI Powered US Equity Index/AIP100HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/02/2023	02/29/2024		3,123,563	2345.95		76,494		51,252		86,806			(25,386)		12,769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E8G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/03/2022	06/04/2024		3,425,226	232.51	132,899			61,886		10,312			(32,862)		16,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E8T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/08/2022	06/07/2024		1,619,045	231.22	62,657			29,435		5,532			(15,536)		7,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/29/2022	06/28/2024		2,035,848	216.92	78,177			38,981		20,272			(19,384)		10,165		0001
Purchased Call/AI Powered US Equity Index/AIP100HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/16/2023	03/03/2025		1,327,814	2358.69		39,461		33,348		48,337			(6,168)		8,597		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3058$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/10/2022	.03/08/2024	.....	458,660	..... 239.98	18,209	.....	.....	6,304	.....	1,089	.....	.....	.....(4,521)	.....	1,906	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/31/2022	.08/30/2024	.....	 88,014	..... 560.43	9,805	.....	.....	5,737	.....	14,941	.....	.....	.....(2,431)	.....	476	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/02/2022	.12/02/2024	.....	69,454	..... 565.43	8,591	.....	.....	6,145	.....	12,052	.....	.....	.....(2,127)	.....	415	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100I$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.03/15/2023	.03/12/2025	.....	2,925,610	.....2313.41	.....	96,558	.....	82,339	.....	137,047	.....	.....	.....(14,379)	.....	19,080	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0403$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.12/07/2021	.12/05/2023	.....	1,582,113	..... 327.1	44,595	.....	.....	9,644	.....	22,247	.....	.....	..... (11,087)	.....	5,205	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/23/2023	.02/22/2024	.....	1,724,134	3991	.....	92,910	.....	60,908	.....	135,784	.....	.....	.....(32,416)	.....	6,947	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE007$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.07/26/2022	.07/26/2023	.....	 4,781,000	100	45,898	.....	.....	3,161	.....	.....	.....	.....	.....(22,760)	.....	6,380	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/18/2023	.01/18/2024	.....	3,531,000	.....3928.86	.....	71,326	.....	39,495	.....	102,978	.....	.....	.....(31,853)	.....	 13,134	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.06/09/2023	.06/07/2024	.....	 3,097,000	.....4298.86	 137,817	.....	.....	130,926	.....	155,023	.....	.....	.....(7,951)	.....	15,011	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/16/2023	.02/14/2024	.....	2,543,720	4136	.....	146,481	.....	93,289	.....	196,520	.....	.....	.....(54,073)	.....	10,074	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/21/2023	.02/16/2024	.....	 1,876,381	4079	63,604	.....	.....	40,863	.....	91,396	.....	.....	.....(22,792)	.....	 7,464	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/28/2023	.02/22/2024	.....	 1,488,662	3991	73,705	.....	.....	48,724	.....	 106,130	.....	.....	.....(25,047)	.....	5,998	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/08/2023	.02/08/2024	.....	3,997,207	.....4117.86	303,215	.....	.....	413,199	.....	413,199	119,804	.....	.....	.....	 15,622	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/02/2022	.08/02/2024	.....	 104,346	..... 572.28	10,737	.....	.....	5,862	.....	15,226	.....	.....	.....(2,659)	.....	545	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/05/2022	.08/05/2024	.....	897,647	..... 576.52	93,804	.....	.....	51,741	.....	125,419	.....	.....	.....(23,226)	.....	4,710	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/12/2022	.08/14/2024	.....	1,132,892	..... 583.67	119,973	.....	.....	67,475	.....	147,023	.....	.....	.....(29,625)	.....	6,011	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/12/2022	.08/13/2024	.....	1,247,324	..... 583.67	131,967	.....	.....	74,141	.....	 161,689	.....	.....	.....(32,631)	.....	6,610	.....	0001 .....

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024		742,767	580.29	79,773			45,632		100,911			(19,698)		3,974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024		980,766	227.24	38,936			13,673		2,935			(9,615)		4,115		0001
Purchased Call/Citi Grandmaster Index/CGM0406$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/07/2024		102,156	331.26	2,310			989		1,246			(574)		472		0001
Purchased Call/AI Powered US Equity Index/AIP100G$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2023	01/31/2025		4,004,810	2385.25	129,454			103,723		121,957			(26,016)		25,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/13/2025		207,159	572.7	24,403			22,861		37,606			(1,634)		1,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/21/2025		101,457	579.82	12,286			11,629		17,359			(704)		698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/09/2024		2,954,728	579.81	310,542			173,475		398,827			(77,103)		15,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/17/2022	06/18/2024		3,769,510	213.65	144,749			70,284		46,402			(35,792)		18,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2022	06/24/2024		114,414	230.56	4,405			2,175		968			(1,091)		568		0001
Purchased Call/AI Powered US Equity Index/AIP100H$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/03/2023	03/04/2025		775,653	2358.69	25,286			21,257		28,268			(4,111)		5,026		0001
Purchased Call/AI Powered US Equity Index/AIP100I$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/06/2024		9,064,698	2353.4	205,664			141,199		238,499			(64,744)		37,510		0001
Purchased Call/Citi Grandmaster Index/CGM0405$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/23/2024		2,872,385	328.28	67,750			22,187		36,130			(16,866)		11,597		0001
Purchased Call/Citi Grandmaster Index/CGM0405$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/20/2022	03/08/2024		2,976,998	339.18	59,707			20,946		13,317			(15,022)		12,368		0001
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/22/2024		2,140,352	335.46	51,297			18,816		15,470			(12,787)		9,136		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024		10,101,507	334.45	244,084			91,042		83,049			(60,633)		43,601		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024		1,181,767	560.67	140,158			102,653		217,765			(34,799)		7,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/01/2022	07/03/2023		789,333	219.33	28,416			157					(14,014)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2024		839,409	224.94	31,730			17,236		5,262			(7,835)		4,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024		153,301	215.64	5,641			4,055		3,555			(1,397)		919		0001
Purchased Call/S&P 500 INDEX/SPXA05KSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025		1,840,000	3861.59	84,640			71,967		112,847			(12,950)		11,990		0001
Purchased Call/S&P 500 INDEX/SPX821GSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/17/2024		2,364,302	3987	115,659			64,614		177,235			(51,439)		8,773		0001
Purchased Call/S&P 500 INDEX/SPXA05RSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024		8,334,000	4169.48	207,517			173,216		253,662			(35,623)		38,029		0001
Purchased Call/S&P 500 INDEX/SPXC178SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024		1,587,639	3999	55,143			30,398		82,987			(24,761)		5,876		0001
Purchased Call/S&P 500 INDEX/SPXC179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/30/2024		1,570,948	4018	112,115			66,706		143,352			(45,837)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXF009SC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024		13,760,000	4045.64	332,992			225,695		447,922			(108,863)		56,367		0001
Purchased Call/S&P 500 INDEX/SPXA05WSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024		5,997,484	4293.93	408,126			452,019		452,019	69,979				29,070		0001
Purchased Call/S&P 500 INDEX/SPXB17PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023		1,585,000	4367.5	165,316			21,346		71,195			(40,877)		4,043		0001
Purchased Call/S&P 500 INDEX/SPXB17PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023		2,790,000	5032.34	108,252			14,275		1,334			(26,841)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2020	07/08/2026		430,830	3169.94	77,722			226,390		226,390	64,324				3,746		0001
Purchased Call/S&P 500 INDEX/SPXF00D8Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/28/2023	09/08/2023		3,980,000	4200	117,640			50,106		309,559			(67,428)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXE00N85	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/07/2022	10/06/2023		2,879,000	3639.66	40,594			10,968		69,050			(20,185)		7,459		0001
Purchased Call/S&P 500 INDEX/SPXF006SX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024		2,139,000	4079.09	26,524			17,098		35,103			(9,586)		8,582		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026		119,852	3351.28	21,358			55,163		55,163	16,304				1,056		0001
Purchased Call/S&P 500 INDEX/SPXC000S1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023		2,148,000	4960.17	110,622			12,664		870			(27,466)		5,152		0001
Purchased Call/S&P 500 INDEX/SPXA05GSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/27/2023	01/25/2024		3,253,285	4016	210,438			121,925		292,979			(89,277)		12,309		0001
Purchased Call/S&P 500 INDEX/SPXC00FST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/12/2021	11/10/2023		2,635,000	4628.53	304,606			55,536		42,861			(75,733)		7,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024		921,869	205.1	34,017			25,104		21,754			(8,423)		5,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2024		665,221	209.68	24,480			18,268		20,463			(6,037)		4,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2023		572,648	219.01	20,214			8,687		1,700			(9,970)		1,878		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305IS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024		2,327,328	224.4	87,740			47,968		15,453			(21,755)		12,167		0001
Purchased Call/AI Powered US Equity Index/AIP100I$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/17/2023	03/18/2025		1,160,789	2310.93		39,163		33,689		55,244			(5,590)		7,607		0001
Purchased Call/Citi Grandmaster Index/CGM0404$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024		957,013	325.19	23,685			6,405		17,387			(5,928)		3,506		0001
Purchased Call/Citi Grandmaster Index/CGM0405$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024		1,941,267	325.08	51,415			16,349		37,147			(12,797)		7,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/29/2024		105,207	567.04	11,457			6,679		16,695			(2,837)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/17/2024		1,011,790	557.53	119,796			88,037		192,636			(29,622)		6,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/03/2024		88,560	563.59	11,150			7,979		15,608			(2,757)		530		0001
Purchased Call/Citi Grandmaster Index/CGM0405$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/25/2022	02/23/2024		2,141,556	326.61	62,994			20,678		41,443			(15,710)		8,647		0001
Purchased Call/S&P 500 INDEX/SPX905IW$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024		2,070,762	.4442	244,027			77,522		128,225			(60,588)		8,237		0001
Purchased Call/S&P 500 INDEX/SPXB17M$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2023		1,675,000	4386.25	175,373			9,395		45,168			(43,483)		2,772		0001
Purchased Call/S&P 500 INDEX/SPXE009$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/03/2022	07/31/2024		1,518,766	.4731	119,235			65,037		86,610			(29,645)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXD0OK$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/14/2022	04/12/2024		1,674,178	.4406	62,347			24,595		68,645			(15,480)		7,423		0001
Purchased Call/S&P 500 INDEX/SPXA05R$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024		5,314,000	4119.58		68,019		57,181		83,515			(10,965)		24,368		0001
Purchased Call/S&P 500 INDEX/SPXC178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024		3,334,000	3990.97		90,351		49,780		130,173			(40,596)		12,370		0001
Purchased Call/S&P 500 INDEX/SPXC177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		1,643,066	3895.08		109,509		173,417		173,417	69,411				5,958		0001
Purchased Call/S&P 500 INDEX/SPX905X$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024		1,775,000	4264.07	244,418			77,754		166,624			(60,769)		7,060		0001
Purchased Call/S&P 500 INDEX/SPXE00X$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2022	12/18/2023		1,841,000	100	26,879			12,588		61,574			(13,256)		6,301		0001
Purchased Call/S&P 500 INDEX/SPXB178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026		6,478,341	3453.49	1,203,676			2,792,825		2,792,825	831,897				58,977		0001
Purchased Call/S&P 500 INDEX/SPX821P$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		3,251,000	4136.25		65,995		56,360		81,710			(10,070)		15,004		0001
Purchased Call/S&P 500 INDEX/SPXC175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023		2,523,000	4076.57	49,451			20,958		71,903			(24,522)		8,194		0001
Purchased Call/S&P 500 INDEX/SPX8210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		3,053,000	4198.05		65,640		58,366		77,940			(7,733)		14,338		0001
Purchased Call/S&P 500 INDEX/SPX721Z$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/25/2022	07/17/2023		1,900,675	.3863	76,127			3,431		130,645			(38,597)		2,051		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC176S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2023		4,068,000	3852.36	106,988			50,105		168,964			(52,765)		13,922		0001
Purchased Call/S&P 500 INDEX/SPXA05KS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024		1,970,227	4046		102,251		70,050		152,125			(32,304)		8,137		0001
Purchased Call/S&P 500 INDEX/SPX900C$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/10/2020	08/08/2025		1,632,000	6134.2	14,688			6,199		16,369			(1,458)		11,852		0001
Purchased Call/S&P 500 INDEX/SPX9171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2018	07/25/2023		1,660,838	3574	115,901			1,528		510,602			(11,501)		2,173		0001
Purchased Call/S&P 500 INDEX/SPX917E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2019	01/26/2024		1,511,428	3183	136,233			15,679		760,006			(13,548)		5,732		0001
Purchased Call/AI Powered US Equity Index/AIP100I$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/27/2023	03/21/2025		4,186,150	2327.46	130,623			113,339		183,082			(17,549)		27,498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3015I$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024		1,249,064	224.19	48,589			26,460		8,357			(12,031)		6,522		0001
Purchased Call/AI Powered US Equity Index/AIP100I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/23/2023	03/21/2024		8,526,956	2327.46	192,232			140,221		284,189			(52,607)		36,328		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/25/2022	07/20/2029		1,566,595	2943.86	81,806			70,922		76,986			(5,800)		19,283		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/24/2022	02/23/2024		1,660,165	2415.26	62,343			20,381		23,432			(15,496)		6,703		0001
Purchased Call/S&P 500 INDEX/SPXC177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2023		1,630,882	3828	64,999			32,500		104,236			(32,410)		5,726		0001
Purchased Call/S&P 500 INDEX/SPXE00I$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/08/2023		2,290,000	100	43,052			19,134		52,024			(21,408)		7,605		0001
Purchased Call/S&P 500 INDEX/SPXE007$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/21/2022	07/21/2023		2,228,000	100	32,974			1,827					(16,352)		2,672		0001
Purchased Call/S&P 500 INDEX/SPXC17A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/23/2024		2,763,345	3976	160,239			106,080		233,111			(54,303)		11,157		0001
Purchased Call/S&P 500 INDEX/SPXC17A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	03/01/2024		3,321,000	3951.39	90,331			60,552		126,736			(29,864)		13,604		0001
Purchased Call/S&P 500 INDEX/SPXE008$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/27/2022	07/27/2023		1,968,000	100	30,701			2,199					(15,224)		2,676		0001
Purchased Call/S&P 500 INDEX/SPXA052$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024		2,042,000	4175.48	91,073			38,353		121,658			(22,550)		9,379		0001
Purchased Call/S&P 500 INDEX/SPXE006$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/20/2022	07/20/2023		1,143,000	3959.9	12,916			676		22,697			(6,405)		1,338		0001
Purchased Call/S&P 500 INDEX/SPXE007S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/25/2022	07/25/2023		3,695,000	100	35,842			2,370					(17,773)		4,835		0001
Purchased Call/S&P 500 INDEX/SPXE009$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/04/2022	08/04/2023		2,402,000	4151.94	47,560			4,479		76,915			(23,584)		3,719		0001
Purchased Call/S&P 500 INDEX/SPXC178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024		2,923,000	3928.86	79,213			43,862		116,262			(35,375)		10,872		0001
Purchased Call/S&P 500 INDEX/SPXA050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024		2,960,000	4105.02	37,296			28,894		47,197			(8,615)		13,032		0001
Purchased Call/S&P 500 INDEX/SPXA050$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024		2,593,064	4103	88,714			68,507		115,901			(20,716)		11,335		0001
Purchased Call/S&P 500 INDEX/SPXG13K$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2024		2,099,363	5073	60,289			27,080		30,019			(14,948)		9,951		0001
Purchased Call/S&P 500 INDEX/SPXC179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/12/2024		4,229,536	4090	256,670			160,685		345,433			(96,163)		16,677		0001
Purchased Call/S&P 500 INDEX/SPXF006$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/13/2023	02/13/2024		2,276,000	100	49,389			30,885		30,353			(18,538)		8,994		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/03/2020	04/26/2024		16,500,000	3500	1,897,900			418,654		5,539,529			(252,217)		74,919		0001
Purchased Call/S&P 500 INDEX/SPXB179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026		1,417,269	3509	272,579			587,336		587,336	176,295				12,982		0001
Purchased Call/S&P 500 INDEX/SPXC17ES$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/02/2025		1,392,000	4194.58		206,016		198,932		246,065			(7,891)		9,659		0001
Purchased Call/S&P 500 INDEX/SPXF13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/04/2022	02/05/2024		2,012,000	4475.78	253,311			76,307		108,244			(62,721)		7,810		0001
Purchased Call/S&P 500 INDEX/SPXDO0W$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/01/2022	05/31/2024		1,651,149	5385	35,366			16,274		6,819			(8,769)		7,921		0001
Purchased Call/S&P 500 INDEX/SPX905W$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/11/2022	02/12/2024		2,502,000	4407.15	319,255			99,246		168,126			(79,050)		9,866		0001
Purchased Call/S&P 500 INDEX/SPXC179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/15/2024		2,098,686	4148		105,698		67,423		140,459			(38,911)		8,330		0001
Purchased Call/S&P 500 INDEX/SPXE00E$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/31/2022	08/31/2023		2,602,000	3955	44,494			7,477		73,222			(22,064)		5,362		0001
Purchased Call/S&P 500 INDEX/SPXC179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/01/2024		1,235,763	4119		77,859		46,759		105,978			(31,144)		4,753		0001
Purchased Call/S&P 500 INDEX/SPXC176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/13/2024		1,476,758	5036	47,752			35,071		66,488			(11,922)		8,914		0001
Purchased Call/S&P 500 INDEX/SPXF0098$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/03/2023	03/04/2024		3,674,000	4045.64		63,193		42,999		84,309			(20,490)		15,142		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/27/2022	12/27/2023		9,461,000	3829.25	108,802			53,651		169,986			(53,954)		33,220		0001
Purchased Call/S&P 500 INDEX/SPXC17F$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024		4,234,000	4409.59		120,669		117,345		123,273			(4,591)		20,849		0001
Purchased Call/S&P 500 INDEX/SPXC17FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024		2,363,399	4426		114,741		111,544		115,831			(4,413)		11,572		0001
Purchased Call/S&P 500 INDEX/SPXF00M$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	05/26/2023	05/28/2024		1,787,000	100		46,462		42,494		54,402			(4,419)		8,534		0001
Purchased Call/S&P 500 INDEX/SPXE00K$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/28/2022	09/28/2023		7,770,000	3719.04	171,717			42,101		296,948			(85,153)		19,291		0001
Purchased Call/S&P 500 INDEX/SPXE00M$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/05/2022	10/05/2023		8,182,000	3783.28	92,457			24,451		155,230			(45,848)		21,090		0001
Purchased Call/S&P 500 INDEX/SPXE00L$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/30/2022	10/01/2024		2,284,000	3535.06	392,620			247,005		733,891			(97,082)		12,806		0001
Purchased Call/S&P 500 INDEX/SPXC17FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2024		2,765,000	4409.59		94,563		91,951		96,742			(3,607)		13,596		0001
Purchased Call/S&P 500 INDEX/SPXC177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	01/02/2025		2,796,000	3796.88	463,018			349,963		713,288			(114,177)		17,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/02/2022	12/03/2024		2,846,862	219.01	104,765			74,976		32,627			(25,905)		17,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/08/2022	07/09/2024		2,961,063	219.36	111,632			57,349		26,593			(27,603)		15,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/15/2022	07/17/2023		646,180	218.81	23,262			1,025					(11,473)		697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/23/2022	08/23/2024		1,139,932	225.16	42,861			24,635		7,645			(10,613)		6,114		0001
Purchased Call/AI Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/08/2022	02/01/2024		1,904,663	2451.78	64,686			19,244		16,210			(16,138)		7,326		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/12/2025		322,630	593.85		40,877		39,924		49,151			(1,007)		2,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/13/2024		4,722,156	586.19	487,327			273,786		596,786			(120,500)		25,024		0001
Purchased Call/Citi Grandmaster Index/CGM040C$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2022	12/19/2024		8,859,584	323.41	208,825			154,236		231,720			(51,812)		53,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/20/2022	12/13/2024		3,532,371	285.43	130,097			95,440		125,073			(32,367)		21,323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	04/10/2023	04/07/2025		1,952,003	286.82		72,956		64,917		69,701			(8,117)		12,994		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/18/2023	05/09/2025		4,064,533	282.58		149,526		139,790		179,510			(10,137)		27,718		0001
Purchased Call/S&P 500 INDEX/SPXF009$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/03/2023	03/01/2024		3,360,000	4045.64		97,440		66,043		131,824			(31,855)		13,764		0001
Purchased Call/S&P 500 INDEX/SPXF00A$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/06/2023	03/06/2024		2,913,000	4048.42		88,555		60,578		119,559			(28,067)		12,054		0001
Purchased Call/S&P 500 INDEX/SPXE00G$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/08/2022	09/08/2023		3,133,000	4006.18	80,518			15,390		133,331			(39,928)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXE001$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/14/2022	09/14/2023		1,867,000	3946.01	37,153			7,676		61,305			(18,424)		4,260		0001
Purchased Call/S&P 500 INDEX/SPXC17FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024		2,614,000	4409.59		93,058		90,495		95,184			(3,540)		12,872		0001
Purchased Call/S&P 500 INDEX/SPXE00C$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/19/2022	08/21/2023		2,138,000	4228.48	43,829			6,158		63,583			(21,616)		4,035		0001
Purchased Call/S&P 500 INDEX/SPXA05R$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024		2,602,000	4169.48		76,239		63,532		93,539			(13,195)		11,814		0001
Purchased Call/S&P 500 INDEX/SPXA05S$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024		2,204,000	4090.75		38,570		32,530		47,807			(6,112)		10,123		0001
Purchased Call/S&P 500 INDEX/SPXE008$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/03/2022	08/03/2023		2,315,000	4362.93	40,050			3,641					(19,860)		3,533		0001
Purchased Call/S&P 500 INDEX/SPXG13T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023		2,691,000	3845.08	34,445			474		60,432			(17,081)		1,725		0001
Purchased Call/Citi Grandmaster Index/CGM040A$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	01/31/2024		9,624,228	324.08	249,865			73,625		198,203			(62,082)		36,932		0001
Purchased Call/AI Powered US Equity Index/AIP100J$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/04/2025		4,428,945	2331.46		155,481		137,965		191,108			(17,802)		29,415		0001
Purchased Call/AI Powered US Equity Index/AIP100K$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/12/2024		7,949,117	2331.53		205,139		161,858		263,124			(43,999)		35,244		0001
Purchased Call/AI Powered US Equity Index/AIP000V$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2022	12/19/2023		1,312,629	2517.46	47,159			11,146		3,025			(11,764)		4,505		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000N8K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/08/2021	07/06/2023		2,994,553	2562.67	102,479			706					(25,455)		1,920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/24/2022	05/23/2024		2,213,143	291.52	91,268			41,152		42,990			(22,707)		10,490		0001
Purchased Call/Citi Grandmaster Index/CGM0404$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024		1,852,644	323.79	45,175			12,626		38,589			(11,282)		6,908		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/25/2022	02/23/2024		1,276,529	2440.02	42,932			14,090		13,748			(10,719)		5,154		0001
Purchased Call/AI Powered US Equity Index/AIP0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/22/2021	07/21/2023		1,235,149	2547.75	44,433			1,230					(11,071)		1,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000H$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/20/2021	08/21/2023		472,602	270.11	19,708			1,383		30,727			(4,880)		892		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/30/2021	08/25/2023		1,340,471	270.01	54,071			4,111		87,618			(13,478)		2,625		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000I$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023		524,453	270.12	19,651			1,686		34,052			(4,899)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2023	06/30/2025		474,092	607.67	61,964			61,964		62,253					3,355		0001
Purchased Call/Citi Grandmaster Index/CGM040E$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/27/2023	03/24/2025		2,634,740	323.03	63,702			56,170		72,876			(7,600)		17,349		0001
Purchased Call/S&P 500 INDEX/SPXG130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		18,004	4115.77	2,544			2,677		2,677	1,103				87		0001
Purchased Call/S&P 500 INDEX/SPXA05PSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/13/2023	04/11/2024		2,358,532	4109	133,047			105,329		174,321			(28,510)		10,439		0001
Purchased Call/S&P 500 INDEX/SPX821E$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/22/2023		1,964,708	3822	102,913			50,159		176,464			(51,887)		6,802		0001
Purchased Call/S&P 500 INDEX/SPXA05RSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/28/2023	04/29/2024		2,515,000	4169.48	69,917			58,360		85,740			(12,002)		11,476		0001
Purchased Call/S&P 500 INDEX/SPXF00N$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024		2,288,000	4221.02	71,614			66,457		83,589			(5,690)		10,976		0001
Purchased Call/S&P 500 INDEX/SPXF00N$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024		2,734,000	4221.02	130,412			121,019		155,611			(10,361)		13,116		0001
Purchased Call/S&P 500 INDEX/SPXB17PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,903,000	4314.34	211,423			27,299		103,251			(52,278)		4,854		0001
Purchased Call/S&P 500 INDEX/SPXF00E$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024		2,488,000	3971.27	76,630			57,052		105,633			(19,681)		10,739		0001
Purchased Call/S&P 500 INDEX/SPXF00K$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2023	05/10/2024		1,705,416	4318	35,894			31,482		39,599			(4,487)		7,922		0001
Purchased Call/S&P 500 INDEX/SPXF00E$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/05/2023	04/05/2024		2,024,000	100	53,029			40,646		110,956			(12,460)		8,864		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/14/2024		178,088	330.05	4,425			1,938		2,445			(1,100)		832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/16/2022	12/18/2024		3,097,539	285.74	113,055			83,206		108,334			(27,972)		18,786		0001
Purchased Call/AI Powered US Equity Index/AIP100G$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/14/2023	02/05/2024		3,324,869	2377.72	80,978			49,227		65,529			(31,883)		12,907		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/07/2022	09/04/2024		1,278,747	290.53	47,188			27,942		30,939			(11,657)		6,956		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/23/2022	09/20/2024		3,178,711	290.87	115,444			71,564		76,782			(28,873)		17,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/04/2023	12/27/2024		4,091,184	287.98	122,627	28,719		114,082		128,165			(37,530)		25,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/09/2024		192,576	559.68	23,802			17,254		35,517			(5,894)		1,158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/02/2022	02/02/2024		1,108,652	251.65	44,790			13,289		441			(11,105)		4,274		0001
Purchased Call/Citi Grandmaster Index/CGM0407$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/22/2024		3,561,757	330.76	90,090			40,479		46,286			(22,404)		16,856		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/12/2023	12/26/2024		446,505	287.56	12,703	4,557		13,002		14,290			(4,233)		2,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/19/2024		127,525	556.19	15,086			11,113		24,651			(3,735)		774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/14/2022	04/17/2024		1,032,737	289.51	39,747			15,851		21,795			(9,808)		4,619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/20/2023	01/16/2025		1,464,608	293.92	53,211			41,363		33,820			(11,893)		9,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/12/2023	05/12/2025		1,848,427	282.42	68,322			64,041		82,342			(4,452)		12,633		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/12/2023	04/11/2025		3,365,491	288.17		119,615		106,833		112,876			(12,922)		22,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024		1,075,928	233.96	43,252			13,029		1,058			(10,710)		4,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/11/2023	12/23/2024		1,004,260	287.56	29,188	10,229		29,700		32,068			(9,515)		6,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/09/2022	09/05/2024		57,136	290.53	2,032			1,214		1,384			(506)		311		0001
Purchased Call/Citi Grandmaster Index/CGM040ESC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/05/2023	04/04/2025		5,501,068	323.72		133,197		117,693		146,600			(15,643)		36,535		0001
Purchased Call/AI Powered US Equity Index/AIP100HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/17/2023	02/16/2024		3,996,381	2369.62		87,333		55,933		87,794			(31,778)		15,896		0001
Purchased Call/S&P 500 INDEX/SPXF13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2024		3,772,000	4399.5	485,834			142,146		246,561			(120,131)		14,441		0001
Purchased Call/S&P 500 INDEX/SPXE00P$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2024		1,423,000	4276.04	116,686			75,710		229,065			(28,813)		8,108		0001
Purchased Call/S&P 500 INDEX/SPX821ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		816,000	10939.8	17,544			8,845		31,734			(8,724)		2,881		0001
Purchased Call/S&P 500 INDEX/SPX821FS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024		2,685,000	3824.14		45,914		23,526		71,970			(22,391)		9,609		0001
Purchased Call/S&P 500 INDEX/SPXE009$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/03/2022	08/03/2023		2,195,000	4155.17	58,607			5,328		94,944			(29,062)		3,350		0001
Purchased Call/S&P 500 INDEX/SPX8152$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024		1,801,292	4003		99,365		72,867		149,308			(27,025)		7,674		0001
Purchased Call/S&P 500 INDEX/SPX8150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2022	12/20/2024		1,698,702	3807	273,234			203,601		429,557			(68,308)		10,321		0001
Purchased Call/S&P 500 INDEX/SPXG13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2023		9,054,000	3959.9	105,932			5,545		179,559			(52,531)		10,597		0001
Purchased Call/S&P 500 INDEX/SPXG13W$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		5,100,000	3998.95	59,670			3,306		100,960			(29,590)		6,116		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/18/2022	04/12/2024		3,494,546	289.51	135,464			53,503		73,069			(33,715)		15,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/20/2022	12/20/2024		2,915,965	286	107,536			79,587		100,754			(26,690)		17,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		110,889	561.71	13,462			9,764		20,144			(3,329)		667		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		594,547	556.35	71,167			52,274		114,141			(17,621)		3,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2024		4,741,838	558.56	547,682			404,188		885,695			(135,609)		28,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025		4,336,684	564.8	496,642			379,328		771,964			(118,693)		26,786		0001
Purchased Call/AI Powered US Equity Index/AIP100J\$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/04/2025		3,542,428	2332.92	124,037			110,254		151,683			(13,993)		23,527		0001
Purchased Call/S&P 500 INDEX/SPXC178\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/10/2025		1,738,199	3901	282,571			218,777		399,148			(64,008)		10,765		0001
Purchased Call/S&P 500 INDEX/SPXG130\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		33,097,472	4115.77	8,261,129			10,036,621		10,036,621	3,085,883				368,008		0001
Purchased Call/S&P 500 INDEX/SPXF00F\$9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/06/2023	04/06/2029		139,000	100	29,023			45,282		45,282	16,259				1,670		0001
Purchased Call/S&P 500 INDEX/SPXA05Q\$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/18/2023	04/16/2025		2,145,625	5253	52,106			46,945		81,705			(5,218)		14,382		0001
Purchased Call/S&P 500 INDEX/SPXE00J\$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/22/2022	09/06/2023		2,075,249	3908	72,843			14,146		149,849			(37,778)		4,479		0001
Purchased Call/S&P 500 INDEX/SPXE00Y\$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	12/22/2023		1,446,000	100	33,403			16,145		99,258			(16,564)		5,006		0001
Purchased Call/S&P 500 INDEX/SPXE00Z\$A	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/22/2022	12/22/2028		161,000	100	46,078			77,906		77,906	29,861				1,885		0001
Purchased Call/S&P 500 INDEX/SPXE00F\$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/02/2022	09/01/2023		1,902,000	100	38,611			6,668					(19,199)		3,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/28/2021	07/27/2023		811,117	266.73	32,995			1,180		63,759			(8,192)		1,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		414,919	584.06	44,687			25,255		53,562			(11,065)		2,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/15/2022	07/14/2023		822,977	230.44	29,545			1,067					(14,691)		806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023		742,562	233.92	26,732			1,485					(13,293)		891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023		279,557	233.92	10,064			693					(4,991)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2023		252,723	233.92	9,098			752					(4,487)		368		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305JSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023		236,961	222.22	8,483			1,239		171			(4,207)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024		68,214	233.92	2,572			1,422		510			(635)		359		0001
Purchased Call/AI Powered US Equity Index/AIP100LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2023	04/30/2024		4,556,325	2318.73		109,586		91,865		168,909			(18,110)		20,825		0001
Purchased Call/S&P 500 INDEX/SPXE00FSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/02/2022	09/05/2023		4,075,000	100	38,305			6,965					(18,840)		8,729		0001
Purchased Call/S&P 500 INDEX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024		1,668,031	4129	64,967			30,647		91,178			(16,130)		8,085		0001
Purchased Call/S&P 500 INDEX/SPXF008S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	02/23/2024		2,234,000	100		46,467		30,506		79,714			(16,168)		9,020		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/08/2022	09/08/2028		50,085	100	10,969			16,815		16,815	7,594				571		0001
Purchased Call/S&P 500 INDEX/SPXF00ES2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/28/2023	03/28/2024		2,817,000	3971.27		101,975		75,921		141,737			(26,190)		12,159		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/27/2022	12/27/2023		2,276,000	3829.25	32,774			16,161		51,030			(16,253)		7,992		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/04/2023		3,123,254	262.78	117,876			15,399					(29,255)		8,009		0001
Purchased Call/AI Powered US Equity Index/AIP100LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2023	05/02/2025		3,095,078	2302.7		106,856		98,731		156,622			(8,381)		20,998		0001
Purchased Call/AI Powered US Equity Index/AIP100LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/29/2024		3,486,300	2318.73		88,552		73,915		129,055			(15,201)		15,908		0001
Purchased Call/AI Powered US Equity Index/AIP100LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/28/2023	04/26/2024		5,283,054	2318.73		133,512		111,355		195,274			(22,827)		23,988		0001
Purchased Call/AI Powered US Equity Index/AIP100LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/12/2023	05/10/2024		5,110,671	2310.76		130,421		113,644		202,456			(17,528)		23,739		0001
Purchased Call/AI Powered US Equity Index/AIP100MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/26/2023	05/23/2025		3,718,556	2307.31		131,232		125,117		185,524			(6,470)		25,619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/16/2021	09/14/2023		675,551	265.52	27,501			2,848		56,047			(6,851)		1,541		0001
Purchased Call/AI Powered US Equity Index/AIP100KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/14/2023	04/15/2025		1,413,445	2334.79		48,764		43,807		60,265			(5,130)		9,467		0001
Purchased Call/AI Powered US Equity Index/AIP100LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/08/2023	05/03/2024		5,112,633	2311.53		128,966		110,192		200,239			(19,514)		23,482		0001
Purchased Call/AI Powered US Equity Index/AIP100MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/01/2023	05/30/2025		2,439,264	2320.16		86,238		83,188		114,469			(3,389)		16,890		0001
Purchased Call/AI Powered US Equity Index/AIP100MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/05/2023	06/02/2025		1,376,953	2334.39		46,532		44,973		60,198			(1,660)		9,555		0001
Purchased Call/S&P 500 INDEX/SPXA05SS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024		3,116,000	4090.75		91,299		77,002		115,148			(14,468)		14,312		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00ES\X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/31/2022	08/31/2023		2,487,000	100	36,310			6,102					(18,006)		5,125		0001
Purchased Call/S&P 500 INDEX/SPXE00FS\H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/02/2022	09/01/2023		2,480,000	100	23,064			3,983					(11,469)		5,152		0001
Purchased Call/S&P 500 INDEX/SPXC179S\B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		6,142,000	4117.86		550,323		762,511		762,511	212,188				24,004		0001
Purchased Call/S&P 500 INDEX/SPXE00ES\Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	08/31/2022	08/31/2023		4,494,000	3955	101,564			17,067		170,167			(50,365)		9,261		0001
Purchased Call/S&P 500 INDEX/SPXC17B\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024		1,990,935	4105		95,792		74,446		127,138			(21,494)		8,719		0001
Purchased Call/S&P 500 INDEX/SPX821HS\K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		3,467,607	4060	182,312			105,842		254,459			(77,132)		13,151		0001
Purchased Call/S&P 500 INDEX/SPXF00DS\R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	03/28/2023	11/17/2023		3,980,000	4250		147,600		88,433		335,696			(59,292)		12,325		0001
Purchased Call/S&P 500 INDEX/SPXA05T\S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024		2,514,000	4137.64		97,292		83,928		122,721			(13,557)		11,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/24/2025		23,441,865	265.92		689,940		543,818		1,060,716			(147,120)		146,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2022	09/07/2023		14,516,643	264.55	334,864			64,041		635,804			(169,113)		31,558		0001
Purchased Call/Citi Grandmaster Index/CGM040E\$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/17/2023	04/11/2025		4,319,401	323.7		100,797		90,641		115,376			(10,504)		28,843		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V\$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	01/20/2023	01/17/2025		2,675,512	293.58		104,151		81,346		63,039			(23,094)		16,673		0001
Purchased Call/Citi Grandmaster Index/CGM0405\$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/01/2024		2,982,347	336.52	77,723			26,158		18,021			(19,297)		12,217		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P\$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/02/2022	05/30/2024		418,090	293.16	15,983			7,353		7,299			(3,970)		2,003		0001
Purchased Call/AI Powered US Equity Index/AIP100N\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/07/2023	05/31/2024		4,621,457	2334.39		115,286		107,382		157,704			(8,582)		22,170		0001
Purchased Call/AI Powered US Equity Index/AIP100N\$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/05/2023	06/05/2025		2,610,757	2330.75		92,770		89,871		116,481			(3,018)		18,155		0001
Purchased Call/AI Powered US Equity Index/AIP100M\$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/21/2025		2,549,170	2322.51		84,955		80,571		117,830			(4,567)		17,537		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	09/16/2021	09/15/2023		310,531	266.4	11,807			1,241		24,670			(2,942)		713		0001
Purchased Call/S&P 500 INDEX/SPX8219\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		1,559,000	3924.84	31,336			12,099		54,130			(15,582)		4,828		0001
Purchased Call/S&P 500 INDEX/SPXC17C\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/19/2024		1,296,210	4155		67,897		55,108		86,632			(13,207)		5,817		0001
Purchased Call/S&P 500 INDEX/SPXE00GS\5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/06/2022	09/06/2023		1,897,000	100	33,387			6,162		59,321			(16,556)		4,094		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/29/2024		2,630,000	3970.15		78,374		52,321		109,450			(26,125)		10,752		0001
Purchased Call/S&P 500 INDEX/SPXE00AS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	08/08/2022	08/08/2023		2,151,000	4140.06	161,325			174,975		174,975	99,894				3,516		0001
Purchased Call/S&P 500 INDEX/SPX8152$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024		1,961,688	3862		106,507		75,234		158,118			(31,395)		8,214		0001
Purchased Call/S&P 500 INDEX/SPX917J$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2019	03/25/2024		1,522,617	3358	128,524			18,936		653,929			(12,761)		6,536		0001
Purchased Call/S&P 500 INDEX/SPXC179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/16/2024		1,762,167	4079		93,856		60,299		141,930			(33,632)		7,009		0001
Purchased Call/S&P 500 INDEX/SPXF000$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/06/2023	06/06/2024		2,438,000	4283.85		68,020		63,722		76,328			(4,460)		11,800		0001
Purchased Call/S&P 500 INDEX/SPXF13Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2022	02/02/2024		1,971,027	4510	81,736			24,487		69,546			(20,462)		7,599		0001
Purchased Call/S&P 500 INDEX/SPXG139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024		2,258,000	4510.86	311,152			117,964		133,598			(76,938)		9,835		0001
Purchased Call/S&P 500 INDEX/SPXF00M$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/25/2023	05/24/2024		1,247,000	4358.84		21,448		19,542		40,485			(2,115)		5,920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000V$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/17/2023	01/09/2025		3,884,324	291.89		149,580		115,154		99,715			(34,614)		24,035		0001
Purchased Call/AI Powered US Equity Index/AIP100N$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/12/2023	06/06/2025		3,561,382	2342.31		123,843		120,750		149,956			(3,502)		24,783		0001
Purchased Call/Citi Grandmaster Index/CGM040G$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2023	06/27/2025		2,733,014	326.79		70,000		70,000		70,050					19,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000I$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/28/2021	09/22/2023		1,991,930	266.17	82,152			9,418		159,996			(20,440)		4,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/03/2025		81,176	552.61		10,042		7,645		16,267			(2,424)		500		0001
Purchased Call/Citi Grandmaster Index/CGM0406$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024		3,330,137	334.41	81,947			33,008		28,880			(20,330)		14,944		0001
Purchased Call/S&P 500 INDEX/SPXE13M$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023		2,437,000	4327.16	100,648			2,215		76,862			(24,921)		2,630		0001
Purchased Call/S&P 500 INDEX/SPXE13N$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2021	06/04/2025		6,600,000	6400	125,865			62,977		23,221			(16,169)		45,863		0001
Purchased Call/S&P 500 INDEX/SPXC17C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024		1,574,563	4155		52,871		43,031		66,375			(10,167)		7,066		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/22/2022	12/22/2023		3,152,000	3822.39	74,702			36,106		119,745			(37,044)		10,913		0001
Purchased Call/S&P 500 INDEX/SPXC17C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/19/2024		1,978,169	4130		69,292		56,553		86,243			(12,860)		8,877		0001
Purchased Call/S&P 500 INDEX/SPXE13N$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2021	07/07/2023		1,587,908	5362	30,212			255		2			(7,659)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXC17B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		2,707,000	4105.02		73,630		57,043		95,192			(17,007)		11,918		0001
Purchased Call/S&P 500 INDEX/SPXG13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023		2,152,000	3790.38	30,343			1,093		52,504			(15,047)		2,107		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023		1,223,000	3801.78	13,820			457		24,401			(6,853)		1,154		0001
Purchased Call/AI Powered US Equity Index/AIP100N5E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2023	06/10/2024		2,780,375	2342.99		70,343		66,855		89,987			(4,025)		13,535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		703,371	215.38	24,759			11,004		9,471			(12,311)		2,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023		757,504	209.68	26,740			13,112		17,413			(13,152)		2,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2023		142,958	230.44	5,147			227					(2,538)		154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023		593,938	230.77	21,204			2,827					(10,544)		1,088		0001
Purchased Call/AI Powered US Equity Index/AIP100L$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2023	05/03/2024		6,035,229	2302.7	152,904			129,529		251,377			(23,925)		27,720		0001
Purchased Call/AI Powered US Equity Index/AIP100N$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/20/2023	06/11/2025		2,933,452	2342.99	108,644			106,216		123,393			(2,632)		20,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/07/2022	08/31/2023		182,125	267.66	3,096			530		6,125			(1,565)		375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	09/08/2023		16,358,338	267.59	350,207	1,265		67,763		557,795			(175,643)		35,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	05/05/2025		8,882,761	269.69	263,596			244,630		352,192			(19,764)		60,398		0001
Purchased Call/S&P 500 INDEX/SPXG13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024		1,498,213	3750	221,812			108,917		366,914			(55,073)		7,409		0001
Purchased Call/S&P 500 INDEX/SPXC174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/27/2023		1,960,774	4026	109,668			45,390		172,729			(54,834)		6,285		0001
Purchased Call/S&P 500 INDEX/SPXC175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/29/2023		1,805,222	3959	113,831			47,879		168,021			(56,759)		5,825		0001
Purchased Call/S&P 500 INDEX/SPXE00N$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2022	10/10/2023		3,439,000	100	50,209			13,970		74,045			(24,898)		9,090		0001
Purchased Call/S&P 500 INDEX/SPXG13W$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		9,471,000	3998.95	213,098			11,806		374,134			(105,673)		11,359		0001
Purchased Call/S&P 500 INDEX/SPXG137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2022	03/26/2024		1,516,232	5123	102,843			38,053		9,170			(25,534)		6,520		0001
Purchased Call/S&P 500 INDEX/SPXF00O$X	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2023	06/08/2029		229,000	100	53,472			64,297		64,297	10,825				2,792		0001
Purchased Call/S&P 500 INDEX/SPXG13V$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023		2,304,000	3801.78	51,840			1,714		91,791			(25,707)		2,174		0001
Purchased Call/S&P 500 INDEX/SPXG13T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	06/07/2024		1,420,707	3983	164,501			80,370		257,805			(42,414)		6,886		0001
Purchased Call/Citi Grandmaster Index/CGM0404$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/06/2024		1,891,491	324.1	46,048			13,954		39,049			(11,449)		7,359		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	03/22/2024		3,591,323	334.56	92,967			33,917		28,659			(23,092)		15,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024		2,316,611	293.3	87,974			40,688		40,105			(21,883)		11,113		0001
Purchased Call/Citi Grandmaster Index/CGM0405$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/27/2024		1,170,695	326.48	45,146			14,986		20,032			(11,224)		4,766		0001
Purchased Call/Citi Grandmaster Index/CGM0405$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/13/2024		1,283,341	336.98	29,820			10,565		7,589			(7,429)		5,384		0001
Purchased Call/Citi Grandmaster Index/CGM0406$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	04/05/2024		4,104,700	334.25	93,829			36,319		34,903			(23,492)		17,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/14/2024		50,929	577.39	5,730			3,222		7,030			(1,415)		270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/17/2023	01/30/2025		5,218,011	297.36	190,527			151,665		100,615			(39,045)		32,888		0001
Purchased Call/S&P 500 INDEX/SPXC176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/18/2024		1,788,255	4761	89,658			66,012		141,755			(22,230)		10,845		0001
Purchased Call/S&P 500 INDEX/SPXF00D$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/28/2023	08/07/2023		3,980,000	4300	55,530			15,805		188,085			(39,544)		6,421		0001
Purchased Call/S&P 500 INDEX/SPXG13L$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024		2,278,025	3914	332,138			149,644		443,805			(82,352)		10,814		0001
Purchased Call/S&P 500 INDEX/SPXB170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		1,943,000	4496.55	219,753			33,645		54,142			(54,562)		5,382		0001
Purchased Call/S&P 500 INDEX/SPXF009$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2023	03/05/2024		2,356,000	100	51,832			35,314		121,440			(16,761)		9,730		0001
Purchased Call/S&P 500 INDEX/SPXE00F$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/02/2022	09/01/2023		4,097,000	100	38,102			6,580					(18,946)		8,511		0001
Purchased Call/S&P 500 INDEX/SPXC177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		86,934	3895.08	109,509			9,175		9,175	3,673				315		0001
Purchased Call/S&P 500 INDEX/SPXE000$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2024		1,436,000	4456.39	121,916			80,274		175,366			(30,105)		8,242		0001
Purchased Call/S&P 500 INDEX/SPXC17A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/23/2024		1,636,456	4011	75,643			49,798		113,213			(26,184)		6,607		0001
Purchased Call/S&P 500 INDEX/SPXC17B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2024		2,209,350	3856	118,834			83,806		177,624			(35,162)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXE00F$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/02/2022	09/01/2023		2,186,000	100	31,478			5,436					(15,653)		4,541		0001
Purchased Call/Citi Grandmaster Index/CGM040E$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2023	05/02/2025		6,240,022	323.86	150,033			138,504		166,276			(11,703)		42,334		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/14/2023	02/07/2025		3,807,385	296.01	135,336			109,558		80,066			(26,122)		24,162		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/12/2024		321,282	583.02	34,184			19,185		41,871			(8,464)		1,700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024		1,282,049	580.94	136,795			78,249		173,078			(33,779)		6,860		0001
Purchased Call/Citi Grandmaster Index/CGM040B$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2022	06/24/2024		3,571,343	326.81	83,927			41,904		66,982			(21,001)		17,734		0001
Purchased Call/Citi Grandmaster Index/CGM040B$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2022	07/01/2024		2,367,310	326.24	57,275			29,173		46,540			(14,380)		11,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/24/2021	08/23/2023		2,072,033	269.77	85,685			6,249		137,454			(21,276)		3,985		0001
Purchased Call/S&P 500 INDEX/SPXC17A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024		2,646,000	3982.24	88,906			59,025		124,579			(29,960)		10,773		0001
Purchased Call/S&P 500 INDEX/SPXC17B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2024		2,618,061	3856	127,862			90,173		189,143			(37,833)		10,984		0001
Purchased Call/S&P 500 INDEX/SPXE00G$V	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2022	09/08/2028		239,000	100	65,462			96,645		96,645	41,100				2,724		0001
Purchased Call/S&P 500 INDEX/SPXA05T$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/16/2023	05/16/2024		2,045,000	100	30,266			26,607		46,439			(3,721)		9,589		0001
Purchased Call/S&P 500 INDEX/SPXF00A$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/06/2023	03/06/2024		1,683,000	100	36,858			25,213		85,584			(11,682)		6,964		0001
Purchased Call/S&P 500 INDEX/SPXF00F$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2023	04/10/2024		2,438,000	100	51,442			40,136		100,680			(11,385)		10,772		0001
Purchased Call/S&P 500 INDEX/SPXF00G$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	04/17/2023	04/17/2024		1,463,000	4358.89	24,725			19,766		44,778			(4,999)		6,543		0001
Purchased Call/S&P 500 INDEX/SPXF001$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2023	05/03/2024		2,584,000	100	40,569			34,500		76,970			(6,335)		11,868		0001
Purchased Call/S&P 500 INDEX/SPXF0096	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2023	03/04/2024		1,363,000	100	32,848			22,351		59,864			(10,651)		5,618		0001
Purchased Call/S&P 500 INDEX/SPXG13K$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027		394,000	5200	35,583			27,271		49,333			(3,738)		3,746		0001
Purchased Call/S&P 500 INDEX/SPXG13V$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023		2,689,000	3801.78	38,722			1,280		66,967			(19,202)		2,537		0001
Purchased Call/S&P 500 INDEX/SPXB17N$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/30/2023		1,585,000	4492.56	165,474			13,638		25,988			(41,028)		3,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/16/2024		1,566,826	584.6	165,927			94,292		201,595			(41,197)		8,333		0001
Purchased Call/AI Powered US Equity Index/AIP1001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/05/2022	04/03/2024		946,531	2452.28	30,683			11,695		10,309			(7,620)		4,130		0001
Purchased Call/AI Powered US Equity Index/AIP0000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/30/2021	07/28/2023		806,813	2551.67	29,667			1,105					(7,370)		1,117		0001

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Purchased Call/AI Powered US Equity Index/AIP000P$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2021	08/08/2023		1,225,674	2556.95	43,261			2,264		3			(10,756)		2,003		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/23/2021	08/22/2023		1,334,193	2555.24	51,281			3,702		26			(12,839)		2,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/22/2021	10/18/2023		2,767,268	263.51	129,895			19,503		251,243			(32,289)		7,596		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/18/2022	02/16/2024		1,775,728	2432.28	59,781			19,039		20,404			(14,924)		7,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/09/2023	01/06/2025		2,090,258	291.74	78,238			59,887		53,958			(18,477)		12,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/05/2023	05/05/2025		2,203,849	282.77	81,433			75,659		96,369			(5,898)		14,985		0001
Purchased Call/Citi Grandmaster Index/CGM040E$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2023	04/17/2025		3,102,229	322.78	74,179			67,323		87,380			(7,108)		20,810		0001
Purchased Call/S&P 500 INDEX/SPXE00GSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/08/2022	09/08/2023		1,934,803	4006.18	202,767			235,958		235,958	118,699				4,237		0001
Purchased Call/S&P 500 INDEX/SPXE13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2021	07/18/2023		2,088,174	.5331	44,611			1,053		10			(11,184)		2,319		0001
Purchased Call/S&P 500 INDEX/SPXC17BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		2,860,000	4105.02	136,994			182,451		182,451	45,457				12,592		0001
Purchased Call/S&P 500 INDEX/SPXC17BSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2024		1,767,600	.3919	99,793			71,241		145,360			(29,061)		7,430		0001
Purchased Call/S&P 500 INDEX/SPXC17CSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/16/2024		1,832,975	.4138	82,748			66,473		103,317			(16,413)		8,183		0001
Purchased Call/S&P 500 INDEX/SPX821D$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023		2,328,000	100	37,481			17,863		151,371			(18,586)		8,037		0001
Purchased Call/S&P 500 INDEX/SPXE13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2021	07/20/2023		2,071,571	.4729	132,229			3,480		193			(33,057)		2,425		0001
Purchased Call/AI Powered US Equity Index/AIP100NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/14/2024		7,536,280	2369.43	186,376			180,877		201,845			(7,330)		36,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024		711,620	225.56	26,686			15,359		4,638			(6,617)		3,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/09/2023	03/07/2025		959,558	292.14	28,435			24,119		25,730			(4,371)		6,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/17/2021	09/18/2023		350,000	265.5	14,525			1,578		29,065			(3,596)		819		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/29/2021	09/28/2023		800,001	265.22	34,748			4,254		67,243			(8,627)		1,986		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call//Wisdomtree Siegel Strategic Value Index/CSW00QJS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/15/2021	10/16/2023		589,552	265.65	24,525			3,610		48,502			(6,073)		1,603		0001
Purchased Call/AI Powered US Equity Index/AIP100M5D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/25/2023	05/23/2024		5,389,128	2314.33	133,572			120,638		210,410			(13,536)		25,543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S5C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025		56,360	213	2,085			1,581		1,500			(506)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/10/2023		4,762,639	603.62	339,576			4,204		110,638			(84,081)		3,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023		752,437	599.57	56,057			465		21,358			(13,937)		521		0001
Purchased Call/S&P 500 INDEX/SPXE00GSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/08/2022	09/08/2023		2,286,671	4006.18	173,101			270,161		270,161	149,536				5,007		0001
Purchased Call/S&P 500 INDEX/SPXC174S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023		4,027,000	3963.94	107,924			44,597		166,279			(53,518)		12,951		0001
Purchased Call/S&P 500 INDEX/SPXE13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/09/2021	05/13/2025		4,340,000	.6000	111,970			54,545		32,556			(14,435)		29,684		0001
Purchased Call/S&P 500 INDEX/SPX821HSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2023	01/25/2024		1,397,818	.4017	49,851			28,883		66,175			(21,149)		5,289		0001
Purchased Call/S&P 500 INDEX/SPXC17ASU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/05/2024		2,253,000	4045.64	85,163			58,023		116,814			(27,539)		9,304		0001
Purchased Call/S&P 500 INDEX/SPXE00KS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/27/2022	09/27/2023		1,945,000	100	22,951			5,564		37,863			(11,381)		4,802		0001
Purchased Call/S&P 500 INDEX/SPXE00BSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	08/18/2023		2,194,000	100	35,323			4,697					(17,517)		4,019		0001
Purchased Call/S&P 500 INDEX/SPXE00D9A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2022	08/23/2023		2,001,000	100	27,214			3,973					(13,495)		3,848		0001
Purchased Call/S&P 500 INDEX/SPXE00HSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2022	09/12/2023		3,150,000	100	30,555			6,145					(15,152)		7,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024		763,116	233.05	29,990			10,917		1,343			(7,436)		3,257		0001
Purchased Call/AI Powered US Equity Index/AIP100N5V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/21/2023	06/20/2025		2,819,672	2350.12	95,999			95,110		112,576			(1,096)		19,815		0001
Purchased Call/AI Powered US Equity Index/AIP100M5N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/30/2023	05/24/2024		9,890,299	2320.64	247,951			226,664		370,071			(23,419)		46,949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R5V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024		130,678	207.62	4,796			3,590		4,400			(1,189)		799		0001
Purchased Call/AI Powered US Equity Index/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	07/01/2024		2,283,923	2371.57	57,555			57,555		57,623					11,451		0001
Purchased Call/AI Powered US Equity Index/AIP0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/03/2021	09/01/2023		821,707	2589.49	28,085			2,413		9			(7,013)		1,707		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP100N$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/14/2023	06/12/2025		4,078,034	2352.16		146,999		143,807		163,721			(3,384)		28,498		0001
Purchased Call/Al Powered US Equity Index/AIP100N$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/20/2023	06/16/2025		1,620,114	2364.42		54,267		53,552		61,137			(909)		11,353		0001
Purchased Call/Citi Grandmaster Index/CGM040F$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/19/2025		2,445,530	324.55		58,397		55,340		62,887			(3,128)		16,800		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/26/2021	07/21/2023		4,104,631	265.94	171,638			4,737		336,043			(42,644)		4,923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/09/2021	08/09/2023		1,958,247	268.81	85,195			4,568		137,432			(21,143)		3,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/13/2021	08/15/2023		1,526,340	270.94	63,801			3,944		94,345			(15,776)		2,709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/27/2022	12/27/2023		230,013	210.01	8,096			3,992		5,170			(4,015)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	07/07/2023		1,424,602	599.12	106,275			876		41,482			(26,350)		986		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/11/2022	05/06/2024		3,459,799	292.94	124,642			53,265		58,544			(30,989)		15,968		0001
Purchased Call/Al Powered US Equity Index/AIP1000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/27/2024		10,616,206	2357.42		266,095		265,049		290,157			(1,768)		52,935		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/25/2023	05/23/2025		4,982,504	284.04		173,998		165,675		207,608			(8,723)		34,327		0001
Purchased Call/Al Powered US Equity Index/AIP100N$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/09/2023	06/10/2025		1,115,172	2342.99		38,250		37,305		46,870			(1,097)		7,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/19/2023	05/16/2025		2,473,228	283.64		89,968		85,094		104,546			(5,212)		16,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/23/2022	02/23/2024		401,488	224.66	16,100			5,241		1,305			(3,992)		1,621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/24/2022	06/25/2024		3,560,386	218.91	137,075			67,784		31,064			(33,894)		17,704		0001
Purchased Call/Al Powered US Equity Index/AIP100I$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/13/2023	03/13/2025		5,130,958	2308.88		174,266		148,823		246,200			(25,626)		33,490		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ZSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/23/2023	06/23/2025		2,678,163	284.51		100,074		99,647		111,021			(588)		18,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024		251,612	555.65	29,715			22,081		48,917			(7,378)		1,529		0001
Purchased Call/Citi Grandmaster Index/CGM0406SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/19/2024		1,118,956	334.35	24,450			9,998		9,764			(6,147)		5,021		0001
Purchased Call/S&P 500 INDEX/SPXE00FS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/01/2022	08/30/2023		1,905,384	3986	79,496			13,323		143,625			(39,639)		3,895		0001
Purchased Call/S&P 500 INDEX/SPXC17BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024		3,269,000	4105.02		107,877		83,373		140,541			(25,122)		14,316		0001
Purchased Call/S&P 500 INDEX/SPXF00ASH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/06/2023	03/06/2024		1,537,000	4048.42	59,021			40,374		80,696			(18,706)		6,360		0001
Purchased Call/S&P 500 INDEX/SPXE00H6R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/13/2022	09/13/2023		3,545,000	3932.69	56,366			11,490		92,090			(27,951)		8,035		0001
Purchased Call/S&P 500 INDEX/SPXC17CS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2025		1,964,000	4151.32	96,825			87,129		114,660			(9,802)		13,175		0001
Purchased Call/S&P 500 INDEX/SPXC17DSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2025		1,294,000	4124.08	50,078			46,909		59,370			(3,357)		8,844		0001
Purchased Call/S&P 500 INDEX/SPXE00JSD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/22/2022	09/22/2023		2,594,000	100	42,801			9,841		90,776			(21,225)		6,222		0001
Purchased Call/S&P 500 INDEX/SPXE00LSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023		6,402,000	3678.43	140,844			36,472		244,933			(69,843)		16,331		0001
Purchased Call/S&P 500 INDEX/SPXC17AS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		1,542,154	3996	225,162			186,651		328,777			(39,226)		9,903		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/08/2022	08/08/2028		50,000	100	9,945			14,790		14,790	7,262				565		0001
Purchased Call/S&P 500 INDEX/SPXE00DSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/24/2022	08/24/2023		1,513,000	100	24,813			3,691					(12,305)		2,937		0001
Purchased Call/S&P 500 INDEX/SPXG13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023		3,601,000	3961.63	50,054			2,781		85,620			(24,889)		4,319		0001
Purchased Call/S&P 500 INDEX/SPXE00LSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/30/2022	10/02/2023		4,241,000	3585.62	47,923			12,278		81,951			(23,635)		10,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717OSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/23/2024		164,143	552.9	20,288			15,118		32,575			(5,023)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717OSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/30/2024		726,609	555.25	89,155			67,296		142,253			(22,075)		4,456		0001
Purchased Call/Citi Grandmaster Index/CGM0406SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	04/10/2024		1,606,124	333.89	39,281			15,347		14,405			(9,754)		7,096		0001
Purchased Call/Citi Grandmaster Index/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	05/17/2024		7,764,778	330.16	196,355			87,211		106,023			(48,949)		36,465		0001
Purchased Call/Citi Grandmaster Index/CGM0406S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024		4,650,718	334	119,054			44,379		40,111			(29,559)		20,074		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2022	05/17/2024		4,914,670	330.75	122,067			54,180		63,674			(30,407)		23,081		0001
Purchased Call/Citi Grandmaster Index/CGM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2021	07/07/2023		836,821	326.21	22,745			189		5,638			(5,691)		579		0001
Purchased Call/Citi Grandmaster Index/CGM0407$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2022	06/14/2024		4,691,437	326.17	113,212			54,709		91,190			(28,193)		22,970		0001
Purchased Call/Citi Grandmaster Index/CGM0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2021	08/04/2023		840,355	327.43	21,019			988		7,055			(5,248)		1,301		0001
Purchased Call/Citi Grandmaster Index/CGM0407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/05/2024		1,768,628	330.46	41,673			19,544		24,050			(10,376)		8,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025		138,018	558.14	16,811			12,833		26,331			(4,024)		852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025		444,970	569.9	52,729			40,867		76,749			(12,069)		2,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025		883,453	573.63	99,388			76,738		147,494			(23,041)		5,471		0001
Purchased Call/Citi Grandmaster Index/CGM0408$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2022	07/12/2024		4,218,682	326.22	104,183			54,499		83,916			(26,083)		21,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025		660,693	569.9	78,160			60,528		113,788			(17,938)		4,106		0001
Purchased Call/Citi Grandmaster Index/CGM0408$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2022	07/05/2024		6,791,929	325.77	169,588			86,803		139,148			(42,266)		34,238		0001
Purchased Call/Citi Grandmaster Index/CGM0408$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/01/2022	07/15/2024		4,122,960	326.11	105,102			55,417		82,958			(26,279)		21,062		0001
Purchased Call/S&P 500 INDEX/SPXC17FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025		2,586,948	4355	381,063			375,273		388,724			(7,841)		18,091		0001
Purchased Call/S&P 500 INDEX/SPXC17ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	09/21/2023		4,180,000	4500	34,020			22,866		94,067			(11,610)		9,966		0001
Purchased Call/S&P 500 INDEX/SPXC17FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/13/2025		1,540,824	5368	49,424			48,808		51,089			(683)		10,775		0001
Purchased Call/S&P 500 INDEX/SPXG13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024		1,509,633	4669	91,999			48,038		100,121			(23,000)		7,681		0001
Purchased Call/S&P 500 INDEX/SPXG13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023		1,903,000	4072.43	36,538			2,733		61,682			(18,119)		2,635		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		2,363,000	4118.63	33,082			2,825		54,255			(16,405)		3,498		0001
Purchased Call/S&P 500 INDEX/SPXH130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		3,421,000	4091.19	49,947			4,403		82,180			(24,768)		5,143		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05QSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	04/18/2023	04/17/2025		1,908,421	4112		274,280		247,153		367,861			(27,428)		12,802		0001
Purchased Call/S&P 500 INDEX/SPXA05SSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	05/05/2023	05/06/2025		1,565,000	5082.62		49,298		45,709		88,422			(3,771)		10,649		0001
Purchased Call/S&P 500 INDEX/SPXF00NSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/01/2023	05/30/2024		3,608,336	4206		128,228		118,967		149,264			(10,216)		17,284		0001
Purchased Call/S&P 500 INDEX/SPXA05SSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	05/09/2023	05/08/2025		1,973,144	4079		284,088		264,186		401,699			(20,236)		13,446		0001
Purchased Call/S&P 500 INDEX/SPXC17C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/19/2024		3,111,000	4154.52		120,707		97,162		150,557			(23,746)		13,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/19/2023	01/17/2025		4,907,859	293.59		181,446		141,135		115,540			(40,466)		30,585		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000DSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/05/2022	05/03/2024		3,001,055	291.47	115,227			48,898		56,379			(28,692)		13,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/18/2024		501,550	563.54	61,139			42,553		88,232			(15,138)		2,956		0001
Purchased Call/Citi Grandmaster Index/CGM0403$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/30/2023		3,872,180	327.37	99,121			20,724		52,396			(24,610)		12,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2024		64,115	559.95	8,123			5,906		11,781			(2,011)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/13/2024		101,720	560.33	12,105			8,866		18,794			(3,005)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/16/2024		215,587	552.54	26,754			19,652		42,594			(6,625)		1,305		0001
Purchased Call/Citi Grandmaster Index/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/06/2024		5,442,658	330.57	122,994			57,898		73,601			(30,613)		26,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/10/2023	02/11/2025		1,726,593	295.89		62,324		50,631		36,728			(11,890)		10,994		0001
Purchased Call/S&P 500 INDEX/SPXC17CSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/18/2024		1,873,846	4155		64,065		51,963		79,686			(12,496)		8,394		0001
Purchased Call/S&P 500 INDEX/SPXC17ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2023	03/15/2024		4,290,000	4000		32,800		30,009		19,998			(2,887)		18,069		0001
Purchased Call/S&P 500 INDEX/SPXC17FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025		1,530,000	5622.23		29,988		29,576		29,273			(574)		10,729		0001
Purchased Call/S&P 500 INDEX/SPXC17CSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/23/2024		2,661,987	4134		74,176		60,689		91,361			(13,616)		12,026		0001
Purchased Call/S&P 500 INDEX/SPXC17DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/07/2024		1,997,000	4136.25		59,111		50,504		73,605			(8,995)		9,232		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024		2,452,000	4192.63		76,502		68,516		90,077			(8,152)		11,604		0001
Purchased Call/S&P 500 INDEX/SPXC17FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		2,158,000	4293.93		101,210		95,883		114,724			(6,100)		10,460		0001
Purchased Call/S&P 500 INDEX/SPXE00MSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/05/2022	10/05/2023		2,011,000	3783.28	48,666			12,870		83,459			(24,133)		5,183		0001
Purchased Call/S&P 500 INDEX/SPXD002SS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/07/2022	02/01/2024		1,583,467	5038	100,354			29,884		7,539			(25,089)		6,091		0001
Purchased Call/S&P 500 INDEX/SPXF00P5S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/09/2023	06/10/2024		2,625,000	4298.86		97,125		92,309		109,492			(5,558)		12,779		0001
Purchased Call/S&P 500 INDEX/SPXH131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		1,807,000	100	33,972			3,650					(16,846)		2,991		0001
Purchased Call/S&P 500 INDEX/SPXC17DSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	04/26/2024		2,456,398	4135		145,085		121,241		178,255			(24,114)		11,153		0001
Purchased Call/S&P 500 INDEX/SPXC17BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2023	03/20/2024		2,063,000	3951.57		66,429		47,996		92,887			(18,513)		8,773		0001
Purchased Call/S&P 500 INDEX/SPXC17BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024		2,076,000	4105.02		62,280		48,133		80,819			(14,504)		9,091		0001
Purchased Call/S&P 500 INDEX/SPXC17ES4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	11/10/2023		4,180,000	4650		58,020		22,263		68,341			(7,088)		12,616		0001
Purchased Call/S&P 500 INDEX/SPXE00MSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/04/2022	10/04/2023		4,241,000	3790.93	77,610			20,311		130,384			(38,486)		10,875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ZSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/14/2023	06/13/2025		2,646,689	285.67		96,243		94,437		109,366			(2,066)		18,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/25/2023	01/24/2025		2,341,286	294.85		93,983		74,338		51,757			(19,842)		14,680		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/03/2023	02/28/2025		2,891,488	292.55		106,990		89,844		75,082			(17,430)		18,675		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	07/11/2022	07/05/2024		3,330,074	287.19	124,099			63,215		92,182			(30,805)		16,787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/24/2022	06/21/2024		2,876,827	292.45	94,627			46,584		55,024			(23,607)		14,226		0001
Purchased Call/S&P 500 INDEX/SPXF000SQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/07/2023	06/07/2024		3,028,000	4267.52		139,591		131,154		162,123			(8,772)		14,677		0001
Purchased Call/S&P 500 INDEX/SPXH13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023		1,720,000	100	25,456			9,334		27,189			(12,658)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		2,456,000	100	41,998			3,587					(20,826)		3,636		0001
Purchased Call/S&P 500 INDEX/SPXC179SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2024		3,785,396	4079		176,932		114,371		261,915			(62,704)		15,187		0001
Purchased Call/S&P 500 INDEX/SPXA05T3F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ... O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024		5,180,000	100		58,016		51,003		92,651			(7,133)		24,289		0001
Purchased Call/S&P 500 INDEX/SPXG130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		1,684,996	4115.77	238,090			250,526		250,526	103,261				8,167		0001
Purchased Call/S&P 500 INDEX/SPXG13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023		2,345,000	3936.69	40,334			2,000		69,835			(20,001)		2,675		0001
Purchased Call/S&P 500 INDEX/SPXF00ES0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/28/2023	03/28/2024		2,275,000	3971.27		58,013		43,191		79,378			(14,899)		9,819		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/11/2023	04/05/2024		2,145,424	4308		46,752		36,435		53,384			(10,389)		9,395		0001
Purchased Call/S&P 500 INDEX/SPXF00FS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2024		2,793,950	4105.02		231,840		324,447		324,447	100,931				12,301		0001
Purchased Call/S&P 500 INDEX/SPXE00I$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/15/2022	09/15/2023		1,810,000	100		21,901		4,611					(10,860)		4,157		0001
Purchased Call/S&P 500 INDEX/SPXE00KS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/27/2022	09/27/2023		1,480,000	100		26,344		6,386		63,978			(13,064)		3,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/30/2022	11/29/2024		1,395,938	218.88		51,371		36,482		15,817			(12,737)		8,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023		189,747	233.92		6,793		730					(3,369)		314		0001
Purchased Call/AI Powered US Equity Index/AIP100I$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/22/2023	03/19/2025		2,905,332	2310.93		103,184		88,959		138,381			(14,373)		19,055		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/17/2022	05/13/2024		2,194,366	292.85		83,111		36,311		37,907			(20,651)		10,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/30/2023	07/02/2025		1,044,769	287.82		37,716		37,716		37,649					7,403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/20/2022	05/20/2024		3,426,242	290.93		136,401		60,929		69,090			(33,913)		16,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	07/13/2023		1,907,361	604.79		136,567		2,251		43,199			(33,861)		1,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2021	07/14/2023		1,392,130	599.68	103,018			1,847		42,109			(25,578)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXE00LS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		2,095,000	3585.62		51,537		12,884		90,897			(25,627)		5,230		0001
Purchased Call/S&P 500 INDEX/SPXC17CS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2024		2,096,000	4151.32		82,163		65,685		103,853			(16,612)		9,374		0001
Purchased Call/S&P 500 INDEX/SPXC17DS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	04/26/2024		2,168,130	4169		108,607		90,758		133,211			(18,051)		9,844		0001
Purchased Call/S&P 500 INDEX/SPXC175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023		1,414,000	4076.57		30,684		13,004		48,898			(15,216)		4,592		0001
Purchased Call/S&P 500 INDEX/SPXA0554	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/21/2022	07/20/2023		2,978,669	3945		129,913		6,857		233,723			(64,600)		3,486		0001
Purchased Call/S&P 500 INDEX/SPXE00KSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		10,111,000	3719.04		115,265		28,261		193,889			(57,159)		25,104		0001
Purchased Call/S&P 500 INDEX/SPXE00D8K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/25/2022	08/25/2023		1,190,000	4199.12		25,585		3,898					(12,687)		2,331		0001
Purchased Call/S&P 500 INDEX/SPXF00J$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/05/2023	05/03/2024		1,409,000	100		33,252		28,357		58,307			(5,116)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXC174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/27/2023		3,957,676	4026		125,018		51,744		191,449			(62,509)		12,686		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00DST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/26/2022	08/25/2023		610,000	12605.2	13,115			2,004		14,385			(6,521)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXE13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/04/2021	08/02/2023		1,400,935	4777	79,961			3,524		244			(19,880)		2,106		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2024		1,962,349	289.78	74,962			31,363		41,615			(18,510)		8,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/24/2023	03/13/2025		5,610,771	284.83	200,745			171,616		216,899			(29,339)		36,622		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/24/2021	09/22/2023		1,286,653	264.47	57,802			6,627		112,096			(14,382)		3,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/06/2022	05/31/2024		3,090,392	292.7	121,620			56,437		55,904			(30,380)		14,825		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000S0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/26/2023	06/26/2025		3,397,120	285.38	126,761			126,352		135,649			(581)		23,972		0001
Purchased Call/AI Powered US Equity Index/AIP100HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	02/23/2023	02/22/2024		6,811,351	2342.03	166,708			109,034		193,630			(58,069)		27,443		0001
Purchased Call/AI Powered US Equity Index/AIP100HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	03/01/2023	03/01/2024		7,491,387	2343.77	186,432			125,663		212,627			(61,219)		30,688		0001
Purchased Call/S&P 500 INDEX/SRM0500SH	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028		59,425	100	13,519			12,911		12,911	2,232				635		0001
Purchased Call/S&P 500 INDEX/SRM0500S1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026		410,967	100	83,837			190,376		190,376	36,422				3,574		0001
Purchased Call/S&P 500 INDEX/SPXI139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024		4,921,000	3916.64	60,528			43,567		83,346			(17,270)		20,886		0001
Purchased Call/AI Powered US Equity Index/AIP100FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... 1IE8VN3OJCEQV1H4R804	01/19/2023	01/16/2024		4,876,061	2369.94	111,071			61,198		98,741			(50,066)		18,047		0001
Purchased Call/S&P 500 INDEX/SPXE00MSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023		2,075,000	3783.28	53,535			14,158		91,912			(26,547)		5,348		0001
Purchased Call/S&P 500 INDEX/SPXE13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2023		1,627,000	4447.88	173,438			17,391		41,396			(42,886)		3,663		0001
Purchased Call/S&P 500 INDEX/SPXE00MSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/05/2022	10/03/2023		1,636,901	3678	71,854			18,710		121,225			(35,828)		4,175		0001
Purchased Call/S&P 500 INDEX/SPXE00YSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	12/19/2022	12/19/2023		2,350,000	100	36,425			17,159		81,364			(18,063)		8,066		0001
Purchased Call/S&P 500 INDEX/SPXC173S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		1,561,000	3946.56	17,639			6,792		29,990			(8,747)		4,834		0001
Purchased Call/S&P 500 INDEX/SPXC175SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2023		1,933,000	3998.84	47,552			20,566		71,256			(23,580)		6,359		0001
Purchased Call/S&P 500 INDEX/SPXC17ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/24/2023	05/22/2024		1,869,896	4193	60,602			54,576		76,190			(6,160)		8,849		0001
Purchased Call/S&P 500 INDEX/SPXA055SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/02/2022	07/28/2023		2,047,101	4054	90,143			6,798		150,033			(45,322)		2,835		0001
Purchased Call/S&P 500 INDEX/SPXE00DSQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	08/26/2022	08/25/2023		2,186,000	100	33,446			5,110		16,631			(16,631)		4,281		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8151S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2023	02/01/2024		1,583,000	4119.21		18,996		11,251		27,469			(7,755)		6,089		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/06/2022	05/08/2028		112,000	100	17,730			26,458		26,458	14,484				1,235		0001
Purchased Call/S&P 500 INDEX/SPXE00KSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	09/29/2022	09/29/2023		2,100,000	3640.47	31,290			7,801		54,591			(15,516)		5,243		0001
Purchased Call/S&P 500 INDEX/SPXC175SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	11/29/2023		2,267,722	3958	132,185			55,910		205,017			(66,645)		7,317		0001
Purchased Call/S&P 500 INDEX/SPXE00HST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	09/13/2022	09/13/2023		2,339,000	3932.69	61,048			12,445		101,923			(30,273)		5,301		0001
Purchased Call/S&P 500 INDEX/SPXF00GSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	04/21/2023	04/22/2024		25,593	4133.52		197,316		2,871		2,871	798				115		0001
Purchased Call/S&P 500 INDEX/SPXE00LSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	10/03/2022	10/03/2023		1,450,000	3678.43	16,965			4,393		30,024			(8,413)		3,699		0001
Purchased Call/S&P 500 INDEX/SPXF00BSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/16/2023	03/15/2024		1,842,000	100	36,656			26,197		69,917			(10,645)		7,758		0001
Purchased Call/S&P 500 INDEX/SPXC17BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2023	04/12/2024		1,934,000	4091.95		66,723		52,425		86,891			(14,402)		8,575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	05/13/2022	05/14/2024		1,426,082	292.85	53,823			23,516		24,685			(13,315)		6,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	05/27/2022	05/28/2024		866,541	293.16	32,842			14,998		15,078			(8,121)		4,138		0001
Purchased Call/Citi Grandmaster Index/CGM040BSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2022	07/05/2024		3,013,532	326.24	72,341			37,293		59,597			(18,167)		15,191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	10/22/2021	10/23/2023		347,552	268.84	14,423			2,262		24,319			(3,571)		975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/20/2023		1,558,870	598.81	114,590			3,002		52,187			(28,500)		1,825		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	12/22/2022	12/22/2023		3,782,000	3822.39	99,467			48,076		160,272			(49,325)		13,094		0001
Purchased Call/S&P 500 INDEX/SPX821BSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		2,361,000	3977.9	48,164			20,470		79,184			(23,950)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXA05TSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024		2,120,973	4159		83,686		74,413		101,832			(9,859)		9,961		0001
Purchased Call/S&P 500 INDEX/SPXC175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		3,990,898	3963.51	313,685			507,151		507,151	244,654				13,253		0001
Purchased Call/S&P 500 INDEX/SPXE13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025		6,600,000	6000	245,175			136,088		104,760			(28,051)		51,182		0001
Purchased Call/S&P 500 INDEX/SPXE00GSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	10/12/2022	10/12/2023		2,379,000	3577.03	32,830			9,315		57,131			(16,280)		6,349		0001
Purchased Call/S&P 500 INDEX/SPXA05TSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024		5,710,000	4109.9		142,750		125,495		176,467			(17,551)		26,774		0001
Purchased Call/S&P 500 INDEX/SPXE00FS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/01/2022	09/01/2023		3,204,000	100	29,797			5,132					(14,776)		6,656		0001
Purchased Call/S&P 500 INDEX/SPXF00K$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/18/2023	05/17/2024		1,984,000	100		61,107		54,336		86,685			(7,199)		9,317		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00GS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/08/2022	09/08/2023		1,779,000	4006.18	98,379			167,592		167,592	92,302				3,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023		1,297,443	596.25	95,881			1,722		46,201			(23,839)		1,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/21/2023	03/14/2025		2,638,806	286.12		87,629		75,217		95,958			(12,578)		17,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023		399,440	599.57	29,838			369		11,669			(7,388)		331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2023		425,994	223.58	15,336			972					(7,563)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023		1,944,879	224.94	70,016			5,251					(34,815)		2,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023		974,341	213.25	34,394			15,444		6,260			(16,963)		3,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2023		2,688,032	610.47	191,388			6,309		53,517			(47,324)		3,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023		237,114	605.75	17,831			664		6,208			(4,427)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AQC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023		123,352	605.27	9,177			379		3,421			(2,272)		180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023		236,693	607.26	17,752			805		6,197			(4,402)		361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/01/2022	05/24/2024		4,104,965	293.16	156,749			71,276		70,840			(39,182)		19,486		0001
Purchased Call/Citi Grandmaster Index/CGM040E$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/03/2025		6,888,845	323.76		166,552		147,029		182,762			(19,774)		45,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/03/2023	02/05/2025		1,975,463	295.66		71,907		57,703		42,276			(14,421)		12,515		0001
Purchased Call/S&P 500 INDEX/SPXC177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/29/2023		2,408,000	3849.28	27,210			13,681		46,077			(13,493)		8,502		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025		1,020,000	4151.28		51,714		49,428		59,433			(2,554)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXC17ESV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025		2,435,000	4282.37		114,202		110,280		124,110			(4,368)		16,909		0001
Purchased Call/S&P 500 INDEX/SPXG13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023		2,750,000	3921.05		47,300		3,258		81,523			(23,456)		3,670		0001
Purchased Call/S&P 500 INDEX/SPXG132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/01/2022	02/28/2024		2,059,993	4319		250,187		83,281		177,608			(62,118)		8,404		0001
Purchased Call/S&P 500 INDEX/SPXE00MSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/05/2022	10/05/2023		1,263,000	100		25,765		6,814		44,504			(12,777)		3,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/22/2022	07/21/2023		1,672,778	223.58		60,220		3,346					(29,945)		2,006		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/08/2022	09/08/2028		106,915	100		23,414		35,894		35,894	16,210				1,219		0001
Purchased Call/S&P 500 INDEX/SPXC179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		133,793	4117.86		303,215		13,830		13,830	4,010				523		0001
Purchased Call/S&P 500 INDEX/SPXF00ASW	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2023	03/08/2029		249,000	100		74,127		106,986		106,986	32,859				2,971		0001
Purchased Call/S&P 500 INDEX/SPXE00DS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2022	10/12/2023		1,636,000	100		25,849		7,335		48,807			(12,818)		4,366		0001
Purchased Call/S&P 500 INDEX/SPXC17DS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	04/26/2024		2,780,000	4055.99		111,478		91,877		145,541			(19,798)		12,623		0001
Purchased Call/S&P 500 INDEX/SPXC17CS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/17/2025		1,078,000	4154.52		49,804		44,940		58,477			(4,919)		7,231		0001
Purchased Call/S&P 500 INDEX/SPXC17FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025		1,891,000	4409.59		87,553		86,349		88,476			(1,675)		13,261		0001
Purchased Call/S&P 500 INDEX/SPXF00FS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	04/06/2023	04/08/2024		104,050	4105.02		231,840		12,083		12,083	3,759				458		0001
Purchased Call/S&P 500 INDEX/SPXE00LS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/30/2022	09/29/2023		2,403,000	3585.62		55,990		13,997		98,499			(27,841)		5,999		0001
Purchased Call/S&P 500 INDEX/SPXC17DS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/25/2024		2,344,000	4071.63		68,210		56,030		87,347			(12,300)		10,625		0001
Purchased Call/S&P 500 INDEX/SPXE13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2023		1,887,000	4424.66		196,059		12,119		40,994			(48,479)		3,349		0001
Purchased Call/S&P 500 INDEX/SPXF001SV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/06/2023	01/08/2024		1,335,000	3895.08		103,062		178,695		178,695	75,633				4,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/24/2022	06/10/2024		1,186,627	296.3		41,194		19,642		16,737			(10,248)		5,777		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W88	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/09/2023	02/07/2025		4,068,681	295.11		149,901		121,591		90,004			(28,683)		25,821		0001
Purchased Call/AI Powered US Equity Index/AIP100KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2023	04/25/2025		2,530,848	2311.48		88,284		80,694		122,201			(7,814)		17,080		0001
Purchased Call/AI Powered US Equity Index/AIP100KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2023	04/30/2025		3,545,143	2318.73		117,336		107,956		165,374			(9,606)		24,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/26/2022	08/28/2023		343,637	218.16		12,268		1,960		1,008			(6,050)		691		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/25/2024		5,033,784	331.95		121,522		49,991		56,112			(30,174)		22,818		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040FSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/13/2025		2,088,413	327.61		50,488		49,790		45,342			(971)		14,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W9E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/15/2023	02/14/2025		3,783,001	296.03		130,920		107,188		80,046			(24,096)		24,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/10/2022	06/11/2024		241,318	296.3	9,074			4,312		3,411			(2,244)		1,176		0001
Purchased Call/Citi Grandmaster Index/CGM0405S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/13/2024		2,226,857	323.41	56,254			17,589		49,032			(13,986)		8,800		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/19/2022	07/12/2024		883,653	287.75	32,445			16,967		23,814			(8,123)		4,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/02/2022	07/26/2024		1,327,334	288.5	44,400			24,018		34,699			(11,081)		6,878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023		232,180	215.64	8,173			3,557		3,047			(4,053)		766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023		196,531	218.3	6,938			3,153		2,035			(3,440)		663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024		234,622	210.03	8,259			4,209		5,306			(4,062)		837		0001
Purchased Call/S&P 500 INDEX/SPXC17188	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/06/2024		1,829,581	4465	154,975			105,162		222,086			(38,425)		10,653		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/22/2022	08/22/2028		85,000	100	17,876			25,247		25,247	12,352				965		0001
Purchased Call/S&P 500 INDEX/SPXH131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023		2,137,000	4140.06	33,124			3,467		52,935			(16,426)		3,493		0001
Purchased Call/S&P 500 INDEX/SPXG13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2022	07/28/2023		2,060,000	4400	159,175			9,551		47,450			(63,740)		2,853		0001
Purchased Call/S&P 500 INDEX/SPXH130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		3,075,000	4091.19	69,803			6,153		116,960			(34,614)		4,623		0001
Purchased Call/S&P 500 INDEX/SPXH13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		1,938,000	100	44,186			17,061		55,439			(21,972)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXF00KSO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/12/2023	05/10/2024		2,028,000	100		40,357		35,200		66,839			(5,433)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXC17ESQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025		1,740,653	4131		248,575		237,588		336,025			(12,275)		11,992		0001
Purchased Call/AI Powered US Equity Index/AIP100GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	01/27/2023	01/27/2025		2,631,471	2375.72		83,760		66,484		84,412			(17,413)		16,543		0001
Purchased Call/S&P 500 INDEX/SRM0500SP	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028		537,893	100	147,652			165,438		165,438	28,368				6,104		0001
Purchased Call/S&P 500 INDEX/SPXA05IS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/23/2023	02/22/2024		2,517,332	3996		90,626		59,410		126,019			(31,619)		10,142		0001
Purchased Call/S&P 500 INDEX/SPXA05JSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/01/2023	02/27/2024		2,544,651	3982		136,145		90,889		204,761			(45,382)		10,360		0001
Purchased Call/S&P 500 INDEX/SPXE00KSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		1,829,000	3719.04	25,789			6,323		43,805			(12,788)		4,541		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/02/2022	12/03/2024		2,544,000	4071.7	108,629			77,741		141,408			(26,860)		15,212		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/21/2023	04/20/2029		5,898,319	4133.52		1,531,620		1,903,924		1,903,924	405,751				71,092		0001
Purchased Call/S&P 500 INDEX/SPXI13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/21/2023	06/20/2025		1,575,179	.4400		74,256		73,440		76,869			(915)		11,069		0001
Purchased Call/S&P 500 INDEX/SPXB17PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,848,000	4357.04	76,138			9,831		76,718			(18,826)		4,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/06/2023	04/04/2025		3,877,034	286.82		143,379		127,348		138,130			(16,351)		25,749		0001
Purchased Call/Citi Grandmaster Index/CGM0407SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/17/2024		5,212,934	325.8	131,527			64,316		104,662			(32,903)		25,633		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/24/2023	03/26/2025		2,918,429	284.2		109,911		95,743		117,090			(14,424)		19,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/06/2022	11/29/2023		16,538,294	267.33	366,955			153,488		599,076			(182,610)		53,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/24/2023	03/24/2025		1,915,361	284.2		71,998		62,660		76,760			(9,472)		12,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/08/2022	12/07/2023		12,653,220	266.69	274,340			120,921		485,795			(136,624)		41,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/28/2023	02/28/2025		17,445,844	264.3		506,526		423,122		867,472			(84,062)		112,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	03/27/2023	03/21/2024		15,200,906	263.48		362,267		265,126		741,781			(98,194)		64,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/28/2023	04/24/2025		19,686,285	268.17		581,761		530,185		839,107			(52,370)		132,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/22/2022	09/22/2023		14,301,552	264.63	305,328			71,221		623,917			(153,664)		34,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000YSO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/31/2023	05/08/2025		5,384,709	283.16		195,149		181,584		231,629			(13,795)		36,694		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024		3,732,468	556.43	452,748			341,744		711,946			(112,103)		22,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025		765,599	556.43	93,097			70,365		148,861			(22,957)		4,708		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W9C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/10/2023	02/12/2025		362,712	295.89	13,130			10,663		7,723			(2,508)		2,312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W9K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/22/2023	02/20/2025		3,069,644	293.54	105,204			86,884		75,028			(18,457)		19,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023		2,851,944	602.94	201,850			3,620		72,980			(50,127)		2,793		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/17/2023	03/19/2025		2,586,530	283.14	94,667			81,421		108,528			(13,561)		16,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023		202,973	599.41	15,264			421		6,618			(3,790)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023		867,576	599.39	65,345			1,803		28,357			(16,224)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/15/2022	07/14/2023		1,661,473	218.81	59,647			2,154					(29,660)		1,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023		2,862,291	610.76	203,223			7,568		58,889			(50,457)		3,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023		289,403	612.75	21,879			1,232		6,514			(5,425)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2024		1,339,415	216.4	50,496			26,529		14,669			(12,503)		6,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P9Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/22/2022	06/21/2024		2,123,307	290.71	78,392			38,412		45,821			(19,470)		10,500		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305I$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	.....	515,390	225.51	18,451	.....	.....	1,982	.....	.....	.....	.....	(9,150)	.....	853	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023	.....	260,824	611.63	19,666	.....	.....	924	.....	5,645	.....	.....	(4,890)	.....	404	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00F$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2023	04/11/2024	.....	2,042,000	100	.....	63,710	.....	49,883	.....	114,840	.....	.....	(13,926)	.....	9,038	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00I$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/09/2022	12/08/2023	.....	1,333,000	3934.38	15,196	.....	.....	6,754	.....	24,643	.....	.....	(7,556)	.....	4,427	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF001$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/30/2022	01/02/2024	.....	3,204,000	100	40,050	.....	.....	20,411	.....	64,864	.....	.....	(19,699)	.....	11,436	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00O$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/28/2022	12/28/2023	.....	2,030,000	3783.22	28,826	.....	.....	14,294	.....	44,922	.....	.....	(14,295)	.....	7,148	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00G$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/06/2022	08/21/2023	.....	1,801,332	4228	55,584	.....	.....	8,169	.....	102,270	.....	.....	(28,827)	.....	3,400	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00K$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/12/2023	05/14/2024	.....	1,405,000	100	.....	39,621	.....	34,614	.....	62,368	.....	.....	(5,276)	.....	6,567	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	.....	1,605,661	5270	.....	31,966	.....	30,370	.....	64,568	.....	.....	(1,636)	.....	11,006	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05W$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	.....	2,192,573	4282	.....	109,194	.....	102,256	.....	127,202	.....	.....	(7,200)	.....	10,581	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05X$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	.....	8,722,000	4298.86	.....	222,411	.....	211,290	.....	247,122	.....	.....	(12,831)	.....	42,275	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2023	06/27/2025	.....	1,186,521	4378	.....	59,869	.....	59,869	.....	62,457	.....	.....	(82)	.....	8,378	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/31/2023	.....	880,113	626.63	44,530	.....	.....	3,884	.....	13,982	.....	.....	(11,492)	.....	1,814	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2023	.....	8,848	593.9	665	.....	.....	17	.....	361	.....	.....	(165)	.....	10	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2021	07/28/2023	.....	540,315	606.67	40,199	.....	.....	1,497	.....	13,562	.....	.....	(9,981)	.....	748	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/04/2023	.....	187,441	607.17	13,946	.....	.....	651	.....	4,990	.....	.....	(3,458)	.....	290	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/21/2023	.....	178,177	615.33	13,363	.....	.....	937	.....	4,046	.....	.....	(3,309)	.....	336	.....	0001 .....

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2023		1,997,880	624.62	138,784			10,421		31,077			(35,486)		3,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023		1,496,226	599.49	106,531			1,913		45,938			(26,486)		1,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023		535,293	223.73	19,271			1,327					(9,556)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023		155,249	603.73	11,675			417		4,414			(2,895)		211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023		3,742,440	610.07	278,063			18,334		102,163			(68,944)		6,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023		3,544,495	623.53	263,710			19,923		59,376			(65,386)		6,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025		428,992	214.53	15,916			12,182		10,618			(3,745)		2,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00OPSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	06/24/2022	06/17/2024		2,295,169	291.23	82,855			40,366		47,477			(20,655)		11,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/01/2023	07/12/2024		2,309,046	215.35	84,810	1,289		44,897		27,021			(21,341)		11,749		0001
Purchased Call/S&P 500 INDEX/SPXA05X$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024		2,155,687	4373	110,930			107,540		115,204			(4,559)		10,555		0001
Purchased Call/S&P 500 INDEX/SPXA05I$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024		1,541,653	4282	74,833			69,830		85,945			(5,182)		7,396		0001
Purchased Call/S&P 500 INDEX/SPXC17B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025		2,383,000	3859.85	362,931			312,150		586,911			(51,989)		15,629		0001
Purchased Call/S&P 500 INDEX/SPXE00G$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/08/2022	09/08/2023		102,197	4006.18	10,710			2,047		12,463			(5,311)		224		0001
Purchased Call/S&P 500 INDEX/SPXC17D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2024		2,066,000	4136.25	64,046			54,695		79,919			(9,773)		9,535		0001
Purchased Call/S&P 500 INDEX/SPXG13W$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		2,514,000	3998.95	34,945			1,936		59,701			(17,329)		3,015		0001
Purchased Call/S&P 500 INDEX/SPXE00R$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/01/2022	11/01/2023		3,870,000	3856.1	93,654			31,734		155,883			(46,442)		11,278		0001
Purchased Call/S&P 500 INDEX/SPXC17D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/07/2024		2,212,894	4136	79,132			67,983		98,976			(11,305)		10,230		0001
Purchased Call/S&P 500 INDEX/SPXE13Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2021	09/15/2023		1,464,952	4437	137,177			14,420		41,407			(34,247)		3,364		0001
Purchased Call/S&P 500 INDEX/SPXE00K$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/28/2022	09/28/2023		3,036,000	3719.04	72,560			17,790		126,094			(35,982)		7,538		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05XSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	06/20/2023	06/14/2024	2,894,499	4426		156,777		152,836		165,519			(4,355)		14,172		0001
Purchased Call/S&P 500 INDEX/SPXE003SS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	07/07/2022	07/07/2023	2,427,000	100	34,463			573					(17,090)		1,681		0001
Purchased Call/Citi Grandmaster Index/CGM0406S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/31/2022	03/28/2024	3,195,363	334.51	79,285			29,697		26,102			(19,726)		13,792		0001
Purchased Call/Citi Grandmaster Index/CGM0406SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/26/2022	04/22/2024	4,734,883	332.77	110,510			45,092		48,340			(27,497)		21,356		0001
Purchased Call/Citi Grandmaster Index/CGM040ESB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/17/2023	03/31/2025	5,965,144	323.57	144,942			127,781		159,867			(17,313)		39,494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305US9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/01/2023	01/31/2025	435,522	221.65	16,114			12,838		7,919			(3,289)		2,747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/10/2023	02/11/2025	1,928,400	214.44	71,158			57,767		29,946			(13,609)		12,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/28/2022	03/28/2024	766,978	237.75	30,066			11,177		839			(7,444)		3,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A5A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	04/04/2022	04/04/2024	65,813	248.55	2,573			981		87			(637)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D9B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	10/05/2021	09/08/2023	3,241,891	624.09	209,355			20,067		63,352			(52,493)		7,099		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	06/03/2022	06/04/2024	686,881	293.99	25,333			11,839		11,392			(6,285)		3,315		0001
Purchased Call/AI Powered US Equity Index/AIP000PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	08/23/2021	08/23/2023	1,488,850	2563.68	55,125			4,020		22			(13,690)		2,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B9B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	08/13/2021	08/14/2023	3,480,853	620.59	248,881			15,063		57,033			(61,624)		6,111		0001
Purchased Call/S&P 500 INDEX/SPXH130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	1,009,000	105	16,447			1,553					(8,178)		1,562		0001
Purchased Call/S&P 500 INDEX/SPXH130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	1,851,000	4145.19	52,198			4,930		84,845			(25,956)		2,866		0001
Purchased Call/S&P 500 INDEX/SPXH134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/17/2022	08/16/2024	1,142,650	4296	43,879			24,833		54,144			(10,880)		6,077		0001
Purchased Call/S&P 500 INDEX/SPXE00IS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	09/14/2022	09/14/2023	3,814,000	3946.01	99,164			20,488		165,481			(49,174)		8,702		0001
Purchased Call/S&P 500 INDEX/SPXC17ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	05/18/2023	10/17/2023	4,180,000	4600		53,580		19,549		67,513			(7,579)		11,421		0001
Purchased Call/S&P 500 INDEX/SPXA05XSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	06/15/2023	06/14/2024	2,328,000	4425.84	98,940			95,917		101,777			(4,066)		11,398		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	12/27/2022	12/27/2023	5,702,000	3829.25	128,295			63,264		203,445			(63,620)		20,021		0001
Purchased Call/S&P 500 INDEX/SPXF001SU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/06/2023	01/08/2024	2,143,000	100	51,432			27,062		113,658			(24,525)		7,771		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF000S9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/28/2022	12/28/2023		8,317,000	3783.22	187,964			93,205		299,028			(93,210)		29,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	08/29/2023		2,076,584	629.05	130,519			11,083		28,843			(33,791)		4,210		0001
Purchased Call/Citi Grandmaster Index/CGM0407$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024		3,154,182	331.12	78,505			35,535		39,781			(19,494)		14,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025		1,329,743	214.26	49,333			38,641		33,762			(10,836)		8,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025		506,108	220.11	18,675			15,038		9,841			(3,653)		3,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025		1,228,722	217.97	45,217			36,459		26,381			(8,796)		7,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024		694,236	563.63	75,811			44,607		114,524			(18,823)		3,754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025		251,301	218.45	9,273			7,454		5,280			(1,827)		1,593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025		820,560	215.94	30,115			24,786		11,856			(5,457)		5,265		0001
Purchased Call/Citi Grandmaster Index/CGM0408$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2022	07/22/2024		3,898,776	327.46	94,580			51,432		70,974			(23,960)		20,099		0001
Purchased Call/AI Powered US Equity Index/AIP000R$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/21/2021	09/20/2023		1,274,839	2541.08	46,693			5,211		272			(11,607)		3,021		0001
Purchased Call/S&P 500 INDEX/SPXA055$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/05/2022	07/27/2023		2,395,885	3986	121,973			9,009		198,220			(62,014)		3,258		0001
Purchased Call/S&P 500 INDEX/SPXD00Y$C	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2022	06/08/2028		192,000	100	31,181			47,148		47,148	25,492				2,135		0001
Purchased Call/S&P 500 INDEX/SPXE000$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/13/2023		4,597,000	100	39,075			11,288		62,984			(19,430)		12,328		0001
Purchased Call/S&P 500 INDEX/SPXA055$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2023		3,792,000	4145.19	101,626			10,359		162,892			(50,121)		6,118		0001
Purchased Call/S&P 500 INDEX/SPXE000$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/13/2023		1,618,000	100	21,843			6,310		50,898			(10,861)		4,339		0001
Purchased Call/S&P 500 INDEX/SPXF002$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025		1,611,000	4750.92	91,505			70,891		134,382			(20,972)		10,022		0001
Purchased Call/S&P 500 INDEX/SPXC17E$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2024		2,610,000	4145.58	112,230			100,822		137,226			(11,652)		12,371		0001
Purchased Call/S&P 500 INDEX/SPXC17F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024		2,260,000	4409.59	109,158			106,117		112,299			(4,198)		11,065		0001
Purchased Call/S&P 500 INDEX/SPXE001$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/19/2022	09/15/2023		1,809,940	3901	70,992			15,029		127,768			(35,594)		4,157		0001
Purchased Call/S&P 500 INDEX/SPXF00PS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024		2,398,346	4268	140,938			133,891		160,723			(8,131)		11,625		0001
Purchased Call/S&P 500 INDEX/SPXF00M$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024		2,776,000	4205.52	129,362			118,700		154,061			(10,957)		13,297		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC175SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2023		2,525,000	3998.84	68,933			29,814		103,654			(34,183)		8,306		0001
Purchased Call/S&P 500 INDEX/SPXC175SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023		1,825,000	3933.92	36,318			15,908		55,827			(18,010)		6,042		0001
Purchased Call/S&P 500 INDEX/SPXC17ES6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	05/17/2024		2,848,757	4159		138,802		123,422		170,077			(16,352)		13,378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/04/2023	01/04/2024		59,151	213		2,094		1,079		1,072			(1,015)		212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/21/2022	03/21/2024		528,419	235.41	20,820			7,540		718			(5,155)		2,251		0001
Purchased Call/Citi Grandmaster Index/CGM0409SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2022	08/21/2024		1,459,238	328.07	30,385			17,728		25,983			(7,660)		7,808		0001
Purchased Call/Citi Grandmaster Index/CGM0408SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2022	07/03/2024		2,673,736	326.24	64,814			33,149		52,704			(16,259)		13,442		0001
Purchased Call/Citi Grandmaster Index/CGM0409SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2022	09/13/2024		1,916,360	325.65	38,675			23,769		41,253			(9,731)		10,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2025		700,902	574.62	79,412			61,547		116,429			(18,176)		4,364		0001
Purchased Call/Citi Grandmaster Index/CGM040DS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2023	02/06/2025		4,375,373	323.33	104,673			84,413		117,074			(20,371)		27,743		0001
Purchased Call/Citi Grandmaster Index/CGM0409SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	08/30/2024		2,391,184	325.4	56,873			33,724		52,009			(14,244)		12,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/03/2025		12,984,828	266.13	370,372			313,314		590,470			(57,732)		84,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2022	11/30/2023		16,212,127	267.42	353,621	1,093		149,902		584,424			(176,460)		52,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024		14,306,570	264.09	312,738			208,603		668,095			(104,595)		58,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023		22,660,630	265.91	501,305			180,768		912,432			(249,301)		67,878		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	04/06/2023	04/08/2025		432,863	286.82	15,886			14,099		15,464			(1,842)		2,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000YST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	05/12/2023	05/14/2025		1,046,824	282.42	38,418			35,994		46,676			(2,568)		7,165		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2022	07/25/2023		9,933,688	268.95	221,501			14,797		288,338			(110,896)		12,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2022	10/03/2023		17,107,036	262.71	416,854			109,976		860,027			(210,087)		43,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	08/01/2024		18,073,803	269.63	537,124			294,711		610,874			(133,925)		94,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	12/05/2023		16,400,201	267.19	352,290			152,833		602,274			(175,202)		53,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		14,975,951	269.37	247,877			50,677		435,030			(124,895)		33,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/27/2022	09/08/2023		11,626,472	266.34	233,775	1,855		45,998		441,206			(119,261)		25,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2024		13,891,485	263.4	291,458			207,062		676,494			(85,126)		58,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023		5,099,895	265.54	191,756			30,069					(47,480)		14,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/29/2023	03/28/2025		3,372,385	286.09		123,135		108,069		123,919			(15,406)		22,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/23/2024		10,956,803	263.45	322,118			200,040		545,360			(80,044)		60,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	12/11/2024		13,449,424	267.09	396,714			288,537		563,179			(98,361)		81,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/03/2023	12/27/2024		15,831,201	260.63	360,549	98,840		346,287		926,895			(113,870)		96,813		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/30/2023	03/28/2025		1,933,318	286.02		71,475		62,790		71,263			(8,925)		12,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	04/05/2023	04/04/2025		4,421,910	287.72		158,978		140,614		150,865			(18,663)		29,368		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/09/2023	04/17/2025		2,863,821	285.91		103,809		94,217		105,939			(9,954)		19,211		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/24/2023	04/22/2025		832,308	285.97		30,770		27,943		31,226			(2,930)		5,604		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/26/2023	05/27/2025		136,216	281.69		4,945		4,734		6,307			(236)		941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/10/2023	05/03/2024		8,418,033	269.69		184,630		157,778		280,100			(27,907)		38,664		0001
Purchased Call/Merrill Lynch RPM Index/MLR161982	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	10/19/2023		2,013,666	264.81		76,236		11,531					(18,913)		5,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/02/2022	10/17/2023		17,452,742	263.7		385,373		116,246		818,504			(193,672)		47,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/30/2022	11/22/2024		19,030,238	267.68		560,043		393,715		764,518			(138,988)		112,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023		21,440,512	260.82		435,145		229,404		1,219,929			(228,886)		75,283		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/30/2022	06/21/2024		8,779,804	326.19		217,259		107,210		172,017			(54,294)		43,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		11,433,681	264.21		240,992		72,143		513,639			(121,122)		31,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	12/15/2022	12/11/2023		13,880,005	267.09		308,953		139,248		509,723			(153,465)		46,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/19/2021	10/19/2023		6,601,243	277.4		210,219		31,851		85,480			(52,232)		18,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/20/2022	08/30/2024		22,396,607	267.97		648,139	1,308	382,247		852,725			(161,618)		121,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/24/2022	10/12/2023		14,060,195	263.97		297,870		85,706		646,745			(149,465)		37,526		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/25/2022	03/26/2024		8,740,839	280.06	266,395			98,448		116,684			(65,891)		37,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/09/2024		11,865,380	269.94	350,833			197,736		395,104			(88,024)		62,570		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023		3,460,225	267.05	129,812			2,329					(32,248)		3,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2022	05/24/2024		13,623,425	275.57	411,064			186,968		289,145			(102,617)		64,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/11/2023		12,393,222	269.94	267,562			30,956		329,023			(135,526)		21,020		0001
Purchased Call/Citi Grandmaster Index/CGM040BS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2022	06/21/2024		4,204,223	326.28	102,695			50,832		81,801			(25,751)		20,789		0001
Purchased Call/Citi Grandmaster Index/CGM040BS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2022	06/28/2024		3,380,342	326.39	81,763			41,289		65,604			(20,470)		16,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024		10,888,122	266		235,530		138,414		441,225			(97,488)		41,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023		11,343,049	266.11	261,408			95,971		449,168			(130,229)		34,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/03/2025		13,465,603	261.89		422,021		322,158		745,896			(100,766)		82,873		0001
Purchased Call/Citi Grandmaster Index/CGM040BSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2022	07/19/2024		3,249,701	326.14	82,931			44,651		65,260			(20,974)		16,688		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2021	07/25/2023		4,196,811	267.32	158,639			5,230					(39,226)		5,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/21/2022	12/18/2024		15,963,320	264.17	442,952			326,166		782,582			(109,677)		96,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2022	09/27/2024		22,414,154	261.44	691,730			433,304		1,242,272			(172,229)		125,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2023	01/19/2024		9,331,323	265.37		205,474		115,368		396,567			(90,704)		34,795		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/27/2023	06/12/2025		3,954,337	285.44		147,760		144,606		156,324			(3,348)		27,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2025		17,196,148	264.47		514,647		448,727		865,805			(66,822)		113,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/16/2022	11/13/2024		19,559,557	267.69	567,149			390,605		783,826			(140,609)		114,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/02/2022	09/03/2024		4,708,695	266.14	138,411			82,292		200,231			(34,441)		25,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/21/2022	09/05/2023		7,404,175	266.14	155,206			28,858		282,458			(78,314)		15,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/07/2022	11/03/2023		15,396,506	264.66	352,641			122,611		676,652			(176,127)		45,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/13/2022	08/11/2023		15,060,144	270.43	331,585			37,879		380,625			(165,499)		25,543		0001
Purchased Call/Citi Grandmaster Index/CGM0408$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/19/2022	07/18/2024		3,933,440	326.43	102,343			54,311		77,221			(25,564)		20,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/29/2022	09/12/2024		15,638,275	269.37	388,694			235,958		550,450			(96,950)		85,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024		17,344,460	261.66	400,279			285,294		939,175			(116,059)		73,052		0001
Purchased Call/Citi Grandmaster Index/CGM040F$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/22/2023	06/20/2025		1,680,423	326.82		37,946		37,684		38,369			(416)		11,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2023		6,620,589	266.17	250,258			1,375					(61,796)		3,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/26/2023	01/23/2025		20,495,037	265.81		606,250		478,168		933,524			(128,814)		128,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/25/2022	08/19/2024		11,779,647	270.39	334,668			191,800		383,120			(83,254)		62,879		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2022	11/12/2024		12,136,501	267.69	349,841	3,374		243,138		485,142			(87,387)		71,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2024		18,221,625	268.11	514,631			364,636		716,089			(127,726)		108,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/28/2022	11/29/2024		22,686,663	267.33	665,245			473,147		931,828			(165,067)		135,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/27/2022	10/19/2023		12,412,258	263.29	277,301			84,999		599,491			(138,788)		34,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/21/2022	11/18/2024		13,049,173	267.36	380,908			265,367		533,370			(94,527)		76,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	03/19/2025		14,055,272	263.07	422,147			363,742		750,885			(59,269)		92,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2023	05/07/2024		10,258,270	269.69	228,721			196,099		342,358			(33,682)		47,421		0001
Purchased Call/Citi Grandmaster Index/CGM0409S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2022	08/08/2024		7,664,816	328.2	191,693			107,369		133,730			(47,944)		40,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2023	03/21/2025		13,587,345	265.84	384,152			333,732		638,250			(51,597)		89,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/20/2021	10/18/2023		3,896,148	264.29	151,202			22,670					(37,541)		10,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	11/28/2023		99,967	267.54	2,163			899		3,563			(1,079)		321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/27/2023	04/25/2024		16,367,024	268.27	356,866			294,619		597,785			(63,352)		74,191		0001
Purchased Call/Citi Grandmaster Index/CGM040GS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025		5,029,393	326.57	128,063			127,934		116,820			(257)		35,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2021	11/17/2023		1,120,694	265.58	40,982			7,883					(10,213)		3,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2023	10/14/2024		10,242,633	264.21	285,147	5,488		189,970		492,657			(72,366)		58,238		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2022	10/17/2024		20,847,287	263.7	610,057			399,391		1,029,306			(152,069)		118,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2023	03/25/2025		13,386,115	264.47		399,580		347,917		673,975			(52,726)		88,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/26/2023		5,166,670	267.24	195,418			6,714					(48,476)		6,895		0001
Purchased Call/Citi Grandmaster Index/CGM040AS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2022	09/27/2024		2,896,274	321.78	73,948			46,768		81,538			(18,591)		16,168		0001
Purchased Call/Citi Grandmaster Index/CGM0401S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	08/11/2023		1,694,295	327.53	43,918			2,484		14,233			(10,904)		2,874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/09/2021	07/07/2023		2,294,761	265.91	96,005			796		188,490			(23,909)		1,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/11/2022	08/09/2024		2,192,790	285.1	82,181			46,058		71,395			(20,508)		11,563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/12/2022	08/13/2024		2,521,838	285.52	93,681			52,648		80,456			(23,171)		13,364		0001
Purchased Call/Citi Grandmaster Index/CGM040ASL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	10/11/2024		4,426,364	321.97	102,440			66,574		123,504			(25,629)		25,087		0001
Purchased Call/Citi Grandmaster Index/CGM040DSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/20/2023		464,235	325.67	12,901			339		3,680			(3,207)		543		0001
Purchased Call/Citi Grandmaster Index/CGM0401S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2021	08/11/2023		2,201,173	327.52	57,488			3,258		19,077			(14,315)		3,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025		1,586,661	569.69		184,211		144,011		269,491			(40,739)		9,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025		589,304	575.66		70,186		55,745		97,150			(14,498)		3,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/09/2021	07/10/2023		827,275	265.91	34,580			428		67,942			(8,562)		685		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/16/2021	07/17/2023		395,375	266.02	16,487			363		32,267			(4,082)		427		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/28/2021	07/26/2023		1,438,934	266.07	60,632			2,084		117,009			(15,047)		1,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025		910,461	594.5		102,609		82,087		125,370			(20,831)		5,743		0001
Purchased Call/Citi Grandmaster Index/CGM0401$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/31/2021	08/25/2023		2,053,116	328.2	53,755			4,090		16,872			(13,423)		4,021		0001
Purchased Call/Citi Grandmaster Index/CGM0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2021	08/17/2023		1,372,290	327.17	35,383			2,346		13,449			(9,008)		2,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025		240,847	573.18		27,119		21,234		40,729			(5,965)		1,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025		1,377,191	583.98		156,036		123,627		205,349			(32,872)		8,658		0001
Purchased Call/S&P 500 INDEX/SPXF001$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2024		4,096,716	3895.08		356,562		618,411		618,411	269,371				14,856		0001
Purchased Call/S&P 500 INDEX/SPXC17ES$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/21/2024		3,412,272	4192		116,418		104,519		140,289			(12,154)		16,124		0001
Purchased Call/S&P 500 INDEX/SPXC17FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024		2,008,000	4409.59		87,348		84,915		89,541			(3,360)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXC17ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	07/07/2023		8,360,000	4275		87,180		11,371		347,500			(74,975)		5,789		0001
Purchased Call/S&P 500 INDEX/SPXC17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024		3,130,774	4373		185,179		180,021		187,422			(7,122)		15,329		0001
Purchased Call/S&P 500 INDEX/SPXE00R$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023		4,634,000	3856.1	102,875			34,858		169,954			(51,015)		13,505		0001
Purchased Call/S&P 500 INDEX/SPXH13L$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024		1,239,000	3946.56	55,383			38,425		77,160			(13,751)		7,280		0001
Purchased Call/S&P 500 INDEX/SPXG13G$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2022	10/20/2023		2,060,000	4600	134,045			27,863		35,713			(45,265)		5,706		0001
Purchased Call/S&P 500 INDEX/SPXH133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		2,924,000	4297.14	42,398			5,256		57,844			(21,025)		5,190		0001
Purchased Call/S&P 500 INDEX/SPXH13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/18/2024		2,765,917	3929		93,414		52,301		135,061			(41,431)		10,288		0001
Purchased Call/S&P 500 INDEX/SPXH134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		1,936,000	100	47,432			6,324		3			(23,586)		3,547		0001
Purchased Call/S&P 500 INDEX/SPXH134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023		5,079,000	4228.48	60,948			8,563		88,914			(30,059)		9,585		0001
Purchased Call/S&P 500 INDEX/SPXB21H$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		1,502,000	4070.56		18,174		10,551		26,839			(7,689)		5,696		0001
Purchased Call/S&P 500 INDEX/SPXA05W$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024		2,946,272	4221		177,669		165,791		203,583			(12,304)		14,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000X$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/10/2023	04/10/2025		2,476,265	287.36		93,448		83,307		86,294			(10,242)		16,523		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2023	01/10/2025		5,973,890	323.75		147,268		113,849		154,165			(33,821)		36,998		0001
Purchased Call/Citi Grandmaster Index/CGM040C$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/23/2025		4,197,484	324.66		100,174		78,871		103,105			(21,389)		26,296		0001
Purchased Call/Citi Grandmaster Index/CGM040A$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	10/17/2024		6,032,811	321.92	144,134			94,513		169,196			(35,983)		34,410		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2021	07/11/2023		5,407,067	267.21	204,387			2,808					(50,538)		4,693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/09/2023	06/05/2025		1,554,863	283.85		59,826		57,970		65,768			(1,941)		10,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2022	10/13/2023		19,182,371	264.21	412,364	2,429		120,726		869,733			(207,590)		51,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2023	01/26/2024		16,047,613	266		349,773		203,279		655,121			(147,586)		60,862		0001
Purchased Call/S&P 500 INDEX/SPXE00LSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023		2,296,000	3678.43	33,764			8,743		57,866			(16,743)		5,704		0001
Purchased Call/S&P 500 INDEX/SPXC17BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2024		7,759,000	4109.11	189,320			147,711		242,849			(41,899)		34,281		0001
Purchased Call/S&P 500 INDEX/SPXE00LSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023		5,771,000	3678.43	65,212			16,887		110,745			(32,338)		14,721		0001
Purchased Call/S&P 500 INDEX/SPXE00MSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/04/2022	10/04/2023		3,532,000	3790.93	86,887			22,739		148,217			(43,087)		9,057		0001
Purchased Call/S&P 500 INDEX/SPXA05IWJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/06/2023	06/04/2024		3,447,308	4282		121,764		114,028		138,628			(8,028)		16,636		0001
Purchased Call/S&P 500 INDEX/SPXC17E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2023	11/17/2023		4,290,000	4000		25,610		21,839		13,700			(3,880)		13,284		0001
Purchased Call/S&P 500 INDEX/SPXC17FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024		3,261,000	4409.59	155,550			151,265		159,769			(5,918)		16,057		0001
Purchased Call/S&P 500 INDEX/SPXC176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023		1,980,000	3895.75	48,510			22,441		75,509			(24,056)		6,716		0001
Purchased Call/S&P 500 INDEX/SPXC176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/18/2023		3,594,252	3852	118,342			55,729		193,760			(59,008)		12,301		0001
Purchased Call/S&P 500 INDEX/SPXE00MSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/04/2022	10/04/2023		3,387,000	3790.93	89,417			23,401		153,162			(44,341)		8,685		0001
Purchased Call/S&P 500 INDEX/SPXE00GSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/08/2022	09/08/2023		123,329	4006.18	9,336			14,571		14,571	8,065				270		0001
Purchased Call/S&P 500 INDEX/SPXE00GSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/07/2022	09/07/2023		1,362,000	100	25,878			4,848					(12,833)		2,961		0001
Purchased Call/S&P 500 INDEX/SPXH130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		4,816,000	4145.19	56,829			5,792		90,614			(28,027)		7,770		0001
Purchased Call/S&P 500 INDEX/SPXG13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026		4,250,000	5200	392,550			271,895		330,958			(50,715)		34,642		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026		4,250,000	5400	341,170			239,856		273,651			(42,587)		35,506		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/07/2022	11/27/2023		16,388,606	268.11	343,057			141,669		553,092			(170,877)		52,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2022	11/11/2024		12,577,440	267.69	363,238			249,655		502,768			(90,185)		73,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		12,555,086	266.06	236,517			52,529		483,979			(119,366)		29,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/17/2023		14,027,702	270.93	277,725			36,602		338,049			(139,956)		25,435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00QJ$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/04/2021	11/02/2023		769,312	267.61	33,738			6,066		57,415			(8,817)		2,251		0001
Purchased Call/Citi Grandmaster Index/CGM040D$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2023	02/20/2025		7,013,039	322.67	160,405			132,487		195,471			(28,124)		44,995		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024		854,218	208.08	30,581			15,585		10,058			(15,041)		3,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024		584,973	215.4	20,650			12,458		4,182			(8,271)		2,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025		1,448,738	220.22	53,169			43,734		28,288			(9,660)		9,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023		70,794	616.91	5,345			509		1,813			(1,327)		155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/08/2022	04/09/2024		2,276,672	240.73	89,018			34,604		2,270			(22,011)		10,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2024		1,693,019	233.39	66,197			26,515		3,627			(16,391)		7,584		0001
Purchased Call/Citi Grandmaster Index/CGM040D$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2023	02/07/2025		3,720,440	323.54	87,142			70,636		98,183			(16,764)		23,611		0001
Purchased Call/S&P 500 INDEX/SPXF001$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/06/2023	01/08/2024		88,284	3895.08	356,562			13,327		13,327	5,805				320		0001
Purchased Call/S&P 500 INDEX/SPXE004$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/08/2022	07/07/2023		2,560,000	3899.38	63,488			1,058		113,621			(31,570)		1,773		0001
Purchased Call/S&P 500 INDEX/SPXE005$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/15/2022	07/14/2023		1,802,000	3863.16	44,509			1,607		78,912			(22,132)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXE005$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/15/2022	07/03/2023		1,487,492	3834	66,938			384		125,574			(34,322)		674		0001
Purchased Call/S&P 500 INDEX/SPXF00PS$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/12/2023	06/07/2024		3,855,949	4294	223,099			212,535		252,526			(11,124)		18,690		0001
Purchased Call/S&P 500 INDEX/SPXE00S$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/02/2022	11/02/2023		1,820,000	3759.69	49,686			16,973		84,454			(24,639)		5,325		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00SST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		4,031,000	3828.11	88,682			31,759		148,138			(43,977)		12,075		0001
Purchased Call/S&P 500 INDEX/SPXE00SSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		2,968,000	3828.11	76,574			27,423		129,174			(37,973)		8,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/20/2022	09/19/2024		21,340,398	266.05	587,327			362,175		922,513			(146,537)		118,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/27/2022	10/25/2024		20,811,038	264.51	605,389			402,546		991,081			(150,688)		119,699		0001
Purchased Call/Citi Grandmaster Index/CGM040G$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/27/2023	06/26/2025		5,366,311	326.19	130,611			130,256		127,473			(533)		37,867		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2021	11/27/2023		6,064,224	263.42	227,408			46,608					(56,308)		19,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2021	12/27/2023		11,959,868	267.51	449,318			110,518					(111,446)		41,994		0001
Purchased Call/Citi Grandmaster Index/CGM040A$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/01/2022	10/25/2024		3,363,367	322.3	83,353			55,855		92,230			(20,894)		19,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/17/2022	02/16/2024		1,228,155	281.69	48,383			15,383		41,429			(12,038)		4,885		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/17/2022	02/15/2024		1,308,430	280.55	54,400			17,241		47,613			(13,538)		5,193		0001
Purchased Call/Citi Grandmaster Index/CGM040B$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/03/2022	10/31/2024		9,103,558	322.38	219,217			147,388		249,492			(54,480)		52,685		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/26/2022	01/25/2024		978,627	279	39,187			11,233		38,684			(9,740)		3,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2025		188,168	589.63	22,185			17,748		27,015			(4,504)		1,187		0001
Purchased Call/Citi Grandmaster Index/CGM040A$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/20/2022	10/14/2024		3,280,740	321.74	77,164			50,592		92,858			(19,366)		18,654		0001
Purchased Call/Citi Grandmaster Index/CGM040F$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/15/2023	06/13/2025		2,175,279	326.95	53,759			52,942		54,069			(1,106)		15,212		0001
Purchased Call/S&P 500 INDEX/SPXF003$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/17/2023	01/17/2024		1,072,000	4190.52	18,760			10,336		38,195			(8,429)		3,978		0001
Purchased Call/S&P 500 INDEX/SPXE004$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/08/2022	07/07/2023		3,222,000	3899.38	85,705			1,428		154,246			(42,617)		2,231		0001
Purchased Call/S&P 500 INDEX/SPXE005$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/15/2022	07/14/2023		3,989,000	3863.16	81,775			2,953		142,943			(40,663)		3,906		0001
Purchased Call/S&P 500 INDEX/SPXC17C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024		2,413,100	4146	82,586			65,793		105,540			(16,929)		10,699		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 INDEX/SPXE00M8F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023		3,386,000	3790.93	50,113			13,115		83,408			(24,850)		8,683		0001
Purchased Call/S&P 500 INDEX/SPXF00I8G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2023	04/29/2024		1,913,412	4359		39,132		32,845		43,798			(6,360)		8,731		0001
Purchased Call/S&P 500 INDEX/SPXF00Q8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024		3,046,000	4283.85		98,081		91,884		110,504			(6,432)		14,742		0001
Purchased Call/S&P 500 INDEX/SPXE00U8G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/22/2022	11/22/2028		806,000	100	195,294			276,629		276,629	122,773				9,367		0001
Purchased Call/S&P 500 INDEX/SPXC17FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		486,951	4293.93		127,624		26,870		26,870	3,205				2,360		0001
Purchased Call/S&P 500 INDEX/SPXE00KS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/27/2022	09/11/2023		1,940,131	4067	49,017			10,171		131,819			(25,421)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXE00Q8H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/21/2022	10/12/2023		1,810,877	3579	92,426			27,045		155,420			(46,992)		4,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024		7,621,224	231.3	264,456			199,706		93,377			(65,392)		46,777		0001
Purchased Call/Citi Grandmaster Index/CGM0409S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2022	08/09/2024		4,743,903	328.91	113,194			63,680		78,502			(28,315)		25,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025		10,739,268	265.16	318,094			271,995		514,935			(47,100)		69,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024		4,441,595	232.95	153,970			113,844		45,165			(38,187)		26,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025		4,395,569	233.27	152,966			116,826		44,922			(36,570)		27,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2023	04/26/2024		8,953,350	268.37	199,855			166,862		323,428			(34,013)		40,653		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A5H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/11/2023		8,907,866	265.08	333,154			74,696					(82,491)		29,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2022	12/06/2024		17,005,386	266.69	492,448	6,437		360,333		727,822			(123,685)		101,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023		12,426,250	268.2	258,317			109,873		420,611			(128,838)		40,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/07/2022	07/03/2024		1,439,678	290.01	47,451			24,245		33,140			(11,883)		7,238		0001
Purchased Call/Citi Grandmaster Index/CGM0402ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/02/2023		1,940,901	330.77	50,158			8,577		15,797			(12,468)		5,679		0001
Purchased Call/Citi Grandmaster Index/CGM0401S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/15/2023		1,314,057	329.01	31,710			3,332		10,891			(7,901)		3,018		0001
Purchased Call/Citi Grandmaster Index/CGM040A5V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2022	10/24/2024		6,721,454	321.55	168,920			112,202		193,173			(42,081)		38,620		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA056S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/12/2022	08/14/2023		2,301,000	4280.15	77,084			9,343		95,037			(38,017)		4,040		0001
Purchased Call/S&P 500 INDEX/SPXA05YS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/27/2023	06/27/2024		4,386,000	4378.41		214,037		212,861		227,588			(1,754)		21,870		0001
Purchased Call/S&P 500 INDEX/SPXE00M$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/05/2022	10/05/2023		3,594,000	3783.28	79,787			21,101		135,736			(39,566)		9,264		0001
Purchased Call/S&P 500 INDEX/SPXE00O$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/12/2022	10/12/2023		8,315,000	3577.03	92,297			26,189		159,839			(45,769)		22,192		0001
Purchased Call/S&P 500 INDEX/SPXA05TSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/16/2023	05/14/2024		2,952,841	4124		169,040		148,494		219,342			(20,898)		13,803		0001
Purchased Call/S&P 500 INDEX/SPXA05JSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/23/2023	05/21/2024		4,126,054	4193		223,821		200,944		284,066			(23,366)		19,497		0001
Purchased Call/S&P 500 INDEX/SPXA05VS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/26/2023	05/24/2024		3,267,057	4151		166,907		152,494		197,678			(16,049)		15,509		0001
Purchased Call/S&P 500 INDEX/SPXA05XS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/09/2023	06/11/2024		2,316,000	4298.86		50,720		48,212		56,088			(2,894)		11,291		0001
Purchased Call/S&P 500 INDEX/SPXA05XSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/12/2023	06/11/2025		1,512,841	5233		52,075		50,859		67,281			(1,284)		10,565		0001
Purchased Call/S&P 500 INDEX/SPXA05USF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2023	05/17/2024		1,977,295	4189		68,761		61,483		81,263			(7,428)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXA05XS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/09/2023	06/10/2024		2,399,000	4298.86		41,503		39,445		45,660			(2,375)		11,679		0001
Purchased Call/S&P 500 INDEX/SPXI13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024		1,739,000	4376.86		22,259		22,198		24,459			(122)		8,683		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2024		1,508,158	3669	66,175			43,087		100,602			(16,408)		8,602		0001
Purchased Call/S&P 500 INDEX/SPXH13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023		1,107,000	3878.44	12,620			6,014		21,167			(6,258)		3,822		0001
Purchased Call/S&P 500 INDEX/SPXI13WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024		2,296,000	100		53,267		52,096		58,076			(1,310)		11,353		0001
Purchased Call/S&P 500 INDEX/SPXI13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		2,028,000	4565.75		30,014		29,685		41,520			(571)		10,084		0001
Purchased Call/S&P 500 INDEX/SPXI13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	07/14/2023		3,528,000	4450		21,584		12,754		30,370			(8,993)		3,455		0001
Purchased Call/S&P 500 INDEX/SPXI13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024		2,796,000	4138.12		70,180		60,154		86,967			(10,163)		12,946		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029		27,800,868	4381.89		7,808,669		7,731,138		7,731,138	305,526				340,023		0001
Purchased Call/S&P 500 INDEX/SPXE00K$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/28/2022	09/28/2023		2,291,000	3719.04	58,879			14,436		102,735			(29,197)		5,688		0001
Purchased Call/S&P 500 INDEX/SPXE00G$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/08/2022	09/08/2023		2,572,000	100	33,436			6,391					(16,581)		5,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2023	06/26/2024		15,820,746	273.99		353,274		351,173		384,783			(3,058)		78,778		0001
Purchased Call/S&P 500 INDEX/SPXE00K$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/29/2022	09/29/2023		1,014,000	3640.47	21,193			5,283		40,005			(10,509)		2,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2022	08/28/2023		8,982,119	269.58	184,861			30,283		248,343			(93,726)		18,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/22/2023		1,042,048	264.9	38,125			7,596					(9,484)		3,284		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161LS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2023	01/09/2025		4,649,469	233.02		161,734		124,061		49,191			(37,866)		28,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/07/2024		21,185,847	265.1		460,517		283,040		921,553			(178,384)		82,613		0001
Purchased Call/AI Powered US Equity Index/AIP1000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/23/2025		2,311,719	2339.42		78,768		78,378		99,477			(624)		16,279		0001
Purchased Call/AI Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/30/2023	07/02/2024		585,975	2371.57		14,825		14,825		14,802					2,942		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ZSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/16/2023	06/17/2025		3,598,784	286.07		129,916		128,129		138,692			(2,485)		25,237		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	05/19/2022	05/10/2024		1,956,749	292.6	74,430			32,506		34,249			(18,655)		9,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000S6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/30/2023	06/30/2025		692,179	287.82		24,918		24,918		24,914					4,898		0001
Purchased Call/Citi Grandmaster Index/CGM040BS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/01/2024		4,551,332	322.03	110,074	1,825		75,782		127,566			(27,949)		26,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023		106,697	210.78	3,766			1,742		901			(1,868)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024		642,614	215.4		22,620		13,572		4,415			(9,135)		2,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024		16,407,822	269.87		363,227		312,154		541,029			(51,831)		75,971		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/18/2023		2,045,645	267.04	76,991			5,079					(19,093)		3,748		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2024		2,928,933	262.2	108,956			30,831					(26,941)		11,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2023	03/05/2024		10,342,707	266.13		221,831		151,964		419,382			(70,410)		42,713		0001
Purchased Call/S&P 500 INDEX/SPXA05XS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024		8,854,000	4298.86		225,777		214,581		250,616			(12,919)		43,102		0001
Purchased Call/S&P 500 INDEX/SPXA05XSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024		4,034,000	4425.84		192,018		186,151		197,563			(7,891)		19,751		0001
Purchased Call/S&P 500 INDEX/SPXA05YS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024		2,181,000	4328.82		38,822		38,502		41,518			(424)		10,860		0001
Purchased Call/S&P 500 INDEX/SPXG13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023		1,089,000	3961.63	11,761			745		20,199			(5,800)		1,396		0001
Purchased Call/S&P 500 INDEX/SPXC17C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024		1,945,131	4130		93,479		76,082		118,724			(17,977)		8,729		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17CSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/23/2024		1,562,471	4134		58,208		47,625		72,426			(10,685)		7,059		0001
Purchased Call/S&P 500 INDEX/SPXA055SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/02/2022	07/25/2023		2,296,800	3967	117,045			7,913		193,312			(59,342)		3,005		0001
Purchased Call/S&P 500 INDEX/SPXA05V$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025		1,649,139	5058		51,650		49,071		98,836			(2,643)		11,304		0001
Purchased Call/S&P 500 INDEX/SPXE00LSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/30/2022	10/02/2023		2,810,000	3585.62	61,820			15,838		108,351			(30,489)		7,130		0001
Purchased Call/S&P 500 INDEX/SPXF004$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024		6,066,000	4016.22		75,825		43,448		103,149			(32,407)		22,951		0001
Purchased Call/S&P 500 INDEX/SPXE00G$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/12/2022	10/12/2023		3,096,000	3577.03	74,923			21,259		133,486			(37,154)		8,263		0001
Purchased Call/S&P 500 INDEX/SPXE00PS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/14/2022	10/03/2023		1,600,117	3678	59,451			15,967		118,095			(30,397)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/20/2022	10/20/2023		4,031,000	3665.78	97,550			29,995		171,863			(48,374)		11,165		0001
Purchased Call/S&P 500 INDEX/SPXA05S$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025		1,830,624	5192		45,082		41,898		84,531			(3,238)		12,420		0001
Purchased Call/S&P 500 INDEX/SPXA05TS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025		1,911,540	4131		253,437		237,007		370,353			(17,383)		13,036		0001
Purchased Call/S&P 500 INDEX/SPXA054$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024		1,691,000	3811.01	263,120			137,876		386,203			(64,972)		8,661		0001
Purchased Call/S&P 500 INDEX/SPXF005$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/09/2023	02/09/2024		3,478,000	4081.5		96,688		59,727		129,376			(37,351)		13,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025		601,072	209.98		22,059		18,186		11,565			(3,893)		3,860		0001
Purchased Call/Citi Grandmaster Index/CGM0400$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2021	07/07/2023		401,623	326.76	10,205			85		2,221			(2,536)		278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/03/2022	03/01/2024		281,837	282.36	11,638			3,904		9,230			(2,886)		1,155		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/15/2022	03/04/2024		3,123,004	285.54	124,177			42,247		82,078			(30,845)		12,871		0001
Purchased Call/Citi Grandmaster Index/CGM0402$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/24/2023		2,038,275	330.21	54,381			8,614		17,221			(13,521)		5,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	04/04/2023	04/03/2025		4,099,826	288.11		147,046		129,717		137,151			(17,504)		27,208		0001
Purchased Call/Citi Grandmaster Index/CGM0400$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	07/21/2023		159,105	326.45	4,382			121		1,234			(1,089)		191		0001
Purchased Call/Citi Grandmaster Index/CGM0400$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2021	08/03/2023		976,714	327.62	25,072			1,138		7,754			(6,225)		1,490		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2025		91,684	560.17		10,975		8,385		17,248			(2,620)		567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2023	01/10/2025		291,287	566.86		34,954		26,988		51,317			(8,103)		1,804		0001
Purchased Call/Citi Grandmaster Index/CGM0409$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2022	08/09/2024		3,220,694	328.24	79,917			44,900		56,116			(19,989)		16,984		0001
Purchased Call/Citi Grandmaster Index/CGM040G$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2023	06/30/2025		1,110,523	328.21		26,430		26,430		26,342					7,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/16/2023	05/03/2024		13,764,036	269.96	300,307			255,958		449,724			(45,998)		63,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/28/2025		8,508,646	268.37	254,216			233,348		359,268			(21,581)		57,554		0001
Purchased Call/Citi Grandmaster Index/CGM0409$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	08/16/2024		1,007,355	328.92	22,208			12,737		16,766			(5,576)		5,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/19/2025		9,318,528	271.79	274,740			260,189		333,595			(15,322)		64,015		0001
Purchased Call/S&P 500 INDEX/SPXA05V$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024		3,641,920	4205	198,314			182,427		245,795			(16,345)		17,419		0001
Purchased Call/S&P 500 INDEX/SPXB13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026		1,305,035	3276.02	232,166			634,012		634,012	184,895				11,420		0001
Purchased Call/S&P 500 INDEX/SPXD007$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	02/23/2022	02/21/2024		1,404,374	5267	43,460			14,068		2,632			(10,805)		5,646		0001
Purchased Call/S&P 500 INDEX/SPXE00R$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/25/2022	10/25/2023		2,083,000	3859.11	51,867			16,574		88,123			(25,720)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXB176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026		445,800	3315.57	82,696			212,169		212,169	61,526				4,008		0001
Purchased Call/S&P 500 INDEX/SPXE00S$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023		3,023,000	3828.11	49,880			17,863		82,221			(24,735)		9,055		0001
Purchased Call/Citi Grandmaster Index/CGM0402$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	10/10/2023		1,378,847	328.57	36,002			5,012		13,879			(8,957)		3,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	07/30/2021	07/28/2023		3,233,404	267.2	135,465			5,048		247,946			(33,652)		4,478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	02/22/2023	02/21/2025		1,762,227	292.44	62,486			51,711		45,741			(10,849)		11,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/01/2022	04/01/2024		107,882	248.55	4,218			1,596		139			(1,044)		469		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305B$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024		153,070	247.73	6,000			2,387		229			(1,482)		683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024		99,487	251.17	3,870			1,576		123			(958)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/12/2023		1,737,041	616.4	124,546			12,489		47,306			(30,796)		3,911		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	04/14/2023	04/16/2025		784,612	288.54	28,638			25,731		25,906			(3,008)		5,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	05/17/2024		15,207,516	270.85	342,452			305,290		471,621			(39,129)		71,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2023	02/08/2024		11,604,128	265.28	249,053			153,341		499,251			(96,104)		45,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/27/2022	09/14/2023		12,949,699	268.31	230,273	956		48,675		414,695			(116,564)		29,545		0001
Purchased Call/S&P 500 INDEX/SPXE00T$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/16/2022	11/14/2023		3,181,611	3957	182,323			68,687		298,556			(90,910)		9,746		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/16/2023		3,660,000	100	30,744			9,062		26,485			(15,163)		9,954		0001
Purchased Call/S&P 500 INDEX/SPXD00Q$8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	05/10/2022	05/08/2028		1,042,506	100	250,436			341,811		341,811	155,784				11,492		0001
Purchased Call/S&P 500 INDEX/SPXF00N$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/01/2023	08/07/2023		2,090,000	4300		27,935		16,406		94,043			(12,091)		3,372		0001
Purchased Call/S&P 500 INDEX/SPXF00O$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/06/2023	06/06/2024		2,568,000	4283.85		95,530		89,493		108,081			(6,264)		12,429		0001
Purchased Call/S&P 500 INDEX/SPXE00O$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/13/2023		1,824,000	100	23,347			6,745		17,147			(11,609)		4,892		0001
Purchased Call/S&P 500 INDEX/SPXE00T$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/09/2022	11/09/2023		3,211,000	3748.57	49,449			17,994		82,331			(24,521)		9,655		0001
Purchased Call/S&P 500 INDEX/SPXF00O$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/05/2023	02/16/2024		4,290,000	4150		22,090		20,003		13,937			(2,157)		17,064		0001
Purchased Call/S&P 500 INDEX/SPXE00T$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/09/2022	11/09/2023		7,366,000	3748.57	83,236			30,289		137,599			(41,276)		22,148		0001
Purchased Call/S&P 500 INDEX/SPXE00T$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/09/2022	11/02/2023		1,543,766	3756	54,795			19,248		94,918			(27,703)		4,517		0001
Purchased Call/S&P 500 INDEX/SPXE00P$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/19/2022	10/19/2023		1,230,000	3695.16	13,407			4,063		24,187			(6,648)		3,391		0001
Purchased Call/S&P 500 INDEX/SPXF00H$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/24/2023	04/23/2024		2,073,000	100		30,266		24,763		60,254			(5,556)		9,365		0001
Purchased Call/S&P 500 INDEX/SPXF0028$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/09/2023	01/09/2024		5,860,000	100		59,186		31,305		105,163			(27,890)		21,306		0001
Purchased Call/S&P 500 INDEX/SPXG13W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		2,064,000	100	50,155			2,779		44,854			(24,871)		2,475		0001
Purchased Call/S&P 500 INDEX/SPXE00J$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/26/2022	09/22/2023		1,905,301	3758	69,545			16,079		136,769			(34,869)		4,570		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE000S0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/13/2022	10/13/2023		7,870,000	3669.91	170,779			49,199		299,385			(84,688)		21,105		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/08/2022	08/01/2024		1,281,086	286.62	50,263			29,652		37,835			(13,479)		6,689		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/14/2023	03/07/2025		5,138,817	290.98		169,844		143,867		145,806			(26,287)		33,379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/05/2022	08/05/2024		1,743,796	283.63	68,700			38,236		61,567			(17,186)		9,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/30/2022	09/19/2024		4,235,853	290.93	159,797			99,082		101,822			(40,076)		23,438		0001
Purchased Call/Citi Grandmaster Index/CGM040B$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2022	07/19/2024		1,762,440	326.45	46,603			24,787		34,584			(11,637)		9,050		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2021	11/10/2023		2,015,950	265.94	75,504			13,772					(18,794)		6,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2023	03/08/2024		16,739,344	266.06	357,160			247,325		683,779			(110,667)		69,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	05/29/2024		11,924,579	270.1	264,093			242,980		389,920			(22,771)		57,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/13/2024		10,033,109	270.43	300,381			168,825		324,309			(74,311)		53,168		0001
Purchased Call/S&P 500 INDEX/SPXF000S0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/06/2023	05/31/2024		1,612,430	4221	84,781			79,334		96,829			(5,652)		7,735		0001
Purchased Call/S&P 500 INDEX/SPXE00V$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/05/2022	12/05/2023		1,833,000	3998.84	35,927			15,539		53,457			(17,816)		6,030		0001
Purchased Call/S&P 500 INDEX/SPXG13T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		1,716,226	3823	248,595			126,346		388,541			(61,638)		8,651		0001
Purchased Call/S&P 500 INDEX/SPXF000SU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/08/2023	06/07/2024		1,537,000	4293.93	19,520			18,493		23,374			(1,177)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXF000SK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024		3,799,000	4267.52	55,845			52,470		62,626			(3,509)		18,414		0001
Purchased Call/S&P 500 INDEX/SPXG13V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		2,733,000	3818.8	53,294			1,615		93,974			(26,428)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXG133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2022	03/04/2024		1,876,714	4346	227,102			77,478		154,620			(56,619)		7,735		0001
Purchased Call/S&P 500 INDEX/SPXF13J$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2021	12/12/2023		1,634,462	5321	82,215			18,546		717			(20,413)		5,495		0001
Purchased Call/S&P 500 INDEX/SPXG13X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/25/2022	07/22/2024		1,766,544	3943	70,668			37,670		100,874			(17,570)		9,107		0001
Purchased Call/S&P 500 INDEX/SPXC171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024		2,227,978	3792	413,658			283,390		563,970			(102,705)		12,999		0001
Purchased Call/S&P 500 INDEX/SPXC173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2024		2,273,563	3955	394,556			277,550		479,395			(97,828)		13,451		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00S8Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/08/2022	11/06/2023		2,258,559	3771	67,340			23,877		114,012			(33,577)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXF006S8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024		5,798,000	4079.09		125,237		80,235		167,217			(45,760)		23,063		0001
Purchased Call/S&P 500 INDEX/SPXF004S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/25/2023	01/25/2024		2,155,000	100		52,582		30,130		109,080			(22,473)		8,153		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000X$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/31/2023	04/01/2025		1,132,541	286.87		41,338		36,341		40,184			(5,139)		7,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/12/2022	06/11/2024		2,793,739	220.76	108,763			51,868		21,134			(26,984)		13,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/01/2022	07/01/2024		130,275	219.33	4,937			2,489		1,134			(1,223)		653		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Q$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/06/2022	06/21/2024		1,664,557	288.86	61,419			30,376		40,677			(15,383)		8,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024		11,917,858	280.07	369,662			127,735		154,328			(91,746)		49,513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/21/2022	11/15/2024		16,357,670	267.18	474,846	3,663		333,090		675,144			(118,821)		96,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/18/2023		17,157,771	263.52	377,799			114,502		816,681			(188,900)		47,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2022	07/06/2023		11,595,632	265.44	270,339			3,780		460,906			(135,828)		7,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024		12,315,681	261.89	293,379			153,456		656,714			(140,466)		44,311		0001
Purchased Call/S&P 500 INDEX/SPXG13T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023		5,258,000	3831.39	116,202			1,280		210,014			(57,623)		3,077		0001
Purchased Call/S&P 500 INDEX/SPXF000S$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024		3,672,000	4267.52		82,253		77,281		93,124			(5,169)		17,798		0001
Purchased Call/S&P 500 INDEX/SPXG13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2024		1,314,000	3966.84	56,502			30,227		81,321			(13,990)		6,800		0001
Purchased Call/S&P 500 INDEX/SPXG13U$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023		1,936,000	100	43,366			1,075					(21,388)		1,602		0001
Purchased Call/S&P 500 INDEX/SPXE00X$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2022	12/15/2023		2,038,000	100	36,684			17,017		74,564			(18,241)		6,913		0001
Purchased Call/S&P 500 INDEX/SPXG13T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023		3,402,000	3831.39	68,040			750		122,293			(33,740)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXF00M$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/26/2023	05/24/2024		1,460,000	100		37,960		34,682		44,330			(3,650)		6,931		0001
Purchased Call/S&P 500 INDEX/SPXF00N$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/01/2023	08/04/2023		2,090,000	4225		47,615		26,982		127,440			(21,576)		3,236		0001
Purchased Call/S&P 500 INDEX/SPXF00P$9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024		2,108,320	4294		105,855		100,562		120,464			(6,107)		10,219		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00V5E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/02/2022	12/01/2023		4,132,000	4071.7	81,400			34,595		117,760			(40,477)		13,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B5J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024		1,056,669	247.25	41,104			16,543		556			(10,192)		4,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025		591,481	208.26	21,648			17,996		12,326			(3,721)		3,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K5E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024		70,630	220.26	2,642			1,587		1,219			(652)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K5F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024		834,718	223.17	31,218			18,757		6,695			(7,709)		4,577		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/17/2022	06/14/2024		2,129,187	296.18	63,021			30,453		30,580			(15,697)		10,425		0001
Purchased Call/Citi Grandmaster Index/CGM040G$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025		384,750	328.21	9,157			9,157		9,131					2,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/17/2023	03/14/2025		2,735,852	283.88	101,580			87,038		110,619			(14,790)		17,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	08/25/2023		9,154,917	269.41	187,334			29,048		260,444			(94,710)		17,930		0001
Purchased Call/S&P 500 INDEX/SPXF00QSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/07/2023	06/05/2024		1,762,055	258	96,458			90,596		122,816			(6,095)		8,516		0001
Purchased Call/S&P 500 INDEX/SPXF00KSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2023	05/16/2024		1,974,000	100	58,825			51,714		86,384			(7,233)		9,256		0001
Purchased Call/S&P 500 INDEX/SPXF00MSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/30/2023	05/30/2024		1,523,000	4205.52	75,541			69,315		90,398			(6,398)		7,295		0001
Purchased Call/S&P 500 INDEX/SPXF00NS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/01/2023	09/01/2023		6,270,000	4000	13,170			9,279		2,586			(4,151)		13,024		0001
Purchased Call/S&P 500 INDEX/SPXE00VST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/05/2022	12/05/2023		5,551,000	3998.84	128,783			55,700		192,490			(63,862)		18,261		0001
Purchased Call/S&P 500 INDEX/SPXG13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		1,804,000	100	36,080			601					(17,941)		1,249		0001
Purchased Call/S&P 500 INDEX/SPXE00W5N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/11/2023		2,811,000	100	55,939			25,119		87,026			(27,588)		9,421		0001
Purchased Call/S&P 500 INDEX/SPXF00LSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/23/2023	09/08/2023		6,288,000	4450	58,695			38,207		163,599			(20,652)		13,768		0001
Purchased Call/S&P 500 INDEX/SPXF13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2021	11/30/2023		1,438,104	4584	167,737			35,070		35,950			(41,647)		4,655		0001
Purchased Call/S&P 500 INDEX/SPXE00W5H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/08/2022	12/08/2028		400,000	100	113,600			171,897		171,897	70,367				4,668		0001
Purchased Call/S&P 500 INDEX/SPXE00I$B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/16/2022	09/15/2023		1,772,000	3873.33	37,389			7,893		69,466			(18,592)		4,069		0001
Purchased Call/S&P 500 INDEX/SPXC17ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	10/17/2023		4,180,000	4600	53,580			19,549		67,513			(7,579)		11,421		0001
Purchased Call/S&P 500 INDEX/SPXF008SP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024		1,965,000	3982.24	31,047			20,612		42,027			(10,462)		8,000		0001
Purchased Call/S&P 500 INDEX/SPXC17FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		2,139,049	4293.93	127,624			118,035		118,035	14,077				10,368		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00D8S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	08/28/2023		1,828,000	100	36,012			5,754					(17,760)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXC17D8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/06/2024		2,813,000	4136.25		106,331		90,806		133,828			(16,225)		12,983		0001
Purchased Call/S&P 500 INDEX/SPXA05W8I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024		2,247,000	257.8		126,281		118,302		154,634			(8,281)		10,875		0001
Purchased Call/Citi Grandmaster Index/CGM040D8K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2023	02/26/2025		1,326,223	321.82		31,420		26,196		38,917			(5,255)		8,551		0001
Purchased Call/Citi Grandmaster Index/CGM0408SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2022	07/12/2024		4,160,429	325.61	108,310			56,747		86,602			(27,143)		21,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I8J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2023		902,432	225.06	32,307			3,382					(16,021)		1,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS61798L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023		1,292,941	607.17	95,290			2,632		28,785			(23,692)		1,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS61799P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/24/2023		71,668	606.38	5,339			169		1,734			(1,322)		92		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A9E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	08/02/2023		3,921,565	608.8	282,858			12,442		95,346			(70,180)		5,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B9O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/17/2023		1,673,209	617.59	123,985			8,005		32,816			(30,741)		3,034		0001
Purchased Call/Citi Grandmaster Index/CGM0409SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2022	08/22/2024		5,229,499	327.75	115,646			67,206		95,269			(28,941)		28,015		0001
Purchased Call/S&P 500 INDEX/SPXC17E9B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024		3,428,000	4192.63	161,802			144,910		194,656			(17,241)		16,223		0001
Purchased Call/S&P 500 INDEX/SPXC17E9S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	11/06/2023		12,540,000	3900		46,680		38,799		15,737			(8,568)		37,275		0001
Purchased Call/S&P 500 INDEX/SPXA05XS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024		2,693,000	4298.86		63,016		59,891		69,837			(3,606)		13,110		0001
Purchased Call/S&P 500 INDEX/SPXE00X9N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/12/2022	12/12/2023		2,546,000	100	38,445			17,369		43,654			(19,064)		8,559		0001
Purchased Call/S&P 500 INDEX/SPXA05W8R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024		1,804,000	257.49		102,287		96,105		126,244			(6,428)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXE00W8M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/11/2023		3,760,000	100	54,896			24,650		76,903			(27,074)		12,602		0001
Purchased Call/S&P 500 INDEX/SPXA05V8J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024		5,002,000	100		62,025		57,083		81,086			(5,084)		23,996		0001
Purchased Call/S&P 500 INDEX/SPXA05V8V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024		3,519,000	100		45,747		42,570		57,282			(3,519)		16,882		0001
Purchased Call/S&P 500 INDEX/SPXB17YS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2023		2,012,000	4128.73	56,940			8,314		89,681			(28,236)		3,869		0001
Purchased Call/S&P 500 INDEX/SPXE00X8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	12/09/2022	12/11/2023		2,188,000	3934.38	35,227			15,818		53,331			(17,373)		7,333		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00RSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY 17331LVCZKQKX5T7XV54	06/16/2023	06/14/2024		1,685,000	260.8		96,719		94,025		103,152			(3,720)		8,250		0001
Purchased Call/S&P 500 INDEX/SPXF00QSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/13/2023	06/11/2024		2,540,626	4299		152,927		146,168		164,679			(7,142)		12,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/29/2022	09/27/2024		2,187,096	288.48	99,834			63,094		61,385			(25,073)		12,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024		3,164,918	224.94	119,950			65,083		19,838			(29,660)		16,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2024		1,221,325	225.51	46,044			25,580		7,853			(11,401)		6,440		0001
Purchased Call/S&P 500 INDEX/SPXB17R$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027		2,101,152	4696.56	437,250			390,594		390,594	133,707				22,242		0001
Purchased Call/S&P 500 INDEX/SPXF00PS$	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/12/2023	06/12/2024		4,927,000	4338.93		237,481		226,390		263,437			(11,679)		24,054		0001
Purchased Call/S&P 500 INDEX/SPXE00Y$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/21/2022	12/21/2023		1,878,000	3878.44	28,921			13,783		44,310			(14,342)		6,483		0001
Purchased Call/S&P 500 INDEX/SPXH132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		2,283,000	4280.15	33,104			4,013		46,402			(16,326)		4,008		0001
Purchased Call/S&P 500 INDEX/SPXA05V$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024		4,833,000	100		62,346		58,064		78,220			(4,744)		23,323		0001
Purchased Call/S&P 500 INDEX/SPXA05W$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024		2,770,000	100		54,015		50,750		70,630			(3,394)		13,426		0001
Purchased Call/S&P 500 INDEX/SPXB13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026		6,916,000	3117.86	1,284,301			3,773,606		3,773,606	1,072,865				59,703		0001
Purchased Call/S&P 500 INDEX/SPXB176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026		8,685,200	3315.57	1,611,105			4,133,547		4,133,547	1,198,662				78,081		0001
Purchased Call/S&P 500 INDEX/SPXH136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023		4,200,000	4030.61	49,560			8,055		79,083			(24,576)		8,514		0001
Purchased Call/S&P 500 INDEX/SPXD003$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/09/2022	02/07/2024		1,942,314	5432	75,560			23,001		1,258			(18,786)		7,574		0001
Purchased Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024		5,087,000	100		60,535		53,828		91,065			(7,132)		23,890		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000H$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/23/2021	07/25/2023		1,062,203	266.35	44,400			1,464		85,159			(10,979)		1,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000H$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/30/2021	07/28/2023		1,364,879	267.48	55,183			2,059		103,171			(13,748)		1,890		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000R$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/18/2022	08/16/2024		1,905,079	285.11	84,422			48,313		62,388			(21,137)		10,132		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/17/2021	11/08/2023		4,115,568	264.4	179,465			32,313		358,546			(44,777)		12,328		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/10/2023	03/11/2025		853,809	287.58		30,823		26,208		28,856			(4,716)		5,564		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305I$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.08/05/2022	.08/06/2024	.....	 1,861,712	..... 224.51	70,187	.....	.....	38,757	.....	12,604	.....	.....	.....(17,355)	.....	9,781	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/16/2021	.09/15/2023	.....	2,045,986	..... 617.43	146,493	.....	.....	15,356	.....	55,137	.....	.....	.....(36,372)	.....	4,699	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.07/23/2021	.07/21/2023	.....	 1,831,066	..... 266.35	75,657	.....	.....	 2,092	.....	146,841	.....	.....	..... (18,861)	.....	2,196	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB17XS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/12/2022	.08/11/2023	.....	 14,499,000	.....4280.15	332,027	.....	.....	37,814	.....	450,745	.....	.....	..... (165,101)	.....	24,592	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB17XS$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/18/2022	.08/09/2023	.....	2,757,932	4122	147,407	.....	.....	16,332	.....	201,545	.....	.....	.....(74,946)	.....	 4,565	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/01/2022	.08/28/2023	.....	2,047,317	4054	84,865	.....	.....	13,826	.....	158,169	.....	.....	.....(42,550)	.....	 4,116	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00RSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.06/20/2023	.10/17/2023	.....	 8,810,000	3800	.....	 121,800	.....	56,215	.....	36,265	.....	.....	..... (5,118)	.....	24,072	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/06/2022	.12/06/2023	.....	 1,490,000	 105	22,797	.....	.....	 9,923	.....	41,994	.....	.....	.....(11,305)	.....	 4,917	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/06/2022	.12/01/2023	.....	1,459,789	4033	42,618	.....	.....	18,214	.....	69,136	.....	.....	.....(21,428)	.....	 4,741	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/13/2022	.12/13/2023	.....	 7,081,000	.....4019.65	84,264	.....	.....	38,302	.....	122,926	.....	.....	..... (41,786)	.....	23,877	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00ESP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.08/30/2022	.08/30/2023	.....	 1,747,000	 100	33,018	.....	.....	 5,458	.....	.....	.....	.....	.....(16,373)	.....	 3,571	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.03/27/2023	.03/21/2025	.....	 5,381,888	..... 285.1	.....	194,575	.....	 168,626	.....	 207,160	.....	.....	.....(26,380)	.....	35,353	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.07/08/2022	.07/10/2023	.....	689,590	..... 219.36	24,756	.....	.....	614	.....	.....	.....	.....	.....(12,209)	.....	571	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/06/2022	.09/06/2023	.....	320,191	..... 216.76	11,431	.....	.....	 2,110	.....	 89	.....	.....	..... (5,668)	.....	691	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/13/2022	.09/13/2023	.....	818,010	..... 217.23	29,121	.....	.....	 5,937	.....	339	.....	.....	.....(14,441)	.....	 1,854	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/16/2022	.09/18/2023	.....	290,468	..... 211.05	10,341	.....	.....	 2,250	.....	 3,771	.....	.....	..... (5,100)	.....	680	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305I$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.08/15/2022	.08/15/2024	.....	557,193	..... 233.94	21,006	.....	.....	11,843	.....	 2,048	.....	.....	..... (5,201)	.....	 2,960	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305J$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/02/2022	.09/03/2024	.....	 67,260	..... 214.23	 2,522	.....	.....	 1,492	.....	 1,592	.....	.....	..... (624)	.....	365	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040FSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.06/07/2023	.06/06/2025	.....	1,572,098	..... 325.39	35,414	.....	.....	34,344	.....	38,799	.....	.....	.....(1,116)	.....	10,940	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040FSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.06/20/2023	.06/16/2025	.....	 1,100,729	..... 327.91	.....	25,149	.....	24,867	.....	23,544	.....	.....	..... (328)	.....	 7,714	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V9L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	08/22/2023		11,774,117	269.93	219,090			32,053		317,591			(110,866)		22,433		0001
Purchased Call/S&P 500 INDEX/SPXB17XSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/26/2023		2,278,130	3921	110,837			7,718		185,906			(55,266)		3,040		0001
Purchased Call/S&P 500 INDEX/SPXB17YS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/10/2023		1,924,080	4210	83,096			9,497		115,130			(42,729)		3,224		0001
Purchased Call/S&P 500 INDEX/SPXB17L$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/28/2023		1,741,000	4348.27	183,327			6,799		53,457			(45,455)		2,411		0001
Purchased Call/S&P 500 INDEX/SPXH131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		6,440,000	4122.47	75,992			8,164		121,569			(37,684)		10,660		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2024		3,628,131	4018	127,531			73,534		175,518			(54,455)		13,694		0001
Purchased Call/S&P 500 INDEX/SPXF00R$I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/20/2023	10/17/2023		8,810,000	3800	121,800			56,215		36,265			(5,118)		24,072		0001
Purchased Call/S&P 500 INDEX/SPXF00Q9F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/14/2023	06/14/2024		2,013,000	100	49,319			47,286		57,991			(2,156)		9,856		0001
Purchased Call/S&P 500 INDEX/SPXA05U$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/19/2023	05/20/2024		9,381,000	4191.98	236,401			211,003		280,630			(27,054)		44,260		0001
Purchased Call/S&P 500 INDEX/SPXF00R$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	06/21/2024		6,396,000	100	85,067			83,889		117,975			(1,864)		31,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/10/2022	08/09/2024		651,977	231	24,580			13,674		2,879			(6,094)		3,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/01/2022	08/01/2023		509,948	224.19	18,613			1,590					(9,230)		755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/02/2022	08/02/2023		749,045	222.18	26,891			2,371					(13,335)		1,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2023		1,306,491	614.36	93,414			9,624		38,800			(23,162)		2,981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/30/2022	09/30/2024		92,458	199.69	3,430			2,156		4,385			(849)		518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/23/2021	07/21/2023		94,576	266.67	3,883			107		7,463			(966)		113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/26/2022	09/26/2023		322,591	206.88	11,452			2,745		2,043			(5,679)		792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/18/2022	07/18/2023		165,951	227.91	5,974			280					(2,963)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/02/2022	08/02/2023		207,105	233.92	7,435			655					(3,687)		311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/30/2022	08/30/2023		233,694	215.6	8,366			1,383		1,214			(4,149)		478		0001
Purchased Call/S&P 500 INDEX/SPXI130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024		1,296,000	4205.45		14,338		13,117		18,072			(1,360)		5,912		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13ZS/W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024		1,116,000	4450.38		12,946		12,946		12,698					5,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2025		17,921,830	273.99		530,368		528,779		554,636			(2,311)		126,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/30/2022	08/25/2023		173,771	269.41	3,419			525		4,938			(1,719)		340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024		4,870,339	276.06		106,660		106,660		106,300					24,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	06/28/2023	06/28/2024		523,790	195.63		18,542		18,491		18,448			(101)		2,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	09/01/2023		21,397,297	266.14	462,642			80,747		822,692			(232,961)		44,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/30/2022	08/20/2024		11,316,407	270.39	328,908			188,346		368,054			(81,500)		60,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/26/2022	10/24/2023		97,254	263.04	2,381			759		4,785			(1,187)		274		0001
Purchased Call/Citi Grandmaster Index/CGM0409$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/02/2022	08/29/2024		6,854,846	327.25	149,407			88,523		130,607			(37,575)		37,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2022	09/16/2024		13,505,952	266.06	371,131			227,352		579,726			(92,395)		74,480		0001
Purchased Call/Merrill Lynch RPM Index/MLR16178$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2021	08/10/2023		3,175,629	266.79	120,065			6,607					(29,806)		5,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/30/2021	07/31/2023		6,921,236	267.72	261,623			10,796					(64,779)		10,085		0001
Purchased Call/Citi Grandmaster Index/CGM0400$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/27/2023		1,692,236	327.32	44,358			1,586		12,598			(11,013)		2,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023		15,580,263	267.46	338,577			128,365		556,582			(168,371)		47,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2021	08/02/2023		4,521,296	268.25	172,052			7,566					(42,680)		6,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024		15,147,326	266.61		297,264		207,154		599,435			(91,240)		62,930		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1617SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/10/2021	09/12/2023		3,683,755	268	139,246			13,963					(34,431)		8,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/07/2022	03/05/2024		5,652,475	279.73	176,094			59,989		75,315			(43,545)		23,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023		15,075,117	265.62	331,157			118,577		619,879			(164,885)		44,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	09/29/2023		13,683,564	262.83	313,699			79,112		682,444			(157,699)		34,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024		3,228,519	232.1	108,426	2,369		83,429		36,312			(27,510)		19,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	12/12/2023		4,147,400	265.08	155,528			35,036					(38,457)		13,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023		1,979,886	265.89	74,003			17,093					(18,448)		6,716		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2021	09/08/2023		3,476,314	268.99	130,543			12,426					(32,421)		7,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/30/2023	01/25/2024		13,861,050	266.01	302,321			174,145		564,471			(128,671)		52,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024		67,208	272.07	1,472			1,318		1,912			(157)		318		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/03/2021	09/06/2023		3,157,584	270.15	119,672			11,014					(29,551)		6,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2023	05/31/2024		19,510,727	269.88	441,794			407,774		653,457			(35,670)		93,598		0001
Purchased Call/Citi Grandmaster Index/CGM0409ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2022	09/06/2024		3,060,539	325.02	67,739			41,011		68,745			(17,071)		16,687		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024		3,136,451	261.24	110,113			33,792					(27,334)		12,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/14/2025		10,468,229	265.64	308,695			239,073		479,956			(70,801)		65,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/27/2022	09/20/2024		21,405,043	265.14	610,310			377,776		969,620			(152,458)		118,571		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2023	03/21/2025		14,994,103	264.4		451,927		391,783		754,935			(61,175)		98,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2023	02/06/2025		22,532,006	265.03		664,220		536,106		1,073,623			(129,232)		142,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/13/2023	04/04/2025		15,176,328	267.24		443,764		393,087		673,812			(51,379)		100,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/27/2021	07/14/2023		829,328	265.39	35,795			645		69,817			(8,933)		812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/16/2021	09/13/2023		2,505,541	266.74	100,341			10,255		195,707			(25,003)		5,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024		827,623	266.33	29,807			7,718					(7,404)		2,978		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/19/2024		214,249	262.28	7,761			2,169					(1,936)		799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024		8,313,631	270.2		182,900		159,722		268,313			(24,420)		38,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	11/04/2024		11,605,982	264.99	342,793	2,301		234,135		537,632			(85,756)		67,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023		10,581,832	266.61	232,120			103,210		406,592			(115,732)		35,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2023	05/14/2025		10,732,188	270.2		315,979		296,792		416,309			(20,065)		73,458		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/30/2021	07/31/2023		425,742	267.48	17,796			734		32,177			(4,406)		620		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/27/2021	08/29/2023		843,017	270.01	29,110	8,145		9,426		55,111			(8,361)		1,709		0001
Purchased Call/Citi Grandmaster Index/CGM0409SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2022	09/12/2024		3,994,609	326.3	77,715			47,454		82,315			(19,493)		21,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2025		25,138,686	266.93		769,259		679,292		1,133,726			(90,806)		166,829		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161LS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025		9,252,122	232.88		322,924		247,651		99,657			(75,509)		57,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/05/2022	11/29/2024		15,322,518	268.2	428,728			306,417		600,625			(106,840)		91,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	12/12/2024		31,972,839	266.54	975,866	4,352		714,075		1,379,589			(243,085)		192,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/30/2023	03/26/2024		15,007,084	264.47		335,269		248,858		690,679			(87,360)		64,536		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	07/08/2021	07/07/2023		813,437	264.24	35,148			291		72,359			(8,733)		563		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2024		1,694,091	257.88	63,030			20,609		2			(15,653)		6,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/21/2024		9,182,568	262.77	274,554			181,236		477,252			(68,274)		52,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2022	01/30/2024		3,057,748	260.37	113,442			33,191					(28,051)		11,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/16/2024		11,695,664	265.64		257,527		147,419		483,306			(110,623)		43,288		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/11/2021	10/06/2023		1,496,509	265.61	61,201			8,202		123,345			(15,214)		3,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/13/2021	10/12/2023		462,213	264.5	19,628			2,784		40,136			(4,875)		1,234		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025		8,386,692	232.53		292,940		230,283		96,420			(62,895)		52,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/31/2023	01/26/2024		87,470	266		1,888		1,102		3,566			(786)		332		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024		633,976	259.16	24,105			7,900					(6,012)		2,560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	07/22/2021	07/14/2023		1,070,304	266.02	43,352			779		87,361			(10,802)		1,048		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2022	11/06/2023		10,608,239	264.99	242,317			86,031		451,364			(120,537)		31,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023		12,702,940	265.14	269,919	1,108		62,570		532,550			(136,649)		30,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/21/2023	02/07/2025		13,732,529	265.37		395,457		320,983		643,352			(75,180)		87,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2022	01/11/2024		2,033,451	265.39	75,671			20,173					(18,766)		7,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		99,966	264.4		2,200		1,620		4,587			(592)		427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2022	11/10/2023		20,005,969	267.69	432,765			159,110		698,679			(216,171)		60,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/13/2023		4,597,458	268.64	172,476			17,559					(42,809)		10,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BT	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2023	06/06/2025		17,033,711	272.23		506,146		491,933		599,571			(15,422)		118,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	03/14/2025		15,928,277	263.4		456,970		390,618		835,020			(66,997)		104,049		0001
Purchased Call/S&P 500 INDEX/SPXE000$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/21/2022	10/20/2023		2,021,000	3752.75	41,431			12,774		79,303			(20,601)		5,598		0001
Purchased Call/S&P 500 INDEX/SPXE00RS$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/30/2023		1,831,000	100	23,803			7,934		34,150			(11,739)		5,293		0001
Purchased Call/S&P 500 INDEX/SPXH13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		2,303,000	4026.12	63,333			25,685		95,146			(31,492)		7,308		0001
Purchased Call/S&P 500 INDEX/SPXH130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023		7,406,000	4071.7	88,872			37,771		127,482			(44,192)		24,053		0001
Purchased Call/S&P 500 INDEX/SPXH13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023		5,165,000	3817.66	116,729			54,988		185,345			(57,885)		17,728		0001
Purchased Call/S&P 500 INDEX/SPXD006$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024		1,287,794	4304.76	164,580			113,768		113,768	49,824				5,189		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027		1,014,584	4701.7	203,728			183,601		183,601	63,006				10,595		0001
Purchased Call/S&P 500 INDEX/SPXF130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023		2,248,000	4350.78	270,434			31,991		100,511			(66,961)		5,488		0001
Purchased Call/S&P 500 INDEX/SPXF134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023		1,969,000	4820.52	110,461			15,628		5,545			(27,388)		5,255		0001
Purchased Call/S&P 500 INDEX/SPXF13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023		3,017,000	4652.65	364,454			80,542		57,064			(90,613)		10,019		0001
Purchased Call/S&P 500 INDEX/SPXH130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023		7,199,000	3895.75	84,948			39,297		128,450			(42,125)		24,420		0001
Purchased Call/S&P 500 INDEX/SPXF006$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/16/2024		1,881,000	100		35,551		22,713		41,183			(13,052)		7,482		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	07/15/2025	1,576,000	.6000	31,324			20,346		16,990			(4,934)		11,265		0001
Purchased Call/S&P 500 INDEX/SPXF006SV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024	3,045,000	4079.09		85,869		55,014		115,241			(31,375)		12,112		0001
Purchased Call/S&P 500 INDEX/SPXC17FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	06/09/2023	06/09/2025	1,705,000	4245.12		245,520		239,441		287,896			(7,053)		11,890		0001
Purchased Call/S&P 500 INDEX/SPXF13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2021	12/26/2023	1,735,000	4711.14	203,863			49,777		28,844			(50,340)		6,075		0001
Purchased Call/S&P 500 INDEX/SPXF00QS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/13/2024	2,224,000	100		74,059		70,804		87,288			(3,440)		10,874		0001
Purchased Call/S&P 500 INDEX/SPXH13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/29/2022	12/28/2023	1,306,000	105	23,377			11,721		37,709			(11,624)		4,598		0001
Purchased Call/S&P 500 INDEX/SPXE00LSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/30/2022	09/29/2023	2,152,000	3585.62	56,167			14,042		99,557			(27,929)		5,373		0001
Purchased Call/S&P 500 INDEX/SPXC17FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	06/09/2023	06/10/2025	1,810,000	4258.02	257,563			251,195		302,210			(7,389)		12,631		0001
Purchased Call/S&P 500 INDEX/SPXE006SS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/20/2022	07/20/2023	1,926,000	3959.9	36,979			1,936		63,998			(18,338)		2,254		0001
Purchased Call/S&P 500 INDEX/SPXC17BS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/13/2023	07/25/2023	7,800,000	.3400	137,520			25,004		1,450			(111,863)		10,207		0001
Purchased Call/S&P 500 INDEX/SPXF00RSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/20/2023	08/18/2023	2,205,000	.4350	12,710			10,703		6,734			(2,154)		4,040		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/28/2022	10/27/2023	1,796,000	3901.06	37,177			12,186		69,234			(18,486)		5,127		0001
Purchased Call/S&P 500 INDEX/SPXH13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2022	12/22/2023	4,221,000	3822.39	48,542			23,462		76,005			(24,071)		14,614		0001
Purchased Call/S&P 500 INDEX/SPXF13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023	1,447,000	5466.24	47,172			9,849		223			(11,696)		4,684		0001
Purchased Call/S&P 500 INDEX/SPXF13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2021	12/01/2023	2,651,000	4463.85	327,399			68,808		110,841			(81,177)		8,610		0001
Purchased Call/S&P 500 INDEX/SPXH13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	3,105,000	3844.82	84,456			41,414		133,542			(41,540)		10,872		0001
Purchased Call/S&P 500 INDEX/SPXE001S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/15/2022	09/15/2023	1,685,000	100	31,173			6,563					(15,458)		3,870		0001
Purchased Call/S&P 500 INDEX/SPXF00RSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/21/2023	06/21/2024	3,701,000	100		49,593		48,503		69,706			(1,220)		18,301		0001
Purchased Call/S&P 500 INDEX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	2,812,000	.4417	399,304			399,304		397,248					19,911		0001
Purchased Call/S&P 500 INDEX/SPXF00RSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2023	06/20/2024	2,644,000	100		54,995		53,635		63,252			(1,503)		13,056		0001
Purchased Call/S&P 500 INDEX/SPXF00SSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/27/2023	06/27/2024	2,299,000	100		66,901		66,533		73,494			(548)		11,463		0001
Purchased Call/S&P 500 INDEX/SPXH130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	1,283,000	3852.36	12,445			5,773		20,986			(6,188)		4,352		0001
Purchased Call/S&P 500 INDEX/SPXH13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	2,656,000	4067.36	49,402			9,469		78,889			(24,565)		5,816		0001
Purchased Call/S&P 500 INDEX/SPXC00FS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/10/2021	11/07/2023	1,518,790	.5258	71,808			12,830		329			(17,878)		4,532		0001
Purchased Call/S&P 500 INDEX/SPXC17ES5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	05/18/2023	12/22/2023	4,180,000	.4700	36,200			29,434		80,916			(7,140)		14,472		0001
Purchased Call/S&P 500 INDEX/SPXE00LS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/29/2022	09/29/2023	1,968,000	3640.47	53,923			13,443		96,301			(26,740)		4,913		0001
Purchased Call/S&P 500 INDEX/SPXE00LSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/30/2022	09/18/2023	2,054,321	.3891	69,390			15,707		162,842			(35,579)		4,809		0001
Purchased Call/S&P 500 INDEX/SPXF003SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	01/20/2023	01/22/2029	250,000	100		67,550		107,910		107,910	40,360				2,950		0001
Purchased Call/S&P 500 INDEX/SPXB17MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	08/04/2021	08/04/2023	1,357,000	4356.87	141,128			6,591		42,383			(34,992)		2,101		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024	1,510,000	5239.93	65,232				37,314		20,447			(16,108)		8,080		0001
Purchased Call/S&P 500 INDEX/SPXE00H$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/14/2022	09/14/2023	2,725,000	100	44,145				9,121					(21,891)		6,217		0001
Purchased Call/S&P 500 INDEX/SPXF13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	49,054,416	4701.7	9,850,127				8,876,983		8,876,983	3,046,287				512,240		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	3,302,823	100	1,021,119				1,044,647		1,044,647	115,562				39,270		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	2,285,171	100	469,603				402,786		402,786	87,074				22,687		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	2,989,000	4450.38	40,352				40,352		39,619					14,925		0001
Purchased Call/S&P 500 INDEX/SPXG13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1,970,000	6200	45,700				32,261		32,967			(6,042)		16,024		0001
Purchased Call/S&P 500 INDEX/SPXB13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	5,895,965	3276.02	1,048,892				2,864,376		2,864,376	835,328				51,594		0001
Purchased Call/S&P 500 INDEX/SPXB00X$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/08/2021	09/08/2023	2,606,000	5105.41	114,925				10,893		197			(28,495)		5,706		0001
Purchased Call/S&P 500 INDEX/SPXB17L$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023	2,088,000	4319.44	219,866				6,065		71,675			(54,590)		2,504		0001
Purchased Call/S&P 500 INDEX/SPXB17X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/09/2024	1,584,028	4172	263,308				147,905		229,671			(65,918)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXF003$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	01/24/2023	01/19/2024	1,793,712	4123	39,241				22,142		54,091			(17,114)		6,688		0001
Purchased Call/S&P 500 INDEX/SPXE001$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/16/2022	09/18/2023	1,032,000	3873.33	21,775				4,739		40,473			(10,739)		2,416		0001
Purchased Call/S&P 500 INDEX/SPXE00K$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/29/2022	09/29/2023	2,104,000	3640.47	26,300				6,557		45,606			(13,042)		5,253		0001
Purchased Call/S&P 500 INDEX/SPXE000$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/13/2022	10/13/2023	4,031,000	3669.91	45,147				13,006		76,928			(22,388)		10,810		0001
Purchased Call/S&P 500 INDEX/SPXG13I$S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	1,456,000	100	30,139				1,088					(14,987)		1,426		0001
Purchased Call/S&P 500 INDEX/SPXF00J$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/09/2023	05/09/2024	2,288,000	100	57,200				49,186		97,544			(8,127)		10,611		0001
Purchased Call/S&P 500 INDEX/SPXE00S$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023	4,489,000	3828.11	104,594				37,458		175,125			(51,867)		13,446		0001
Purchased Call/S&P 500 INDEX/SPXE00T$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/10/2022	11/10/2023	4,870,000	3956.37	56,005				20,535		87,802			(27,772)		14,699		0001
Purchased Call/S&P 500 INDEX/SPXH136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/31/2022	08/18/2023	1,704,929	4284	58,980				8,089		82,161			(30,328)		3,123		0001
Purchased Call/S&P 500 INDEX/SPXF007$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/21/2023	02/21/2024	3,003,000	3997.34	37,237				24,107		50,463			(13,161)		12,074		0001
Purchased Call/S&P 500 INDEX/SPXE00S$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	11/07/2022	10/27/2023	1,912,527	3609	42,199				14,146		71,919			(21,576)		5,460		0001
Purchased Call/S&P 500 INDEX/SPXH136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2022	08/27/2024	1,519,367	4638	119,261				69,391		112,342			(29,611)		8,188		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2022	10/11/2023	2,472,000	100	33,866				9,516		51,343			(16,794)		6,566		0001
Purchased Call/S&P 500 INDEX/SPXF00B$8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/22/2023	02/22/2029	307,000	100	90,872				131,633		131,633	40,761				3,650		0001
Purchased Call/S&P 500 INDEX/SPXE00T$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/16/2022	11/15/2023	1,556,914	3992	68,527				25,934		111,500			(34,075)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXE00K$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/28/2022	09/26/2024	1,017,703	3661	35,767				22,287		53,718			(8,881)		5,675		0001
Purchased Call/S&P 500 INDEX/SPXH13C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023	2,148,000	3693.23	34,798				8,244		59,804			(17,162)		5,243		0001
Purchased Call/S&P 500 INDEX/SPXH13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/06/2023	2,339,474	3893	85,534				16,659		193,831			(44,488)		5,049		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD005$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2024		1,524,000	5181.52	76,048			23,922		4,117			(18,856)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXA05U$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024		2,409,681	4198		116,694		104,052		143,644			(13,465)		11,316		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024		2,452,000	4450.38		84,839		84,839		84,194					12,294		0001
Purchased Call/S&P 500 INDEX/SPXH13B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		6,134,000	3899.89	70,541			15,546		115,921			(34,981)		14,448		0001
Purchased Call/S&P 500 INDEX/SPXC17E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	11/10/2023		4,180,000	4650		58,020		22,263		68,341			(7,088)		12,616		0001
Purchased Call/S&P 500 INDEX/SPXB17D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/07/2025		7,580,000	4250	752,580			289,174		1,292,812			(94,008)		46,819		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024		1,350,000	4098.18	208,440			119,803		220,386			(51,611)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXC00F$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/10/2021	11/08/2023		1,947,194	5398	73,260			13,173		195			(18,214)		5,833		0001
Purchased Call/S&P 500 INDEX/SPXH13B$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/07/2022	08/22/2023		1,750,370	4138	70,603			10,580		126,401			(36,616)		3,335		0001
Purchased Call/S&P 500 INDEX/SPXE00S$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		1,178,000	3828.11	12,958			4,641		22,959			(6,426)		3,529		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024		717,000	15179.2		15,846		15,846		15,656					3,580		0001
Purchased Call/S&P 500 INDEX/SPXH13R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026		3,880,000	5700	136,220			116,127		199,347			(19,475)		33,309		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028		2,946,267	100	901,558			1,087,370		1,087,370	186,846				34,119		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029		327,177	100		1,021,119		103,483		103,483	11,448				3,890		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027		1,134,829	100	233,207			200,026		200,026	43,242				11,266		0001
Purchased Call/S&P 500 INDEX/SPXG13M$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024		1,505,000	4078.67	216,269			99,519		233,399			(53,623)		7,220		0001
Purchased Call/S&P 500 INDEX/SPXA05V$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024		2,602,000	275.58		42,413		39,500		55,411			(3,227)		12,557		0001
Purchased Call/S&P 500 INDEX/SPXE000$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	10/13/2023		4,932,000	100	41,922			12,111		2,435			(20,846)		13,226		0001
Purchased Call/S&P 500 INDEX/SPXH13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023		2,586,000	100	40,083			7,950					(19,768)		5,782		0001
Purchased Call/S&P 500 INDEX/SPXH139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		1,247,000	4110.41	13,966			2,809		6,153			(6,926)		2,807		0001
Purchased Call/S&P 500 INDEX/SPXH139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		1,787,000	3901.35	20,193			4,251		35,168			(10,014)		4,104		0001
Purchased Call/S&P 500 INDEX/SPXF00Q$I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/14/2023	06/12/2024		1,874,418	4339		105,974		101,583		113,947			(4,658)		9,151		0001
Purchased Call/S&P 500 INDEX/SPXH13D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		5,423,000	3655.04	119,306			28,594		208,358			(59,163)		13,314		0001
Purchased Call/S&P 500 INDEX/SPXH13E$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		1,999,000	3612.39	52,174			14,517		91,626			(25,873)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXF006$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024		2,491,000	4079.09		44,340		28,583		58,906			(16,025)		9,994		0001
Purchased Call/S&P 500 INDEX/SPXF00G$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/21/2023	04/22/2024		2,410,407	4133.52		197,316		270,388		270,388	75,145				10,872		0001
Purchased Call/S&P 500 INDEX/SPXB00W$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/03/2021	09/06/2023		1,555,000	5046.12	75,418			6,941		157			(18,623)		3,356		0001
Purchased Call/S&P 500 INDEX/SPXB17N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2023		1,290,000	5056.56	60,630			5,663		159			(15,033)		2,804		0001
Purchased Call/S&P 500 INDEX/SPXH137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023		6,130,000	3966.85	155,702			26,815		261,779			(77,211)		12,734		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2024		1,625,665	4004		55,362		31,504		77,843			(23,879)		6,121		0001
Purchased Call/S&P 500 INDEX/SPXH13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		5,503,000	3873.33	102,356			21,608		172,070			(50,897)		12,638		0001
Purchased Call/S&P 500 INDEX/SPXH13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		2,303,000	3899.89	32,933			7,258		54,321			(16,331)		5,424		0001
Purchased Call/S&P 500 INDEX/SRM0400ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028		2,494,588	100	577,248			568,209		568,209	91,615				26,902		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027		147,549	100	30,734			26,894		26,894	4,978				1,518		0001
Purchased Call/S&P 500 INDEX/SRM0500S7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027		598,227	100	123,833			110,118		110,118	21,597				6,029		0001
Purchased Call/S&P 500 INDEX/SPXH139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/11/2023		1,690,012	4043	64,326			12,865		116,807			(32,163)		3,779		0001
Purchased Call/S&P 500 INDEX/SPXH13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	08/28/2023		1,925,147	4061	72,228			12,214		136,645			(37,675)		3,870		0001
Purchased Call/S&P 500 INDEX/SPXH13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2022	09/01/2023		1,511,260	3967	60,583			10,887		115,599			(31,601)		3,139		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027		2,760,451	100	575,002			503,153		503,153	93,139				28,397		0001
Purchased Call/S&P 500 INDEX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		1,166,000	100		29,383		17,630		42,071			(11,866)		4,495		0001
Purchased Call/S&P 500 INDEX/SRM0500SL	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028		115,016	100	30,732			38,045		38,045	6,662				1,273		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028		216,733	100	66,320			79,989		79,989	13,745				2,510		0001
Purchased Call/S&P 500 INDEX/SRM0401SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029		31,278	100	374,874			10,820		10,820	1,730				368		0001
Purchased Call/S&P 500 INDEX/SPXG13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		1,809,000	4052.19	272,074			127,266		290,504			(67,367)		8,755		0001
Purchased Call/S&P 500 INDEX/SPXI133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024		1,872,000	4274.92		39,686		25,426		49,023			(14,501)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXI132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		3,241,000	4147.6		80,053		50,502		102,552			(29,609)		12,864		0001
Purchased Call/S&P 500 INDEX/SRM0401S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028		2,434,518	100	752,266			1,040,508		1,040,508	176,364				27,955		0001
Purchased Call/S&P 500 INDEX/SPXG13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024		1,863,000	4096.28	273,302			123,988		277,041			(67,950)		8,844		0001
Purchased Call/S&P 500 INDEX/SPXH139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	08/30/2024		1,479,686	4656	129,590			77,102		110,681			(32,668)		8,002		0001
Purchased Call/S&P 500 INDEX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		2,866,000	4136.48		85,120		51,072		111,332			(34,375)		11,049		0001
Purchased Call/S&P 500 INDEX/SPXH137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2022	08/25/2023		2,078,959	4217	67,531			10,522		120,592			(34,143)		4,072		0001
Purchased Call/S&P 500 INDEX/SPXE00WS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/07/2022	12/05/2023		1,707,505	3999	55,779			24,258		89,636			(27,813)		5,617		0001
Purchased Call/S&P 500 INDEX/SRM0500S7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027		1,971,773	100	408,157			362,952		362,952	71,183				19,872		0001
Purchased Call/S&P 500 INDEX/SPXI131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024		3,235,134	4180		100,906		60,712		135,848			(40,251)		12,472		0001
Purchased Call/S&P 500 INDEX/SPXI133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		3,625,000	4090.41		46,038		29,413		59,555			(16,901)		14,419		0001
Purchased Call/S&P 500 INDEX/SRM0500SL	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028		1,826,984	100	488,170			604,331		604,331	105,830				20,218		0001
Purchased Call/S&P 500 INDEX/SPXI134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		1,572,000	100		39,929		26,286		58,574			(13,822)		6,347		0001
Purchased Call/S&P 500 INDEX/SPXA05YS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	06/27/2023	06/27/2024		2,633,000	4378.41		82,676		82,222		86,812			(678)		13,129		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE000SZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/14/2022	10/15/2024		2,150,000	3538.28	380,120			246,451		693,748			(93,991)		12,237		0001
Purchased Call/S&P 500 INDEX/SPXF00ASX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/09/2023	03/08/2024		2,322,000	100		49,691		34,550		113,184			(15,384)		9,647		0001
Purchased Call/S&P 500 INDEX/SRM0400ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028		319,412	100	73,912			72,754		72,754	11,731				3,445		0001
Purchased Call/S&P 500 INDEX/SRM0401S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028		359,482	100	111,080			153,642		153,642	26,042				4,128		0001
Purchased Call/S&P 500 INDEX/SRM0500SD	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/22/2021	11/22/2027		80,998	100	17,755			12,747		12,747	2,251				850		0001
Purchased Call/S&P 500 INDEX/SPXI131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024		2,962,000	4164		46,207		28,132		59,249			(18,103)		11,550		0001
Purchased Call/S&P 500 INDEX/SPXI132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		1,432,000	105		20,764		12,985		34,028			(7,794)		5,659		0001
Purchased Call/S&P 500 INDEX/SPXH135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/16/2024		1,069,179	4277	43,348			24,736		57,671			(10,837)		5,687		0001
Purchased Call/S&P 500 INDEX/SPXF00SSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2023	06/28/2024		2,800,000	100		47,320		47,190		63,686			(259)		13,981		0001
Purchased Call/S&P 500 INDEX/SPXF00RSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	06/21/2024		2,152,000	100		43,470		42,868		48,769			(953)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXH13B8F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023		1,712,000	3789.93	19,174			4,331		33,757			(9,508)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXG13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024		1,543,546	5189	84,192			34,025		8,987			(20,904)		6,927		0001
Purchased Call/S&P 500 INDEX/SRM0500SN	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	07/08/2022	07/07/2028		257,686	100	69,060			90,616		90,616	15,585				2,888		0001
Purchased Call/S&P 500 INDEX/SRM0500SN	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	07/08/2022	07/07/2028		2,175,314	100	582,984			764,958		764,958	131,567				24,381		0001
Purchased Call/S&P 500 INDEX/SPXI131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		1,451,000	4111.08		51,946		31,482		68,963			(20,494)		5,645		0001
Purchased Call/S&P 500 INDEX/SPXH13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		3,430,000	3757.99	85,750			19,715		148,630			(42,523)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXI134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024		1,548,527	3991		46,215		30,381		65,898			(16,041)		6,239		0001
Purchased Call/S&P 500 INDEX/SPXC00DSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/05/2021	11/03/2023		1,468,000	4628.48	170,141			29,375		22,553			(42,302)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXH139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024		1,445,805	3907	231,276			139,782		307,897			(57,344)		7,946		0001
Purchased Call/S&P 500 INDEX/SPXF00QSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/14/2023	06/14/2024		1,886,000	259.93		107,502		103,072		120,962			(4,700)		9,234		0001
Purchased Call/S&P 500 INDEX/SPXB17YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/13/2023		2,360,491	3372	52,276			15,144		91,273			(26,210)		6,330		0001
Purchased Call/S&P 500 INDEX/SPXF000SO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024		3,409,000	4267.52		99,543		93,526		113,414			(6,255)		16,523		0001
Purchased Call/S&P 500 INDEX/SPXI133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		1,812,000	4090.41		40,770		26,048		53,669			(14,968)		7,208		0001
Purchased Call/S&P 500 INDEX/SPXH13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024		2,662,000	100		44,455		23,514		85,681			(20,949)		9,679		0001
Purchased Call/S&P 500 INDEX/SPXI137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		2,768,000	3861.59		53,976		37,768		76,968			(16,472)		11,568		0001
Purchased Call/S&P 500 INDEX/SPXF00A8Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/09/2023	03/08/2024		3,775,000	3918.32		46,810		32,547		64,134			(14,492)		15,683		0001
Purchased Call/S&P 500 INDEX/SPXE00K8S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		1,681,000	3640.47	18,659			4,652		33,160			(9,253)		4,197		0001
Purchased Call/S&P 500 INDEX/SPXH13R8O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023		3,014,000	3852.36	36,168			16,938		55,507			(17,838)		10,315		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024		2,122,000	3851.81	322,968			143,936		442,835			(79,969)		10,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024		502,190	195.63		17,778		17,631		17,713			(194)		2,501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024		399,706	195.63		14,070		14,070		14,161			(39)		1,996		0001
Purchased Call/S&P 500 INDEX/SPXH139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		4,279,000	4110.41	50,064			10,068		77,533			(24,826)		9,633		0001
Purchased Call/S&P 500 INDEX/SPXF00C$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/21/2024		2,030,000	100	55,825			40,488		130,484			(15,405)		8,649		0001
Purchased Call/S&P 500 INDEX/SPXH13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		5,851,000	3757.99	129,892			29,864		223,155			(64,412)		14,034		0001
Purchased Call/S&P 500 INDEX/SPXH13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		1,165,000	100	28,077			6,455		45,997			(13,923)		2,794		0001
Purchased Call/S&P 500 INDEX/SPXH139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	08/23/2024		1,035,560	4210	41,992			24,816		57,180			(10,690)		5,554		0001
Purchased Call/S&P 500 INDEX/SPXE00P$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/14/2022	10/13/2023		1,625,688	3653	57,134			16,505		109,131			(28,410)		4,360		0001
Purchased Call/S&P 500 INDEX/SPXH138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023		3,064,000	4006.18	53,314			10,190		87,035			(26,438)		6,709		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024		3,813,690	4329		137,383		137,004		143,963			(755)		18,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2023	03/28/2025		23,924,344	264.66		734,492		642,689		1,197,384			(92,910)		158,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/28/2025		10,429,355	266		306,606		243,016		470,873			(64,495)		65,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/22/2023		3,585,488	266.38	132,599			15,186					(32,936)		8,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		9,545,437	264.47		207,925		153,230		440,630			(55,462)		40,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	10/30/2023		12,495,236	263.63	293,379			98,611		586,318			(146,343)		36,120		0001
Purchased Call/Citi Grandmaster Index/CGM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/07/2023		3,256,351	328.75	85,152			7,984		26,805			(21,162)		7,079		0001
Purchased Call/Citi Grandmaster Index/CGM0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2023		1,974,417	326.11	51,766			3,432		18,737			(12,873)		3,617		0001
Purchased Call/Citi Grandmaster Index/CGM0402$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2021	10/04/2023		4,594,023	327.87	122,802			16,070		49,660			(30,534)		11,780		0001
Purchased Call/Citi Grandmaster Index/CGM0402$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	10/12/2023		2,514,917	328.41	70,147			9,983		25,985			(17,488)		6,712		0001

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

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/05/2022	10/04/2024		20,512,250	265.17	594,386			377,429		931,229			(147,692)		115,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/13/2024		16,173,759	267.02	422,338			258,331		655,826			(105,732)		88,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/22/2022	11/15/2024		22,871,252	267.43	665,407			461,335		930,261			(165,292)		134,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2023	04/01/2024		5,805,511	266.8		127,871		96,879		231,487			(31,692)		25,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/02/2024		12,301,092	266.8	281,714			214,239		490,489			(68,474)		53,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2023	03/19/2024		13,425,125	263.07	301,824			217,986		669,557			(84,776)		56,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/22/2025		16,866,261	272.07	474,335			450,201		595,363			(24,762)		116,117		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/12/2023		3,012,430	262.85	116,290			16,491					(28,899)		8,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2021	09/15/2023		2,253,356	268.66	79,845			8,362					(19,846)		5,175		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2021	09/29/2023		3,404,101	262.9	128,145			15,846					(31,775)		8,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	10/02/2023		6,438,847	263.53	243,388			31,135					(60,264)		16,338		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/10/2023		6,191,032	262.64	233,468			32,437					(57,741)		16,364		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000Z$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/09/2023	06/11/2025		1,164,480	288.58		42,271		41,227		45,735			(1,211)		8,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/18/2024		1,242,122	258.16	44,498			15,984		3			(11,037)		5,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/10/2023	04/07/2025		8,246,426	266.77		240,776		213,979		375,203			(27,320)		54,896		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161C$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2022	03/11/2024		1,007,681	259.14	36,026			12,594		1			(8,936)		4,211		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/24/2021	09/26/2023		586,587	266.22	24,343			2,909		46,984			(6,019)		1,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025		3,802,072	232.15	132,299			103,444		44,598			(29,242)		23,694		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023		2,149,795	266.46	80,888			13,955					(20,098)		6,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/27/2021	08/28/2023		492,406	270.01	20,533			1,638		32,191			(5,084)		990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024		17,684,426	269.84	389,801			337,288		584,892			(53,830)		82,143		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/06/2021	08/07/2023		5,685,395	267.67	214,908			10,938					(53,212)		9,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2021	08/25/2023		4,721,376	266.9	186,421			14,169					(46,494)		9,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/03/2022	11/02/2023		17,774,784	265.03	394,929			136,078		759,844			(197,238)		52,009		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023		2,474,557	267.99	92,366			9,685					(22,941)		5,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2025		8,926,482	263.07	265,790			228,918		476,886			(37,728)		58,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2021	12/13/2023		4,716,226	265.76	177,300			40,292					(44,068)		15,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/18/2023	01/15/2025		8,073,164	265.64	236,733			183,702		370,145			(53,608)		50,222		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025		3,153,267	226.41	108,788			89,254		64,715			(19,997)		20,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025		5,623,749	224.49	193,748			160,025		135,919			(33,930)		36,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/12/2023	01/10/2025		15,432,085	263.89	463,402			356,687		771,970			(107,366)		95,575		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/19/2023		13,846,360	266.05	276,705			62,215		540,678			(139,866)		32,614		0001
Purchased Call/Citi Grandmaster Index/CGM0400SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2021	08/10/2023		1,538,737	327.19	40,768			2,245		12,766			(10,127)		2,579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/12/2022	08/13/2024		3,391,460	233.94	127,858			71,832		12,467			(31,615)		17,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2024		1,513,149	233.94	57,046			32,083		5,563			(14,086)		8,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025		209,718	211.89		7,676		6,391		5,958			(1,292)		1,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025		535,802	203.49		19,557		16,333		13,903			(3,242)		3,460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024		13,358	211.54	496			303		363			(123)		74		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/03/2023	03/01/2024		63,476	213.14		2,203		1,493		1,301			(720)		260		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/11/2021	08/10/2023		508,577	270.19	21,561			1,195		32,927			(5,382)		852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024		196,642	248.55	7,708			2,873		253			(1,914)		849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023		2,232,912	622.01	159,430			15,173		47,583			(39,584)		4,889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A5W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024		60,091	248.21	2,356			924		82			(583)		266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/12/2022	06/25/2024		1,552,000	288.1	58,088			28,802		40,065			(14,406)		7,717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025		638,239	213.45		23,360		19,284		16,924			(4,096)		4,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K5W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/16/2022	09/17/2024		3,689,256	213.82	137,240			83,702		51,589			(33,935)		20,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L5W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2024		1,862,571	202.36	69,288			43,626		48,506			(17,109)		10,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C5C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024		910,055	233.8	34,673			14,602		2,024			(8,585)		4,180		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305M$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/07/2022	. 10/09/2024	.....	 2,071,761	..... 208.26	76,448	.....	.....	48,935	.....	40,288	.....	.....	..... (18,877)	.....	11,717	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/31/2023	. 01/31/2024	.....	 147,854	..... 220.69	.....	 5,219	.....	 3,077	.....	 1,608	.....	.....	..... (2,145)	.....	567	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/15/2023	. 02/15/2024	.....	213,319	..... 219.96	.....	7,530	.....	 4,750	.....	 2,531	.....	.....	..... (2,785)	.....	847	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/02/2023	. 02/02/2024	.....	 151,343	.....222.5	.....	 5,342	.....	 3,197	.....	 1,428	.....	.....	..... (2,166)	.....	583	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 10/06/2022	. 10/04/2024	.....	 1,116,767	..... 294.83	40,657	.....	.....	26,129	.....	21,480	.....	.....	.....(10,213)	.....	 6,282	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 04/20/2023	. 04/17/2025	.....	 2,047,710	..... 287.88	.....	71,351	.....	64,538	.....	69,896	.....	.....	..... (6,946)	.....	13,736	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 02/24/2023	. 02/25/2025	.....	1,469,475	..... 292.47	.....	52,754	.....	43,841	.....	38,236	.....	.....	..... (9,081)	.....	 9,467	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/19/2021	. 08/18/2023	.....	 347,819	..... 610.28	26,017	.....	.....	 1,723	.....	 9,403	.....	.....	..... (6,460)	.....	637	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 09/03/2021	. 09/01/2023	.....	 552,256	..... 626.96	40,017	.....	.....	 3,434	.....	 8,764	.....	.....	..... (9,980)	.....	 1,147	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/27/2023	. 01/27/2025	.....	 108,289	..... 217.76	.....	 4,007	.....	 3,175	.....	 2,352	.....	.....	..... (844)	.....	681	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/10/2023	. 02/12/2025	.....	 525,064	..... 218.66	.....	19,375	.....	 15,734	.....	10,878	.....	.....	..... (3,701)	.....	 3,346	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 11/01/2021	. 10/27/2023	.....	1,965,293	..... 267.11	81,338	.....	.....	13,263	.....	150,422	.....	.....	.....(20,248)	.....	 5,611	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 08/26/2022	. 08/09/2024	.....	2,267,157	..... 286.11	85,886	.....	.....	 48,143	.....	69,603	.....	.....	.....(21,407)	.....	11,956	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 08/22/2022	. 08/12/2024	.....	 3,778,002	..... 285.52	152,893	.....	.....	 86,469	.....	120,419	.....	.....	.....(38,213)	.....	19,996	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 03/09/2022	. 03/08/2024	.....	2,859,712	..... 284.14	113,815	.....	.....	39,388	.....	83,509	.....	.....	.....(28,296)	.....	11,881	.....	0001 .....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040B$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2022	11/29/2024		2,736,185	324.82	67,893			48,423		65,000			(16,860)		16,298		0001
Purchased Call/Citi Grandmaster Index/CGM040D$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/05/2025		55,692	323.81		1,309		1,053		1,447			(257)		353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/02/2021	07/05/2023		678,099	266.53	28,345			156		54,018			(6,999)		397		0001
Purchased Call/Citi Grandmaster Index/CGM0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2021	08/25/2023		598,749	327.45	16,198			1,231		4,971			(4,029)		1,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/30/2025		1,700,270	580.42	193,661			153,813		263,564			(40,004)		10,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	01/31/2022	01/26/2024		1,471,877	278.76	58,204			16,807		59,146			(14,483)		5,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/01/2023	02/28/2025		544,408	207.65		19,871		16,595		18,509			(3,294)		3,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/26/2022	04/26/2024		83,388	248.5	3,252			1,338		138			(805)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/22/2022	09/20/2024		54,437	207.36	2,014			1,242		1,811			(500)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/20/2023	01/19/2024		626,123	214.26	22,102			12,402		10,666			(9,776)		2,335		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/22/2022	03/15/2024		2,810,494	283.11	110,380			39,164		88,918			(27,382)		11,837		0001
Purchased Call/Citi Grandmaster Index/CGM040C$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/24/2025		4,866,327	324.65	116,590			91,895		119,516			(24,869)		30,513		0001
Purchased Call/Citi Grandmaster Index/CGM040B$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/15/2024		1,997,719	324.11	48,477			33,920		49,428			(12,152)		11,737		0001
Purchased Call/Citi Grandmaster Index/CGM0401$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/20/2023		4,082,198	327.2	107,068			11,963		45,777			(26,652)		9,674		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/21/2023	06/20/2025		7,518,554	285.05	273,136			270,163		303,852			(3,350)		52,835		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024		2,944,785	262.18	106,343			31,608					(26,384)		11,353		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2024		1,417,092	258.74	51,716			16,700		1			(12,782)		5,697		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161C8J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2024		6,313,738	259.16	232,346			76,703		2			(57,530)		25,652		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/19/2021	10/13/2023		2,222,862	265.65	89,741			12,907		182,847			(22,360)		5,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		8,725,150	266.8		196,054		148,234		342,668			(48,679)		37,660		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G9K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/08/2021	07/07/2023		486,050	265.75	18,973			157		40,245			(4,716)		337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/15/2022	03/14/2024		1,606,261	285.57	57,970			20,467		42,741			(14,375)		6,752		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/18/2022	03/15/2024		1,241,835	284.36	47,477			16,972		36,054			(11,841)		5,230		0001
Purchased Call/Citi Grandmaster Index/CGM040D5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	02/09/2023	02/07/2025		3,356,580	323.32	79,079			64,124		89,747			(15,159)		21,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/10/2023	02/11/2025		343,534	581.94	42,426			34,442		53,756			(8,114)		2,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/15/2023	02/14/2025		2,387,674	592.22	286,998			234,172		331,839			(53,075)		15,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2025		972,894	583.39	120,931			99,531		151,474			(21,913)		6,242		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M5D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/17/2022	02/09/2024		2,032,609	281.35	82,465			25,416		69,637			(20,541)		7,962		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/09/2021	07/11/2023		649,147	265.91	27,134			373		53,305			(6,709)		563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/13/2021	08/14/2023		737,493	270.94	30,753			1,861		45,588			(7,615)		1,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2022	03/25/2024		1,076,747	257.61	38,111			14,061		3			(9,459)		4,622		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024		16,920,108	265.5		369,220		205,959		712,311			(163,769)		62,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000YS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	04/18/2023	04/17/2025		3,144,148	287.78		109,325		98,925		108,184			(10,688)		21,092		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/10/2022	03/08/2024		1,694,145	285.07	66,152			22,926		46,332			(16,444)		7,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2025		152,353	569.89		20,187		16,808		26,895			(3,397)		983		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/29/2022	07/19/2024		3,286,330	285.76	126,539			67,250		100,847			(31,569)		16,876		0001
Purchased Call/Citi Grandmaster Index/CGM040BS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2022	12/02/2024		4,152,413	325.32	94,089			67,548		95,259			(23,447)		24,805		0001
Purchased Call/Citi Grandmaster Index/CGM040DSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2023	02/27/2025		3,792,038	321.95	88,530			73,874		110,492			(14,737)		24,471		0001
Purchased Call/Citi Grandmaster Index/CGM040DSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2023	02/28/2025		5,127,326	321.85	119,858			100,166		149,885			(19,811)		33,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/11/2025		18,345,300	267.65	553,533			495,423		799,834			(59,268)		122,501		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025		2,507,152	223.42	86,221			72,311		66,281			(14,188)		16,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/20/2023	03/15/2024		15,261,104	262.27	350,892			251,463		797,751			(100,787)		64,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023		2,760,916	265.62	103,353			18,821					(25,654)		8,333		0001
Purchased Call/Citi Grandmaster Index/CGM0402$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/13/2023		917,910	329.08	25,306			3,635		8,656			(6,294)		2,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	02/06/2024		16,046,051	265.03	354,207			216,298		701,188			(138,583)		62,429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/28/2024		4,394,261	256.93	162,581			60,498		20			(40,292)		18,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/14/2023		1,515,215	265.94	56,821			10,615					(14,050)		4,641		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2024		2,151,165	263.16	76,605			21,308					(19,131)		8,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025		19,611,500	275.26		582,739		571,185		593,974			(12,786)		137,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2023	01/26/2024		11,982,384	266		259,771		151,262		489,163			(109,129)		45,444		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2021	12/15/2023		2,335,966	266.81	86,680			19,971					(21,528)		7,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	08/26/2024		18,883,915	269.58	524,689			306,681		649,585			(130,998)		101,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/01/2021	10/02/2023		798,596	264.11	33,301			4,260		70,685			(8,246)		2,026		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025		3,289,975	232.17		114,820		91,004		39,471			(24,156)		20,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025		6,582,331	226.68		226,890		185,198		132,126			(41,936)		42,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024		10,866,436	265.33		235,727		143,092		460,993			(93,196)		42,181		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2022	01/04/2024		2,321,062	267.9	83,546			21,472					(20,726)		8,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2025		18,809,277	265.48		570,479		499,462		904,234			(72,206)		124,241		0001
Purchased Call/Citi Grandmaster Index/CGM0409$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2022	09/16/2024		2,423,494	324.44	52,771			32,575		57,044			(13,263)		13,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	03/13/2025		18,279,307	263.53		513,590		439,230		950,958			(74,934)		119,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	02/09/2024		14,528,867	264.86		320,643		200,409		642,154			(121,374)		56,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025		2,477,495	224.35		85,226		71,646		61,339			(13,855)		16,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2022	04/10/2024		3,503,592	258.32	126,820			49,441		16			(31,348)		15,480		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/23/2023	03/14/2025		10,525,472	225.1		369,076		315,017		249,856			(54,441)		68,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024		2,010,193	259.23		73,008		28,647		8			(18,080)		8,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2022	04/03/2024		1,763,160	257.67		63,826		24,252		9			(15,761)		7,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00QJST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	11/05/2021	11/03/2023		605,563	267.66		22,290		3,845		45,081			(5,538)		1,779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00QJSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/22/2021	10/24/2023		1,032,440	268.84		42,343		6,698		72,248			(10,495)		2,910		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2022	05/06/2024		901,067	252.5		31,532		13,463		54			(7,824)		4,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/26/2023	05/17/2024		9,730,679	271.79		213,273		190,384		281,449			(24,099)		45,698		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00QJSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/28/2021	10/27/2023		2,541,615	267.44		103,725		16,903		191,310			(25,787)		7,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	04/24/2023	04/16/2024		13,326,345	268.42		292,503		235,718		480,065			(58,058)		59,495		0001
Purchased Call/S&P 500 INDEX/SPXB170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/21/2021	10/18/2023		1,471,111	4439	175,670			26,484		52,832			(43,736)		4,038		0001
Purchased Call/S&P 500 INDEX/SPXC00CSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	11/03/2021	10/27/2023		1,473,988	5096	88,789			14,531		673			(22,228)		4,208		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023		3,103,000	3807.3	75,093			24,546		128,089			(37,238)		8,859		0001
Purchased Call/S&P 500 INDEX/SPXH138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/07/2022	08/23/2023		2,881,854	4129	114,612			17,455		206,758			(59,271)		5,542		0001
Purchased Call/S&P 500 INDEX/SPXB17YSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	09/19/2022	09/13/2024		1,243,829	3924	45,236			27,529		67,078			(11,293)		6,836		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025		1,217,049	4017		60,918		48,146		76,896			(12,952)		7,631		0001
Purchased Call/S&P 500 INDEX/SRM013DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029		2,233,000	100		602,240		730,277		730,277	128,037				26,825		0001
Purchased Call/S&P 500 INDEX/SPXF00NSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/05/2023	02/01/2024		4,290,000	4100		20,250		18,217		12,106			(2,101)		16,501		0001
Purchased Call/S&P 500 INDEX/SPXE00PSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/17/2022	10/17/2023		2,023,000	3677.95	52,800			15,709		92,971			(26,183)		5,528		0001
Purchased Call/S&P 500 INDEX/SPXB17WSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024		1,296,175	4141	50,550			23,261		70,214			(12,534)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXA056SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		1,861,000	252.57	45,408			7,842		90,707			(22,579)		3,866		0001
Purchased Call/S&P 500 INDEX/SPXC177S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/23/2022	12/22/2023		16,634,000	3844.82	374,265			181,399		595,065			(186,104)		57,589		0001
Purchased Call/S&P 500 INDEX/SPXF00989	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	03/03/2023	03/01/2024		2,865,000	4045.64		35,813		24,273		47,243			(11,708)		11,736		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00PS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	06/09/2023	06/07/2024		2,519,000	4298.86		75,318		71,552		83,996			(4,345)		12,210		0001
Purchased Call/S&P 500 INDEX/SPXG13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		2,326,000	3818.8		60,709		1,840		108,941			(30,105)		2,109		0001
Purchased Call/S&P 500 INDEX/SPXF13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023		2,796,000	5536.77		97,021		23,056		498			(24,056)		9,652		0001
Purchased Call/S&P 500 INDEX/SPXE00TS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/09/2022	11/09/2023		2,040,000	100		27,540		10,022		53,931			(13,657)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXF00PS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/09/2023	06/10/2024		2,406,000	100		55,579		52,823		70,537			(3,180)		11,713		0001
Purchased Call/S&P 500 INDEX/SPXH137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		4,171,000	3908.19		93,430		17,245		158,258			(46,331)		9,002		0001
Purchased Call/S&P 500 INDEX/SPXE00TSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/17/2022	11/17/2023		1,998,000	100		29,371		11,309		37,091			(14,565)		6,187		0001
Purchased Call/S&P 500 INDEX/SPXH138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		3,052,000	3757.99		232,257		464,966		464,966	219,444				7,321		0001
Purchased Call/S&P 500 INDEX/SPXF009J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	03/03/2023	03/05/2024		2,670,000	4045.64		45,390		30,925		60,156			(14,678)		11,026		0001
Purchased Call/S&P 500 INDEX/SPXH13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023		2,417,000	3677.95		33,596		9,996		57,381			(16,660)		6,604		0001
Purchased Call/S&P 500 INDEX/SPXI134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024		2,825,000	3970.04		34,748		22,974		47,825			(11,930)		11,478		0001
Purchased Call/S&P 500 INDEX/SPXI135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024		1,167,000	100		29,292		19,798		43,406			(9,630)		4,781		0001
Purchased Call/S&P 500 INDEX/SPXE00IWSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/08/2022	12/08/2023		4,656,000	100		45,163		20,017		72,153			(22,396)		15,461		0001
Purchased Call/S&P 500 INDEX/SPXH13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/29/2022	09/19/2023		2,069,943	3891		70,320		16,027		162,027			(35,853)		4,876		0001
Purchased Call/S&P 500 INDEX/SPXH13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024		3,856,000	3839.5		87,146		44,413		137,002			(42,862)		13,763		0001
Purchased Call/S&P 500 INDEX/SPXH138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,763,000	100		21,332		4,089					(10,608)		3,860		0001
Purchased Call/S&P 500 INDEX/SPXH13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		3,604,000	3655.04		88,658		21,249		155,660			(43,965)		8,848		0001
Purchased Call/S&P 500 INDEX/SPXF00RS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/16/2023	06/14/2024		2,241,000	100		37,201		36,164		51,042			(1,431)		10,972		0001
Purchased Call/S&P 500 INDEX/SPXE00VS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/30/2022	11/30/2023		8,387,000	100		79,677		33,363		43,211			(39,511)		27,150		0001
Purchased Call/S&P 500 INDEX/SPXH13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		5,732,000	3839.5		67,064		33,812		102,636			(33,348)		20,238		0001
Purchased Call/S&P 500 INDEX/SPXH13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/29/2022	09/13/2023		2,033,201	3933		66,522		14,269		164,463			(34,500)		4,608		0001
Purchased Call/S&P 500 INDEX/SPXI139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		2,714,000	4002.87		61,879		44,879		83,565			(17,076)		11,563		0001
Purchased Call/S&P 500 INDEX/SPXF008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	02/24/2023	02/23/2024		1,743,000	4178.82		37,649		24,785		49,497			(13,032)		7,037		0001
Purchased Call/S&P 500 INDEX/SPXA05YSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	06/28/2023	06/26/2024		3,787,718	4329		225,339		224,716		240,599			(1,238)		18,861		0001
Purchased Call/S&P 500 INDEX/SPXA05YSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	06/30/2023	07/01/2024		3,882,000	4450.38		88,898		88,898		87,920					19,463		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026		3,551,000	3253.05	609,707			1,694,092		1,694,092	506,805				28,234		0001
Purchased Call/S&P 500 INDEX/SPXH136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023		2,223,000	3986.16		30,455		5,034		49,483			(15,102)		4,544		0001
Purchased Call/S&P 500 INDEX/SPXA05YS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	06/26/2023	06/26/2024		2,062,000	4328.82		74,644		74,029		81,151			(816)		10,268		0001
Purchased Call/S&P 500 INDEX/SPXA05YSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	06/27/2023	06/27/2024		3,841,000	4378.41		171,309		170,367		181,716			(1,404)		19,152		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00A$V	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/08/2023	03/08/2029		115,000	100		27,945		40,877		40,877	12,932				1,372		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2023	03/22/2029		167,000	100		46,793		75,302		75,302	28,509				1,999		0001
Purchased Call/S&P 500 INDEX/SPXH13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		2,667,000	3693.23	55,207			12,728		95,989			(27,452)		6,397		0001
Purchased Call/S&P 500 INDEX/SPXH13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2022	09/12/2023		1,504,410	4110	36,523			7,773		108,138			(19,051)		3,387		0001
Purchased Call/S&P 500 INDEX/SPXH13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/10/2022	10/08/2024		1,493,020	4292	122,571			78,398		229,644			(30,433)		8,435		0001
Purchased Call/S&P 500 INDEX/SPXH13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2022	10/04/2023		1,993,222	3789	68,864			18,377		143,638			(34,817)		5,111		0001
Purchased Call/S&P 500 INDEX/SPXA05XSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/22/2023	06/21/2024		160,612	4381.89		614,621		11,088		11,088	729				794		0001
Purchased Call/S&P 500 INDEX/SPXE00X$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/16/2022	12/15/2023		2,055,000	100	28,154			13,060		53,903			(13,999)		6,971		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		1,267,000	4060.43		15,204		8,802		22,673			(6,456)		4,805		0001
Purchased Call/S&P 500 INDEX/SPXH13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2022	10/03/2024		1,485,000	3678.43	62,370			39,356		95,403			(15,443)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXA05XSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/23/2023	06/25/2024		4,543,000	100		62,239		61,555		70,114			(1,184)		22,590		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/21/2022	10/20/2023		8,202,000	3752.75	91,862			28,324		154,795			(45,679)		22,717		0001
Purchased Call/S&P 500 INDEX/SPXI139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		2,070,000	3951.57	58,167			42,027		80,623			(16,210)		8,802		0001
Purchased Call/S&P 500 INDEX/SPXH13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024		1,195,000	3839.5	43,259			32,667		60,688			(10,697)		7,335		0001
Purchased Call/S&P 500 INDEX/SPXI139$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		5,855,000	4002.87		73,188		53,081		97,082			(20,197)		24,944		0001
Purchased Call/S&P 500 INDEX/SPXI13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024		1,655,000	3970.99		19,860		14,677		29,921			(5,289)		7,117		0001
Purchased Call/S&P 500 INDEX/SPXH13E$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		1,931,000	3612.39	47,503			13,217		83,016			(23,556)		5,104		0001
Purchased Call/S&P 500 INDEX/SPXH13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023		1,290,000	100	20,511			5,909		20,931			(10,171)		3,459		0001
Purchased Call/S&P 500 INDEX/SPXH137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		1,458,000	3924.26	16,475			2,845		28,763			(8,192)		3,029		0001
Purchased Call/S&P 500 INDEX/SPXA13I$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026		3,448,000	3337.75	562,714			1,549,408		1,549,408	468,801				28,047		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/21/2022	10/13/2023		2,011,912	3678	101,135			29,796		181,596			(51,276)		5,395		0001
Purchased Call/S&P 500 INDEX/SPXI13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024		3,178,000	3970.99		39,089		28,859		53,037			(10,438)		13,641		0001
Purchased Call/S&P 500 INDEX/SPXI13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		9,542,000	3971.27		229,962		171,208		314,701			(59,061)		41,186		0001
Purchased Call/S&P 500 INDEX/SPXI13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024		2,645,000	4108.94		91,253		71,448		118,617			(19,946)		11,707		0001
Purchased Call/S&P 500 INDEX/SPXI13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024		2,870,000	4091.95		84,091		66,072		109,132			(18,151)		12,725		0001
Purchased Call/S&P 500 INDEX/SPXH13D$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	09/14/2023		1,728,352	3946	52,617			11,405		130,022			(27,210)		3,943		0001
Purchased Call/S&P 500 INDEX/SPXC176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/18/2023		2,122,650	3852	122,818			57,837		212,367			(61,240)		7,264		0001
Purchased Call/S&P 500 INDEX/SPXH13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024		1,224,000	3757.99	154,836			265,296		265,296	102,801				6,780		0001
Purchased Call/S&P 500 INDEX/SPXA05X$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/09/2023	06/07/2024		3,991,000	100		51,484		48,910		65,166			(2,970)		19,344		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00RSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/27/2022	10/27/2023		4,535,000	100	38,094			12,452		22,525			(18,890)		12,947		0001
Purchased Call/S&P 500 INDEX/SPXH139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		2,152,000	100	31,850			6,405					(15,794)		4,845		0001
Purchased Call/S&P 500 INDEX/SRM0401SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029		1,258,722	100		374,874		435,425		435,425	69,640				14,802		0001
Purchased Call/S&P 500 INDEX/SPXG13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/06/2022	05/31/2024		2,693,352	4128	378,179			175,228		387,469			(94,414)		12,921		0001
Purchased Call/S&P 500 INDEX/SPXH13Z5D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024		1,293,000	105		18,619		10,809		33,143			(7,877)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXI138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024		4,492,000	4050.83		55,252		41,592		73,300			(13,965)		19,389		0001
Purchased Call/S&P 500 INDEX/SPXH138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,941,000	4067.36	41,343			7,924		66,260			(20,558)		4,250		0001
Purchased Call/S&P 500 INDEX/SPXH138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023		4,139,000	4067.36	48,426			9,605		76,178			(23,883)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXH139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		2,346,000	4110.41	43,636			8,775		68,314			(21,638)		5,282		0001
Purchased Call/S&P 500 INDEX/SPXB178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2020	10/21/2024		1,423,192	4763	45,542			14,972		106,853			(5,661)		8,152		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027		26,399,848	4696.56	5,493,808			4,907,600		4,907,600	1,679,954				279,458		0001
Purchased Call/S&P 500 INDEX/SPXH139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/11/2023		1,484,586	4067	49,994			9,971		86,890			(24,928)		3,320		0001
Purchased Call/S&P 500 INDEX/SPXH13A5C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		1,345,000	100	32,818			7,142		53,085			(16,185)		3,148		0001
Purchased Call/S&P 500 INDEX/SPXH13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		2,659,000	3855.93	65,943			14,715		112,800			(32,701)		6,302		0001
Purchased Call/S&P 500 INDEX/SPXA056SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/02/2022	09/05/2023		6,742,000	3924.26	78,207			14,219		128,541			(38,466)		14,443		0001
Purchased Call/S&P 500 INDEX/SPXH138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		4,347,000	4067.36	117,804			22,579		190,048			(58,578)		9,518		0001
Purchased Call/S&P 500 INDEX/SPXF00QS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/13/2023	06/11/2024		1,650,762	4299		95,163		90,957		102,261			(4,444)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXF00RSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/21/2023	06/21/2024		1,789,000	259.96		103,404		101,132		116,194			(2,543)		8,846		0001
Purchased Call/S&P 500 INDEX/SPXF13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2023		3,342,000	4634.15	385,667			72,048		55,605			(95,363)		10,237		0001
Purchased Call/S&P 500 INDEX/SPXI130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		3,996,000	4136.48		50,749		30,450		65,089			(20,495)		15,406		0001
Purchased Call/S&P 500 INDEX/SPXF00DSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	03/27/2024		1,445,000	100		32,224		23,902		79,989			(8,364)		6,226		0001
Purchased Call/S&P 500 INDEX/SPXA05YSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/27/2023	06/25/2024		4,126,565	4348		246,398		245,037		262,360			(2,031)		20,519		0001
Purchased Call/S&P 500 INDEX/SPXH13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		5,619,000	3757.99	64,057			14,728		107,567			(31,765)		13,478		0001
Purchased Call/S&P 500 INDEX/SPXH13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		1,937,000	3693.23	64,890			14,961		116,581			(32,266)		4,646		0001
Purchased Call/S&P 500 INDEX/SPXF009SA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	03/03/2023	03/01/2024		2,094,000	4045.64		32,457		21,999		43,027			(10,611)		8,578		0001
Purchased Call/S&P 500 INDEX/SPXI13A5D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024		2,450,000	3948.72		62,475		45,861		86,445			(16,945)		10,458		0001
Purchased Call/S&P 500 INDEX/SPXF008SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/27/2023	02/27/2024		2,647,000	100		64,587		42,880		150,016			(21,765)		10,777		0001
Purchased Call/S&P 500 INDEX/SPXC177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/05/2024		2,193,466	3808		143,407		75,099		222,276			(68,327)		7,892		0001
Purchased Call/S&P 500 INDEX/SPXG13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023		3,604,000	3966.84	51,177			3,384		87,268			(25,378)		4,716		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024		3,892,000	4136.48		49,428		29,820		63,345			(19,798)		15,108		0001
Purchased Call/S&P 500 INDEX/SRM0500SD	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027		2,777,002	100	608,719			437,045		437,045	77,159				29,125		0001
Purchased Call/S&P 500 INDEX/SPXI136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024		2,776,000	4048.42		48,858		33,422		64,924			(15,485)		11,487		0001
Purchased Call/S&P 500 INDEX/SPXH139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		3,824,000	3932.69	86,422			17,618		143,520			(42,856)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXH139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023		2,481,000	3946.01	38,456			7,945		62,932			(19,070)		5,661		0001
Purchased Call/S&P 500 INDEX/SPXC175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		80,102	3963.51	6,296			10,179		10,179	4,910				266		0001
Purchased Call/S&P 500 INDEX/SPXG13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2022	07/21/2023		2,087,452	3999	81,656			4,613		140,571			(41,284)		2,504		0001
Purchased Call/S&P 500 INDEX/SPXF006SK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024		1,071,000	4283.04		19,064		12,214		31,455			(6,966)		4,260		0001
Purchased Call/S&P 500 INDEX/SPXH13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/08/2024		1,837,000	3639.66	62,825			40,184		94,052			(15,535)		10,378		0001
Purchased Call/S&P 500 INDEX/SPXF00K5V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/19/2023	05/21/2024		2,173,000	4191.98		64,321		57,429		76,803			(7,341)		10,268		0001
Purchased Call/S&P 500 INDEX/SPXF00N85	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/01/2023	11/27/2023		16,720,000	4000		77,640		66,105		30,816			(12,579)		53,593		0001
Purchased Call/S&P 500 INDEX/SPXF00DS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/05/2023	06/05/2024		2,431,000	4273.79		67,582		63,126		76,511			(4,616)		11,749		0001
Purchased Call/S&P 500 INDEX/SPXH132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023		2,484,000	4207.27	48,438			5,501		73,239			(24,020)		4,213		0001
Purchased Call/S&P 500 INDEX/SPXG13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023		2,964,000	3966.84	56,612			3,743		98,038			(28,074)		3,879		0001
Purchased Call/S&P 500 INDEX/SPXG13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023		1,544,000	4072.43	22,079			1,651		36,758			(10,949)		2,138		0001
Purchased Call/S&P 500 INDEX/SPXH139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023		9,157,000	3946.01	106,221			21,947		172,492			(52,674)		20,892		0001
Purchased Call/S&P 500 INDEX/SPXF00ASE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2023	03/01/2024		1,806,619	262		48,114		32,611		81,404			(15,730)		7,401		0001
Purchased Call/S&P 500 INDEX/SPXF00ASS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/06/2024		1,720,755	250		97,637		66,974		149,385			(30,762)		7,121		0001
Purchased Call/S&P 500 INDEX/SPXF008S3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/22/2023	05/07/2026		2,005,000	3000		80,850		72,059		47,390			(8,845)		16,938		0001
Purchased Call/S&P 500 INDEX/SPXH13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		1,882,000	100	29,736			7,127		66,288			(14,746)		4,620		0001
Purchased Call/S&P 500 INDEX/SPXC177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		1,439,462	3808		80,000		41,778		124,811			(38,462)		5,179		0001
Purchased Call/S&P 500 INDEX/SPXH138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,925,000	4067.36	33,110			6,346		52,876			(16,464)		4,215		0001
Purchased Call/S&P 500 INDEX/SPXF00D8S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/28/2023	12/29/2023		3,980,000	4200		201,370		133,022		415,791			(68,583)		14,052		0001
Purchased Call/S&P 500 INDEX/SPXH13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		5,271,000	3873.33	117,543			25,581		199,043			(57,971)		12,338		0001
Purchased Call/S&P 500 INDEX/SPXF00BSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/14/2024		2,552,540	248		128,054		90,661		246,034			(37,539)		10,730		0001
Purchased Call/S&P 500 INDEX/SPXH133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,322,000	3752.75	30,883			9,522		52,417			(15,356)		6,431		0001
Purchased Call/S&P 500 INDEX/SPXF00DS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/06/2023	06/06/2024		2,774,000	4283.85		41,055		38,461		45,466			(2,692)		13,426		0001
Purchased Call/AI Powered US Equity Index/AIP1002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/02/2022	04/29/2024		1,813,156	2399.39	61,323			25,573		35,188			(15,210)		8,274		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/11/2022	05/09/2024		1,625,391	2368.65	53,239			22,913		41,664			(13,213)		7,538		0001
Purchased Call/AI Powered US Equity Index/AIP1004SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	05/31/2024		1,514,961	2389.41	50,188			23,264		33,958			(12,524)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXH133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023		7,892,000	4305.2	93,915			11,901		127,647			(46,571)		14,160		0001
Purchased Call/S&P 500 INDEX/SPXH13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		3,758,000	3855.93	68,396			15,262		115,571			(33,917)		8,906		0001
Purchased Call/S&P 500 INDEX/SPXH13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	08/31/2023		1,853,699	3952	74,064			13,172		146,522			(38,857)		3,820		0001
Purchased Call/S&P 500 INDEX/SPXH13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023		1,534,000	105	23,777			5,633		45,344			(11,727)		3,745		0001
Purchased Call/S&P 500 INDEX/SPXH13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	09/29/2023		1,208,000	100	30,442			7,589		47,665			(15,096)		3,016		0001
Purchased Call/S&P 500 INDEX/SPXH130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023		5,018,000	4151.94	59,212			5,577		94,456			(29,363)		7,769		0001
Purchased Call/S&P 500 INDEX/SPXF000S7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/13/2023	06/13/2024		3,216,000	4369.01		153,082		146,353		165,327			(7,110)		15,724		0001
Purchased Call/S&P 500 INDEX/SPXF135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023		1,851,000	4390.33	205,831			29,526		80,128			(51,105)		4,964		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/22/2025		3,354,000	3221.22	577,894			1,635,337		1,635,337	484,291				26,421		0001
Purchased Call/S&P 500 INDEX/SPXH13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024		1,703,000	3873.33	68,631			41,857		100,323			(16,970)		9,402		0001
Purchased Call/S&P 500 INDEX/SPXH13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		3,186,000	3757.99	46,834			10,768		79,202			(23,225)		7,642		0001
Purchased Call/S&P 500 INDEX/SPXH13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/05/2023		3,276,757	3924	105,795			20,298		217,966			(55,025)		7,019		0001
Purchased Call/S&P 500 INDEX/SPXF13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2021	11/29/2023		1,429,391	4675	148,480			30,882		21,597			(36,916)		4,612		0001
Purchased Call/S&P 500 INDEX/SPXF13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023		2,599,000	4479.43	337,870			72,865		103,033			(83,544)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXE007S4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/22/2022	07/24/2023		2,259,000	100	30,045			1,904					(14,818)		2,896		0001
Purchased Call/S&P 500 INDEX/SPXE006SR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/20/2022	07/20/2023		2,292,000	3959.9	31,400			1,644		53,465			(15,571)		2,683		0001
Purchased Call/S&P 500 INDEX/SPXF00QS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/13/2024		1,774,000	259.81		101,118		96,673		114,250			(4,697)		8,673		0001
Purchased Call/S&P 500 INDEX/SPXA05S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/17/2022	08/15/2023		1,699,266	249	72,793			9,074		100,727			(36,296)		3,016		0001
Purchased Call/S&P 500 INDEX/SPXE004S1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/08/2022	07/07/2023		3,549,000	3899.38	68,496			1,142		120,360			(34,060)		2,457		0001
Purchased Call/S&P 500 INDEX/SPXE004S5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/08/2022	07/10/2023		2,059,000	3899.38	29,650			735		51,330			(14,623)		1,704		0001
Purchased Call/S&P 500 INDEX/SPXH13ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		2,559,000	3873.33	35,058			7,630		58,255			(17,290)		5,990		0001
Purchased Call/S&P 500 INDEX/SPXE00MSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/04/2022	09/29/2023		1,867,793	3641	86,415			21,724		142,960			(43,447)		4,663		0001
Purchased Call/S&P 500 INDEX/SPXE00MSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/05/2022	10/04/2023		2,028,148	3791	71,674			18,809		127,262			(35,640)		5,201		0001
Purchased Call/S&P 500 INDEX/SPXH13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		2,388,000	3895.08		63,998		33,421		99,044			(30,768)		8,592		0001
Purchased Call/S&P 500 INDEX/SPXF00JS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/05/2023	05/07/2024		1,461,000	100		31,558		26,963		55,369			(4,802)		6,754		0001
Purchased Call/S&P 500 INDEX/SPXE006SQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/20/2022	07/20/2023		2,681,000	100	39,947			2,091					(19,809)		3,138		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00PS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	06/07/2024		2,025,000	100		49,005		46,555		62,765			(2,827)		9,815		0001
Purchased Call/S&P 500 INDEX/SPXF00PSQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/12/2023	06/12/2024		2,136,000	100		49,982		47,648		60,985			(2,458)		10,428		0001
Purchased Call/S&P 500 INDEX/SPXH13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/09/2023		3,107,000	3639.66		35,420		9,784		59,495			(17,469)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXC177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024		2,285,000	3824.14		56,897		29,154		90,726			(27,747)		8,178		0001
Purchased Call/S&P 500 INDEX/SPXH13D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023		1,492,000	100		30,437		7,966		19,368			(15,093)		3,826		0001
Purchased Call/AI Powered US Equity Index/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/16/2022	05/13/2024		2,176,832	2377.56		72,455		31,646		52,164			(17,992)		10,159		0001
Purchased Call/AI Powered US Equity Index/AIP1006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/18/2022	07/15/2024		2,057,146	2334.77		71,906		37,731		72,774			(17,883)		10,509		0001
Purchased Call/S&P 500 INDEX/SPXH13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		10,246,000	3583.07		222,338		64,231		391,871			(110,558)		27,477		0001
Purchased Call/S&P 500 INDEX/SPXH13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		2,630,000	3583.07		61,805		17,855		109,336			(30,733)		7,053		0001
Purchased Call/AI Powered US Equity Index/AIP1005I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/05/2022	07/01/2024		1,659,238	2333.49		51,033		25,772		58,550			(12,670)		8,319		0001
Purchased Call/AI Powered US Equity Index/AIP1006SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/21/2022	07/21/2023		5,277,480	2367.12		126,377		7,075		42,207			(63,410)		6,329		0001
Purchased Call/S&P 500 INDEX/SPXH13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023		4,295,000	3693.23		48,534		11,498		82,581			(23,936)		10,484		0001
Purchased Call/S&P 500 INDEX/SPXF00PSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/12/2023	06/12/2024		5,968,000	4338.93		266,173		253,742		293,911			(13,090)		29,137		0001
Purchased Call/S&P 500 INDEX/SPXE006SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/20/2022	07/20/2023		6,947,000	100		68,081		3,563					(33,761)		8,131		0001
Purchased Call/S&P 500 INDEX/SPXF00QSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/13/2023	06/12/2024		4,165,373	4339		206,890		197,771		222,723			(9,636)		20,336		0001
Purchased Call/S&P 500 INDEX/SPXI13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024		3,024,000	4146.22		50,803		40,249		63,812			(10,857)		13,407		0001
Purchased Call/S&P 500 INDEX/SPXH13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		1,417,000	3757.99		16,012		3,681		28,643			(7,940)		3,399		0001
Purchased Call/S&P 500 INDEX/SPXH13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		2,011,000	3693.23		22,121		5,100		39,681			(11,000)		4,824		0001
Purchased Call/S&P 500 INDEX/SPXH13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/12/2022	10/12/2023		1,387,000	3577.03		15,118		4,290		27,291			(7,497)		3,702		0001
Purchased Call/S&P 500 INDEX/SPXH13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		2,691,000	3583.07		51,667		14,926		90,117			(25,692)		7,217		0001
Purchased Call/S&P 500 INDEX/SPXA057SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/08/2022	09/06/2023		2,006,456	3919		96,952		18,094		162,884			(48,343)		4,330		0001
Purchased Call/S&P 500 INDEX/SPXA058S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/16/2022	09/01/2023		2,996,372	3974		101,458		18,180		192,916			(52,468)		6,224		0001
Purchased Call/AI Powered US Equity Index/AIP1006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/15/2022	07/17/2024		1,913,752	2334.77		70,279		37,261		67,888			(17,591)		9,802		0001
Purchased Call/S&P 500 INDEX/SPXI13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024		2,122,000	4050.83		34,376		25,878		45,701			(8,689)		9,159		0001
Purchased Call/S&P 500 INDEX/SPXI13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024		3,001,000	4151.32		38,113		30,469		46,995			(7,706)		13,421		0001
Purchased Call/S&P 500 INDEX/SPXH13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		3,245,000	3752.75		61,980		19,110		106,564			(30,819)		8,988		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		3,027,000	3752.75	69,621			21,466		120,490			(34,619)		8,384		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/04/2022	04/19/2024		3,870,731	2448.59	128,279			51,660		46,310			(31,810)		17,370		0001
Purchased Call/AI Powered US Equity Index/AIP1007$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/18/2022	08/08/2023		5,351,085	2373.25	139,956			14,913		47,619			(70,584)		8,746		0001
Purchased Call/S&P 500 INDEX/SPXC176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/13/2024		1,726,525	3988	220,678			162,075		356,135			(55,094)		10,422		0001
Purchased Call/S&P 500 INDEX/SPXH130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		3,048,000	4091.19	61,265			5,401		101,842			(30,381)		4,582		0001
Purchased Call/S&P 500 INDEX/SPXH132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		2,688,000	4280.15	61,824			7,494		83,727			(30,491)		4,719		0001
Purchased Call/AI Powered US Equity Index/AIP1007$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/12/2022	08/03/2023		5,909,903	2374.26	149,230			13,791		48,302			(75,049)		9,019		0001
Purchased Call/AI Powered US Equity Index/AIP1006$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/02/2022	07/25/2024		1,665,445	2353.75	58,855			31,782		52,260			(14,702)		8,619		0001
Purchased Call/AI Powered US Equity Index/AIP1006$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/08/2022	07/31/2024		1,526,288	2367.15	52,492			28,857		43,872			(13,142)		7,959		0001
Purchased Call/S&P 500 INDEX/SPXG139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024		1,376,000	4545.86	61,920			23,528		53,626			(15,290)		6,004		0001
Purchased Call/S&P 500 INDEX/SPXI134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		1,040,000	4168.54		19,240		12,666		40,236			(6,660)		4,199		0001
Purchased Call/S&P 500 INDEX/SPXH13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,036,000	3752.75	31,965			9,856		54,525			(15,895)		5,639		0001
Purchased Call/AI Powered US Equity Index/AIP1007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2022	08/11/2023		5,361,100	2381.48	129,506			14,990		41,490			(65,613)		9,093		0001
Purchased Call/AI Powered US Equity Index/AIP1007$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/10/2022	08/05/2024		1,313,952	2372.03	44,371			24,644		36,650			(11,080)		6,895		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		4,985,000	4118.63	112,661			9,621		188,132			(55,868)		7,380		0001
Purchased Call/AI Powered US Equity Index/AIP1007$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/24/2022	08/16/2024		3,235,262	2391.45	97,672			55,756		79,683			(24,414)		17,207		0001
Purchased Call/S&P 500 INDEX/SPXI13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024		7,554,000	4137.64		185,073		147,030		234,399			(39,150)		33,492		0001
Purchased Call/S&P 500 INDEX/SPXI13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024		5,499,000	4137.64		69,837		55,640		86,586			(14,613)		24,550		0001
Purchased Call/AI Powered US Equity Index/AIP1004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2022	06/13/2024		3,234,116	2337.38	98,766			47,559		109,415			(24,618)		15,812		0001
Purchased Call/S&P 500 INDEX/SPXH13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		2,631,000	100	41,570			9,276		6,057			(20,614)		6,235		0001
Purchased Call/S&P 500 INDEX/SPXE007$9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/22/2022	07/21/2028		255,000	100	61,047			104,872		104,872	44,597				2,869		0001
Purchased Call/AI Powered US Equity Index/AIP1008$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/19/2022	08/21/2023		2,868,922	2387.73	57,046			8,268		21,523			(29,047)		5,414		0001
Purchased Call/S&P 500 INDEX/SPXH13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	09/06/2023		2,040,899	3917	89,904			17,112		157,855			(45,709)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXH13B$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	08/31/2023		2,181,812	3960	77,404			13,928		170,253			(40,846)		4,496		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		191,560	3757.99	21,225			4,880		37,564			(10,525)		459		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		3,358,000	4118.63	87,644			7,485		146,213			(43,462)		4,971		0001
Purchased Call/S&P 500 INDEX/SPXF13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/31/2022	01/26/2024		1,616,869	4358	67,889			19,625		74,047			(16,949)		6,132		0001
Purchased Call/S&P 500 INDEX/SPXH130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		2,101,000	4145.19	42,230			4,304		68,112			(20,827)		3,390		0001
Purchased Call/S&P 500 INDEX/SPXA17D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2019	11/21/2025		2,620,000	3110.29	449,854			1,390,007		1,390,007	403,784				20,283		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		4,074,000	4118.63	81,480			6,958		135,204			(40,405)		6,031		0001
Purchased Call/S&P 500 INDEX/SPXH13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		4,329,000	3899.89	96,537			21,275		162,549			(47,872)		10,197		0001
Purchased Call/S&P 500 INDEX/SPXD006SD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	02/22/2022	02/22/2024		31,206	4304.76	3,988			2,757		2,757	1,207				126		0001
Purchased Call/S&P 500 INDEX/SPXE00Y$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/20/2022	12/20/2023		1,828,000	100	26,872			12,733		76,164			(13,325)		6,292		0001
Purchased Call/S&P 500 INDEX/SPXG13U$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024		1,023,000	3899.38	44,091			22,681		64,891			(10,887)		5,192		0001
Purchased Call/S&P 500 INDEX/SPXH13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		3,495,000	3612.39	55,920			15,559		95,388			(27,730)		9,238		0001
Purchased Call/S&P 500 INDEX/SPXH130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023		2,239,000	4151.94	32,018			3,016		51,409			(15,877)		3,467		0001
Purchased Call/S&P 500 INDEX/SPXH138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2022	09/06/2024		1,351,000	4006.18	203,596			255,299		255,299	99,966				7,366		0001
Purchased Call/S&P 500 INDEX/SPXH13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		9,832,000	3583.07	110,118			31,812		188,507			(54,757)		26,367		0001
Purchased Call/S&P 500 INDEX/SPXF130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2022	01/04/2024		2,254,124	4780	239,607			61,887		29,184			(59,573)		8,089		0001
Purchased Call/S&P 500 INDEX/SPXA057$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/12/2022	09/11/2023		2,395,437	4067	88,038			17,510		138,926			(43,777)		5,356		0001
Purchased Call/S&P 500 INDEX/SPXH13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		1,463,000	100	25,164			7,417		46,601			(12,410)		3,979		0001
Purchased Call/S&P 500 INDEX/SPXH13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023		1,029,000	3669.91	11,319			3,261		20,237			(5,613)		2,760		0001
Purchased Call/S&P 500 INDEX/SPXI13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024		1,001,000	105	16,617			12,394		25,476			(4,245)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXI13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		1,980,000	4109.31	24,552			18,534		31,733			(6,155)		8,546		0001
Purchased Call/Citi Grandmaster Index/CGM040E$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2023	03/20/2025		14,114,723	322.75	338,309			291,973		395,459			(46,680)		92,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024		73,997	233.92	2,805			1,522		550			(693)		385		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	06/24/2022	06/26/2024		2,244,152	288.1	85,564			42,620		58,007			(21,269)		11,175		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/30/2022	08/23/2024		2,432,329	289.78	90,707			52,642		60,729			(22,622)		13,046		0001
Purchased Call/Citi Grandmaster Index/CGM040C$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/19/2022	12/16/2024		3,176,184	323.82	73,483			54,155		80,590			(18,291)		19,227		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13D\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	03/28/2024		1,709,404	4306		37,068		28,060		43,096			(9,061)		7,378		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		6,142,000	3999.09		74,318		40,368		105,616			(34,301)		22,504		0001
Purchased Call/S&P 500 INDEX/SPXI13C\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		1,970,000	100		39,794		30,039		73,938			(9,976)		8,503		0001
Purchased Call/S&P 500 INDEX/SPXI13H\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		5,078,000	4129.79		65,506		53,167		80,044			(12,742)		22,787		0001
Purchased Call/S&P 500 INDEX/SPXH13G\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023		4,974,000	3677.95	55,709			16,575		94,548			(27,625)		13,591		0001
Purchased Call/S&P 500 INDEX/SPXH13D\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/28/2022	09/12/2023		3,149,126	4100	83,981			17,667		208,402			(43,555)		7,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/04/2025		339,806	583.25		41,660		33,420		52,004			(8,366)		2,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/12/2025		1,886,728	583.17		230,558		187,230		285,611			(44,036)		12,024		0001
Purchased Call/Citi Grandmaster Index/CGM040C\$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/03/2023	12/30/2024		4,599,020	322.56		110,071		83,199		127,112			(26,950)		28,202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J\$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/04/2021	11/03/2023		2,025,902	265.45	83,454			14,399		168,075			(20,737)		5,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R\$9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	08/05/2022	08/07/2024		1,394,032	283.63	51,719			28,591		49,300			(12,771)		7,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H\$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	08/20/2021	08/18/2023		1,392,231	270.11	57,498			3,814		90,507			(14,320)		2,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	02/28/2025		2,271,160	572.19		293,661		246,270		387,049			(48,339)		14,668		0001
Purchased Call/S&P 500 INDEX/SPXF13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2021	12/01/2023		1,437,642	5103	101,155			21,615		1,745			(25,500)		4,669		0001
Purchased Call/S&P 500 INDEX/SPXH13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		16,849,000	4067.36	380,787			72,984		612,254			(189,348)		36,893		0001
Purchased Call/S&P 500 INDEX/SPXF00D\$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/27/2023	03/27/2024		5,784,000	3977.53		139,394		103,397		190,007			(36,182)		24,919		0001
Purchased Call/S&P 500 INDEX/SPXH13V\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024		6,445,000	3983.17		77,985		42,242		111,277			(36,108)		23,614		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		7,308,000	3898.85		173,200		96,915		254,208			(76,872)		27,250		0001
Purchased Call/Citi Grandmaster Index/CGM040E\$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/27/2023	04/25/2025		2,848,130	322.59		70,063		64,174		81,317			(6,145)		19,222		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/05/2022	09/20/2024		3,709,531	291.1	134,252			83,453		88,359			(33,630)		20,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/20/2022	08/30/2024		2,039,930	290.53	73,882			44,120		49,034			(18,681)		11,032		0001
Purchased Call/Citi Grandmaster Index/CGM040BSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2022	08/02/2024		4,276,853	328.48	102,401			56,517		72,695			(25,623)		22,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/12/2022	09/25/2024		645,414	289.03	24,815			15,471		17,506			(6,165)		3,595		0001
Purchased Call/Citi Grandmaster Index/CGM040BST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2022	07/26/2024		2,233,617	327.87	56,480			30,532		40,529			(14,090)		11,574		0001
Purchased Call/S&P 500 INDEX/SPXH130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		15,643,000	4145.19	355,096			33,537		577,702			(176,573)		24,220		0001
Purchased Call/S&P 500 INDEX/SPXH132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		1,448,000	105	20,706			2,282					(10,268)		2,427		0001
Purchased Call/S&P 500 INDEX/SPXH134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		5,169,000	4283.74	119,921			15,945		159,223			(59,468)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXC177SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024		1,992,000	3919.25	34,860			18,534		52,398			(16,332)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXC178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/05/2024		1,405,232	3819	77,685			40,910		115,422			(36,787)		5,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/12/2022	07/05/2024		1,037,633	288.28	37,193			19,104		26,809			(9,318)		5,231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/29/2022	09/13/2024		3,060,297	291.23	110,110			67,005		71,708			(27,465)		16,819		0001
Purchased Call/S&P 500 INDEX/SPXH134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		2,579,000	4228.48	71,180			9,491		101,046			(35,395)		4,725		0001
Purchased Call/S&P 500 INDEX/SPXC178S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/09/2024		2,576,564	3892	157,324			83,674		244,428			(73,678)		9,368		0001
Purchased Call/S&P 500 INDEX/SPXF130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023		1,724,000	4455.48	73,270			8,667		45,501			(18,142)		4,208		0001
Purchased Call/S&P 500 INDEX/SPXF138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027		1,540,721	4545	317,494			314,660		314,660	106,292				16,003		0001
Purchased Call/S&P 500 INDEX/SPXG136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2022	03/15/2024		1,441,925	4437	61,773			22,105		63,418			(15,465)		6,073		0001
Purchased Call/S&P 500 INDEX/SPXA058SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2023		6,516,000	3693.23	143,352			33,962		250,008			(70,699)		15,906		0001
Purchased Call/S&P 500 INDEX/SPXH139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		3,588,000	3932.69	68,531			13,970		113,072			(33,984)		8,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	07/21/2023		83,619	271.01	3,465			96					(860)		100		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000T$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/12/2022	10/11/2024		1,826,104	294.37	72,539			47,049		36,509			(18,132)		10,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Y$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/09/2023	04/25/2025		2,570,446	283.86		97,661		89,382		106,456			(8,487)		17,348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023		441,946	276.76	18,385			808					(4,558)		664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717$S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		1,983,308	586.97	238,394			196,093		292,006			(43,315)		12,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025		971,314	576.84	126,756			106,587		162,083			(20,578)		6,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000RS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/08/2022	07/31/2024		759,707	287.13	27,870			15,158		21,733			(6,893)		3,962		0001
Purchased Call/S&P 500 INDEX/SPXG13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		2,270,000	4130.29	37,909			2,843		62,846			(18,850)		3,144		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023		2,005,000	4130.29	40,702			3,364		67,325			(20,073)		2,922		0001
Purchased Call/S&P 500 INDEX/SPXH139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		4,955,000	3901.35	111,488			23,471		186,549			(55,286)		11,379		0001
Purchased Call/S&P 500 INDEX/SPXH130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023		2,116,000	100	28,778			8,720		39,931			(14,271)		5,834		0001
Purchased Call/S&P 500 INDEX/SPXF00H$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	04/25/2024		1,737,000	100		54,716		44,945		106,181			(9,867)		7,874		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023		1,997,000	4130.29	27,958			2,311		45,804			(13,789)		2,910		0001
Purchased Call/S&P 500 INDEX/SPXH139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		1,153,410	3757.99	127,798			226,177		226,177	104,103				2,767		0001
Purchased Call/S&P 500 INDEX/SPXF000$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/07/2023	06/07/2024		2,253,000	4267.52		82,910		77,899		94,946			(5,210)		10,920		0001
Purchased Call/S&P 500 INDEX/SPXH130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		2,042,000	4145.19	42,678			4,031		69,134			(21,222)		3,162		0001
Purchased Call/S&P 500 INDEX/SPXH132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		3,514,000	4210.24	92,418			10,184		139,220			(45,829)		5,889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025		480,189	215.4		17,767		14,257		7,067			(3,563)		3,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/30/2021	07/31/2023		760,406	277.34	31,557			1,302					(7,814)		1,108		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000R$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/12/2022	08/14/2024		661,509	285.52	24,542			13,803		21,124			(6,060)		3,510		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/04/2022	10/02/2024		437,446	291.59	16,211			10,213		10,265			(4,008)		2,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2023		65,231	233.92	2,348			130					(1,165)		78		0001
Purchased Call/Citi Grandmaster Index/CGM040D$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/05/2025		166,795	322.1		3,832		3,249		4,834			(596)		1,082		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000T$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/28/2022	10/21/2024		2,961,367	296.84	93,854			62,131		51,375			(23,421)		16,962		0001
Purchased Call/S&P 500 INDEX/SPXF00I$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2023	05/03/2024		1,233,000	100	34,277			29,150		61,517			(5,353)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXF00JSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/08/2023	05/08/2024		2,112,000	100	46,042			39,464		79,817			(6,667)		9,779		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024		1,711,479	259	107,234			106,643		115,410			(881)		8,522		0001
Purchased Call/S&P 500 INDEX/SPXA05B$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/21/2022	09/21/2023		8,299,000	3789.93	96,268			21,747		158,683			(47,739)		19,787		0001
Purchased Call/S&P 500 INDEX/SPXF00S$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/26/2023	06/26/2024		1,999,000	100	47,576			47,184		56,152			(520)		9,954		0001
Purchased Call/S&P 500 INDEX/SPXE00U$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/22/2022	11/20/2023		2,569,540	3965	82,957			32,722		126,967			(41,364)		8,042		0001
Purchased Call/S&P 500 INDEX/SPXF13I$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2022	01/31/2024		2,708,971	4446	354,649			104,972		155,684			(88,296)		10,396		0001
Purchased Call/S&P 500 INDEX/SPXH13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		4,987,000	3665.78	55,854			17,174		94,691			(27,698)		13,812		0001
Purchased Call/S&P 500 INDEX/SPXH13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/18/2023		1,625,631	3720	70,479			21,459		126,641			(35,240)		4,462		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/05/2021	08/04/2023		2,197,258	267.14	92,570			4,342		168,933			(22,990)		3,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025		638,461	558.51	80,765			68,673		126,703			(12,358)		4,161		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000D$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/22/2022	04/22/2024		2,747,765	290.81	101,249			41,268		53,150			(25,134)		12,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2023		298,322	228.71	10,740			325					(5,326)		270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025		107,505	215.24		3,988		3,129		2,617			(862)		673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023		633,523	210.46	22,427			5,869		2,800			(11,121)		1,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023		1,379,952	213.82	48,988			10,342		1,936			(24,360)		3,169		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/01/2022	. 07/03/2023	.....	 106,603	 231	 3,838	.....	.....	 21	.....	.....	.....	.....	..... (1,893)	.....	 48	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 09/19/2022	. 09/19/2023	.....	 213,409	..... 211.54	 7,597	.....	.....	 1,674	.....	 2,653	.....	.....	..... (3,767)	.....	 503	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 08/19/2022	. 08/20/2024	.....	 3,806,659	..... 233.82	 143,130	.....	.....	 81,789	.....	 14,164	.....	.....	..... (35,392)	.....	 20,344	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305M$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/11/2022	. 10/11/2024	.....	 662,914	..... 207.98	 24,462	.....	.....	 15,704	.....	 13,100	.....	.....	..... (6,057)	.....	 3,757	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE008$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 07/27/2022	. 07/26/2024	.....	 2,419,291	 3898	 397,432	.....	.....	 213,456	.....	 500,798	.....	.....	..... (98,541)	.....	 12,536	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/05/2022	. 08/07/2023	.....	 1,819,000	..... 4145.19	 26,557	.....	.....	 2,707	.....	 42,585	.....	.....	..... (13,098)	.....	 2,935	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13I$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/28/2022	. 10/27/2023	.....	 770,000	..... 11546.2	 16,093	.....	.....	 5,275	.....	 30,208	.....	.....	..... (8,002)	.....	 2,198	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/13/2023	. 01/12/2024	.....	 4,212,000	..... 3999.09	.....	 90,979	.....	 49,418	.....	 130,945	.....	.....	..... (41,990)	.....	 15,433	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 09/07/2022	. 08/21/2024	.....	 1,682,266	..... 2387.73	 50,743	.....	.....	 29,270	.....	 42,812	.....	.....	..... (12,640)	.....	 9,001	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/23/2022	. 03/21/2024	.....	 2,105,392	 4442	 283,770	.....	.....	 103,047	.....	 143,828	.....	.....	..... (70,456)	.....	 8,970	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00A$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 08/10/2022	. 08/10/2023	.....	 1,215,000	..... 4210.24	 13,365	.....	.....	 1,473	.....	.....	.....	.....	..... (6,628)	.....	 2,036	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 03/17/2023	. 03/04/2025	.....	 2,611,521	..... 582.67	.....	 321,056	.....	 270,008	.....	 406,050	.....	.....	..... (52,086)	.....	 16,922	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040D$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 03/03/2023	. 02/28/2025	.....	 1,163,148	..... 321.63	.....	 27,476	.....	 23,045	.....	 34,433	.....	.....	..... (4,520)	.....	 7,512	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 04/22/2022	. 04/23/2024	.....	 941,179	..... 290.81	 35,953	.....	.....	 14,668	.....	 18,240	.....	.....	..... (8,890)	.....	 4,252	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0003$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 05/04/2022	. 05/03/2024	.....	 3,249,196	..... 290.63	 123,983	.....	.....	 52,397	.....	 64,981	.....	.....	..... (30,792)	.....	 14,924	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040B$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 07/27/2022	. 07/25/2024	.....	 3,950,222	..... 327.58	 101,884	.....	.....	 55,020	.....	 71,292	.....	.....	..... (25,449)	.....	 20,442	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040C$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 12/28/2022	. 12/27/2024	.....	 8,128,960	..... 322.85	 169,531	 22,323	.....	 144,344	.....	 220,627	.....	.....	..... (47,293)	.....	 49,711	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/14/2023	. 02/14/2025	.....	 473,983	..... 219.09	 17,395	.....	.....	 14,174	.....	 9,627	.....	.....	..... (3,236)	.....	 3,026	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/17/2023	. 02/19/2025	.....	 1,068,757	..... 215.94	 39,223	.....	.....	 32,273	.....	 15,442	.....	.....	..... (7,117)	.....	 6,851	.....	0001 .....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205RSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 08/20/2021	. 08/21/2023	.....	 342,907	..... 285.86	 14,231	.....	.....	 998	.....	.....	.....	.....	..... (3,524)	.....	 647	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 08/26/2021	. 08/25/2023	.....	 248,498	..... 284.12	 10,288	.....	.....	 780	.....	.....	.....	.....	..... (2,554)	.....	 487	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 11/16/2022	. 11/15/2024	.....	 1,258,848	..... 217.11	 46,326	.....	.....	 32,008	.....	 15,713	.....	.....	..... (11,486)	.....	 7,396	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00A$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 08/08/2022	. 08/08/2023	.....	 55,734	..... 4140.06	 4,319	.....	.....	 4,536	.....	 4,536	 2,565	.....	.....	.....	 91	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/20/2022	. 10/20/2023	.....	 7,976,000	..... 3665.78	 173,079	.....	.....	 53,218	.....	 301,846	.....	.....	..... (85,828)	.....	 22,091	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/12/2023	. 01/12/2024	.....	 2,873,000	..... 3983.17	.....	 47,117	.....	 25,522	.....	 67,938	.....	.....	..... (21,816)	.....	 10,527	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/11/2022	. 01/07/2028	.....	 2,118,695	 4677	 451,265	.....	.....	 401,186	.....	 401,186	 136,093	.....	.....	.....	 22,537	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00OS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 06/07/2023	. 06/07/2024	.....	 1,132,000	..... 4267.52	.....	 14,376	.....	 13,508	.....	 17,567	.....	.....	..... (903)	.....	 5,487	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF13D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/24/2021	. 09/26/2023	.....	 2,286,000	..... 4429.64	 251,689	.....	.....	 30,078	.....	 72,917	.....	.....	..... (62,234)	.....	 5,612	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/12/2021	. 10/12/2023	.....	 2,103,000	..... 5010.21	 86,223	.....	.....	 12,199	.....	 1,310	.....	.....	..... (21,379)	.....	 5,613	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00E$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 04/03/2023	. 03/28/2024	.....	 2,122,635	 4051	.....	 75,859	.....	 57,424	.....	 96,429	.....	.....	..... (18,543)	.....	 9,162	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 04/18/2023	. 04/12/2024	.....	 1,839,873	 4381	.....	 39,908	.....	 31,882	.....	 42,080	.....	.....	..... (8,093)	.....	 8,157	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	. 04/25/2023	. 04/20/2029	.....	 96,000	 100	.....	 19,142	.....	 30,221	.....	 30,221	 11,079	.....	.....	.....	 1,157	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/02/2022	. 12/03/2024	.....	 9,422,888	..... 267.41	 276,091	.....	.....	 197,587	.....	 386,092	.....	.....	..... (68,268)	.....	 56,343	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0409$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 09/30/2022	. 09/13/2024	.....	 4,577,600	..... 324.73	 96,310	.....	.....	 59,276	.....	 105,008	.....	.....	..... (24,286)	.....	 25,158	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 09/24/2021	. 09/12/2023	.....	 55,512	..... 328.92	 1,428	.....	.....	 146	.....	 458	.....	.....	..... (360)	.....	 125	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/30/2022	. 08/22/2024	.....	 16,352,708	..... 269.93	 452,811	.....	.....	 261,418	.....	 547,797	.....	.....	..... (112,833)	.....	 87,603	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/14/2022	. 09/12/2023	.....	 74,061	..... 269.37	 1,496	.....	.....	 302	.....	 2,150	.....	.....	..... (746)	.....	 167	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/13/2023	. 01/12/2024	.....	 14,380,545	 265	.....	 321,616	.....	 175,094	.....	 626,970	.....	.....	..... (147,377)	.....	 52,690	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1618$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/24/2021	. 09/26/2023	.....	 2,608,633	..... 265.03	 98,606	.....	.....	 11,784	.....	.....	.....	.....	..... (24,382)	.....	 6,404	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/22/2021	. 10/20/2023	.....	 770,870	..... 265.54	 28,969	.....	.....	 4,443	.....	.....	.....	.....	..... (7,210)	.....	 2,135	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025		2,613,328	226.79		91,728		78,876		54,549			(13,158)		17,126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/07/2022	12/02/2024		12,855,866	267.41	371,644			266,217		526,754			(92,288)		76,797		0001
Purchased Call/Citi Grandmaster Index/CGM040BSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2022	08/02/2024		3,095,121	328.25	77,419			42,684		53,551			(19,330)		16,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024		1,196,323	233.94	44,862			25,389		4,398			(11,123)		6,363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024		987,980	218.45	37,049			21,650		10,040			(9,174)		5,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2023		880,722	202.36	31,706			8,123		11,185			(15,637)		2,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025		761,612	215.89	28,180			22,180		17,991			(6,022)		4,775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023		1,650,294	210.46	58,090			17,911		8,939			(28,886)		4,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025		643,401	219.96	23,484			19,162		12,549			(4,343)		4,107		0001
Purchased Call/Citi Grandmaster Index/CGM040ESR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2023	04/25/2025		2,583,115	323.11	61,319			56,139		71,631			(5,390)		17,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025		703,059	213.72	25,873			20,862		11,283			(5,033)		4,462		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	08/19/2022	08/21/2024		920,936	286.73	36,757			21,225		27,583			(9,159)		4,928		0001
Purchased Call/S&P 500 INDEX/SPXH130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		3,139,000	100	53,991			5,503					(26,628)		5,064		0001
Purchased Call/S&P 500 INDEX/SPXF00S8N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/27/2023	06/21/2024		1,554,810	260		91,312		90,802		100,637			(761)		7,688		0001
Purchased Call/S&P 500 INDEX/SPXF134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023		2,098,000	4361.48	236,025			32,790		99,302			(58,361)		5,545		0001
Purchased Call/S&P 500 INDEX/SPXF13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/27/2021	10/26/2023		3,181,274	4543	356,460			57,367		72,964			(88,504)		9,044		0001
Purchased Call/S&P 500 INDEX/SPXF00MSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/24/2023	05/24/2024		1,946,000	100		54,683		49,274		83,137			(5,528)		9,238		0001
Purchased Call/S&P 500 INDEX/SPXF13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/17/2021	11/10/2023		1,499,512	5550	49,179			9,004		89			(12,312)		4,526		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		1,478,000	100	30,003			2,645					(14,878)		2,222		0001
Purchased Call/S&P 500 INDEX/SPXF00CSX	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2	03/22/2023	03/22/2029		412,000	100		93,400		153,742		153,742	60,342				4,932		0001
Purchased Call/S&P 500 INDEX/SPXF00P96	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/09/2023	06/11/2024		2,890,000	4298.86		91,035		86,533		101,942			(5,195)		14,089		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00Q8S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/13/2023	06/13/2024		2,251,000	4369.01		75,634		72,309		80,887			(3,513)		11,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000U$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/15/2022	11/14/2024		4,509,204	294.03	163,138			112,564		96,228			(40,473)		26,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025		145,932	216.66		5,414		4,196		3,287			(1,239)		909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2023		427,278	233.94	15,297			1,896					(7,585)		758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023		434,690	277.34	18,083			674					(4,496)		602		0001
Purchased Call/S&P 500 INDEX/SPXH132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		4,263,000	4280.15	79,718			9,079		110,341			(39,640)		7,230		0001
Purchased Call/S&P 500 INDEX/SPXH133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		3,458,000	4297.14	88,871			11,017		113,355			(44,070)		6,138		0001
Purchased Call/S&P 500 INDEX/SPXF13U$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024		4,640,000	4332.41	603,664			170,817		350,072			(149,267)		17,471		0001
Purchased Call/S&P 500 INDEX/SPXH131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		3,500,000	4122.47	88,900			9,551		144,998			(44,085)		5,793		0001
Purchased Call/S&P 500 INDEX/SPXE00V$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/02/2022	12/01/2023		2,416,000	4071.7	52,910			22,487		76,821			(26,310)		7,847		0001
Purchased Call/S&P 500 INDEX/SPXE00I$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/08/2022	12/08/2023		159,856	3963.51	17,504			7,758		24,123			(8,680)		531		0001
Purchased Call/S&P 500 INDEX/SPXH13C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		1,260,000	3655.04	13,860			3,322		24,858			(6,873)		3,093		0001
Purchased Call/S&P 500 INDEX/SPXH13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023		1,550,000	105	24,180			6,533		45,770			(12,024)		4,016		0001
Purchased Call/S&P 500 INDEX/SPXG13U$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024		1,545,000	5004.07	51,294			26,386		38,886			(12,666)		7,841		0001
Purchased Call/S&P 500 INDEX/SPXF13I$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2023		1,602,000	4667.83	184,070			40,455		28,135			(45,639)		5,320		0001
Purchased Call/S&P 500 INDEX/SPXF13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023		2,115,000	5584.73	70,853			15,475		214			(17,568)		7,002		0001
Purchased Call/S&P 500 INDEX/SPXF13J$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2021	12/06/2023		1,933,638	4537	265,255			58,047		61,980			(66,131)		6,381		0001
Purchased Call/S&P 500 INDEX/SPXH130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		2,459,000	4145.19	56,065			5,715		90,510			(27,651)		3,967		0001
Purchased Call/S&P 500 INDEX/SPXH132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		2,155,000	4210.24	34,696			3,823		52,859			(17,205)		3,611		0001
Purchased Call/S&P 500 INDEX/SPXH13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		9,177,000	3898.85		111,042		62,134		160,958			(49,284)		34,219		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2021	11/03/2023		1,762,849	266.84	65,385			11,298					(16,290)		5,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2021	12/19/2023		3,724,879	265.89	139,683			32,810					(34,539)		12,785		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/08/2025		6,021,581	266.77		178,724		158,673		277,211			(20,631)		40,116		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2022	12/06/2023		15,961,296	267	343,234			150,127		595,732			(170,691)		52,673		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2022	04/25/2024		1,891,183	255.73	67,607			27,760		32			(16,755)		8,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025		1,938,861	223.29	67,085			57,054		52,565			(10,250)		12,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/03/2023	03/31/2025		3,822,983	226.38	134,568			118,361		83,939			(16,586)		25,311		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000YSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/18/2023	05/07/2025		2,332,041	282.77	85,739			79,606		102,072			(6,451)		15,880		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/18/2022	10/14/2024		2,842,431	295.32	104,654			68,135		53,768			(26,067)		16,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001S3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/03/2021	09/05/2023		1,802,390	269.29	74,164			6,735		122,840			(18,354)		3,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/13/2021	08/15/2023		818,766	286.35	33,979			2,100					(8,402)		1,453		0001
Purchased Call/Citi Grandmaster Index/CGM0409S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	07/31/2024		740,054	329.09	17,158			9,424		11,979			(4,296)		3,859		0001
Purchased Call/Citi Grandmaster Index/CGM0409S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2022	08/12/2024		2,774,794	329.08	62,294			35,392		45,556			(15,654)		14,686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/16/2021	07/14/2023		979,683	272.69	40,559			728					(10,084)		959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2023		70,388	273.72	2,921			76					(724)		82		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000YSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/03/2023	05/02/2025		3,255,453	282.76	118,044			109,055		142,195			(9,198)		22,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/24/2021	09/20/2023		1,801,442	264.12	75,644			8,435		159,569			(18,787)		4,269		0001
Purchased Call/S&P 500 INDEX/SPXH13I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023		1,719,000	100	29,395			9,798		49,856			(14,497)		4,969		0001
Purchased Call/S&P 500 INDEX/SPXH13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		2,371,000	3719.89	45,997			15,927		77,557			(22,810)		6,965		0001
Purchased Call/S&P 500 INDEX/SPXA05XSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/22/2023	06/21/2024		9,368,388	4381.89	614,621			646,755		646,755	42,494				46,326		0001
Purchased Call/S&P 500 INDEX/SPXE00WS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/07/2022	12/04/2023		1,355,876	4072	51,598			22,359		86,503			(25,799)		4,446		0001
Purchased Call/S&P 500 INDEX/SPXF00SS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2023	06/28/2024		2,856,000	100	82,538			82,312		91,009			(451)		14,260		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		2,994,000	100	49,102			3,683					(24,416)		4,146		0001
Purchased Call/S&P 500 INDEX/SPXH13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		1,852,000	100		45,374		23,695		71,384			(21,814)		6,663		0001
Purchased Call/S&P 500 INDEX/SPXH13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		2,155,000	3895.08		52,151		27,234		80,158			(25,073)		7,754		0001
Purchased Call/S&P 500 INDEX/SPXH13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024		3,048,000	3969.61		53,035		28,344		77,568			(24,701)		11,139		0001
Purchased Call/S&P 500 INDEX/SPXE009$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/03/2022	08/01/2024		1,637,050	4887	103,393			56,461		62,219			(25,671)		8,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO00T$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/19/2022	10/15/2024		862,226	295.32	31,523			20,456		16,333			(7,806)		4,908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/30/2022	09/29/2023		671,678	202.36	23,912			5,978		8,032			(11,890)		1,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/25/2022	10/25/2023		580,097	210.46	20,477			6,544		3,225			(10,155)		1,642		0001
Purchased Call/Citi Grandmaster Index/CGM040996	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2022	08/15/2024		4,892,276	328.94	108,300			62,011		81,379			(27,225)		25,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO00Q$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/12/2022	07/01/2024		1,281,238	290.01	45,764			23,122		29,424			(11,368)		6,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/14/2022	10/16/2023		525,841	207.59	18,510			5,456		4,078			(9,129)		1,430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2023		758,233	263.63	31,391			776					(7,783)		865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/30/2021	08/01/2023		370,195	277.34	15,400			656					(3,808)		548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO00Z$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/19/2023	05/21/2025		1,293,381	283.63		47,208		44,683		54,851			(2,705)		8,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO00T$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/24/2022	10/18/2024		3,323,853	295.24	124,063			81,257		63,533			(30,864)		18,979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/06/2022	10/06/2023		131,113	210.1	4,641			1,251		643			(2,302)		340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205O$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/09/2021	07/10/2023		1,411,575	271.46	58,439			723					(14,470)		1,168		0001
Purchased Call/S&P 500 INDEX/SPXE00W$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/08/2022	12/08/2023		62,499	3963.51	6,844			9,432		9,432	4,229				208		0001
Purchased Call/S&P 500 INDEX/SPXE00S$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/08/2022	11/08/2023		2,290,000	100	33,205			11,892		77,134			(16,466)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXE00W$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/08/2022	12/08/2028		98,000	100	22,285			34,921		34,921	15,131				1,144		0001
Purchased Call/S&P 500 INDEX/SPXH13E$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023		7,951,000	3639.66	90,641			24,491		152,367			(45,072)		20,600		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023		2,178,000	4391.34	89,080			12,376		82,016			(22,027)		5,757		0001
Purchased Call/S&P 500 INDEX/SPXH134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		2,233,000	4228.48	33,272			4,436		48,533			(16,544)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXE00I$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/08/2022	12/08/2023		67,013	3963.51	5,964			9,447		9,447	4,623				223		0001
Purchased Call/AI Powered US Equity Index/AIP1003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/25/2022	05/17/2024		2,259,847	2364.47	76,255			33,734		60,634			(18,943)		10,613		0001
Purchased Call/AI Powered US Equity Index/AIP1008$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/31/2022	08/30/2023		6,855,656	2363.09	164,801			27,667		92,179			(82,854)		14,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	07/03/2023		70,443	268.74	1,198			7		1,990			(599)		32		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	12/13/2023		18,207,039	267.5	376,100	997		172,147		656,338			(187,498)		61,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/19/2022	07/10/2023		8,173,105	266.93	184,533			4,636		281,346			(92,495)		6,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2022	09/26/2024		19,634,555	261.75	629,520			395,731		1,070,546			(157,473)		109,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/22/2021	07/21/2023		2,422,420	270.99	100,288			2,767					(24,900)		2,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/14/2023	02/14/2025		792,053	214.79		29,068		23,685		12,132			(5,408)		5,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/29/2022	09/19/2023		555,402	265.5	28,950			4,342		46,117			(9,780)		1,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/23/2021	07/24/2023		1,402,867	276.37	58,079			1,837					(14,381)		1,799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/28/2021	07/28/2023		204,196	273.25	8,474			314					(2,101)		283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/05/2021	10/03/2023		476,160	264.11	20,002			2,585		42,141			(4,953)		1,215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/28/2022	10/27/2023		1,735,023	210.46	61,073			20,018		9,728			(30,369)		4,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/25/2022	11/24/2023		1,104,020	215.64	38,861			15,760		13,977			(19,324)		3,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/19/2021	08/18/2023		1,206,242	270.52	49,477			3,277		76,501			(12,288)		2,210		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		6,230,000	3612.39	70,399			19,588		119,457			(34,910)		16,467		0001
Purchased Call/S&P 500 INDEX/SPXG13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		3,059,000	4130.29	81,981			6,149		137,193			(40,765)		4,236		0001
Purchased Call/S&P 500 INDEX/SPXH130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		8,289,000	4091.19	96,981			8,549		159,725			(48,092)		12,462		0001
Purchased Call/S&P 500 INDEX/SPXH131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		2,383,000	4122.47	38,843			4,173		62,569			(19,262)		3,944		0001
Purchased Call/S&P 500 INDEX/SPXG13A9Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024		2,389,710	4492	324,243			124,778		151,457			(80,505)		10,465		0001
Purchased Call/S&P 500 INDEX/SPXG131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/23/2022	02/22/2024		1,566,849	4324	182,890			59,370		132,357			(45,409)		6,313		0001
Purchased Call/S&P 500 INDEX/SPXE007SX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2022	07/26/2023		2,469,000	100	38,023			2,619					(18,855)		3,295		0001
Purchased Call/S&P 500 INDEX/SPXE00BST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/17/2022	08/17/2023		8,385,000	100	87,204			11,291					(43,244)		15,204		0001
Purchased Call/S&P 500 INDEX/SPXF13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		2,247,000	4500.53	275,482			83,250		113,580			(68,118)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXE00U8H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/22/2022	11/22/2028		159,000	100	47,843			65,817		65,817	27,532				1,848		0001
Purchased Call/S&P 500 INDEX/SPXH13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		2,731,000	3895.08		46,700		24,572		70,853			(22,268)		9,904		0001
Purchased Call/S&P 500 INDEX/SPXH13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023		8,944,000	3677.95	194,085			57,744		338,828			(96,245)		24,438		0001
Purchased Call/S&P 500 INDEX/SPXH133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023		2,101,000	4305.2	55,677			7,055		68,900			(27,609)		3,770		0001
Purchased Call/S&P 500 INDEX/SPXH13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2023	01/09/2024		2,164,002	3892		73,164		38,913		107,646			(34,264)		7,868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000RSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/09/2022	08/26/2024		2,712,853	290.92	100,513			58,930		63,349			(25,156)		14,602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/09/2021	07/10/2023		1,335,726	274.68	50,615			629					(12,589)		1,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/23/2023	02/21/2025		60,294	213.48		2,213		1,834		1,596			(385)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S8K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/30/2021	08/30/2023		115,852	288.44	4,808			396					(1,192)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/11/2022	10/11/2023		115,053	205.21	4,073			1,144		3,016			(2,020)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/10/2023	02/12/2024		527,373	214.44		18,669		11,623		4,279			(7,122)		2,079		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00QJSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/12/2021	11/10/2023		1,133,559	266.01	46,751			8,517		91,546			(11,621)		3,421		0001
Purchased Call/Citi Grandmaster Index/CGM040ESY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/02/2025		2,503,581	323.83		60,343		56,233		66,825			(4,342)		16,985		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/22/2025		268,363	324.44		6,510		5,141		6,679			(1,388)		1,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/03/2025		1,134,482	590.21		130,352		104,533		163,680			(26,213)		7,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/03/2025		2,447,903	577.89		316,024		265,599		395,486			(51,446)		15,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/11/2025		2,898,223	564.15		350,075		298,424		541,417			(52,735)		18,886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023		384,619	278.81	15,962			1,162					(3,958)		740		0001
Purchased Call/S&P 500 INDEX/SPXF00KSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	05/15/2023	05/15/2024		5,455,000	4136.28		136,375		119,515		166,920			(17,140)		25,538		0001
Purchased Call/S&P 500 INDEX/SPXI13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024		5,520,000	4133.52		138,000		112,599		170,904			(26,250)		24,939		0001
Purchased Call/S&P 500 INDEX/SPXI13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024		8,585,000	4071.63		212,908		174,889		271,528			(38,393)		38,916		0001
Purchased Call/S&P 500 INDEX/SPXH13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		3,424,000	3972.61		67,110		37,656		95,420			(29,683)		12,767		0001
Purchased Call/S&P 500 INDEX/SPXH13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		3,272,000	3972.61		125,318		70,772		183,842			(54,976)		12,291		0001
Purchased Call/AI Powered US Equity Index/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	06/28/2022	06/14/2024		3,108,410	2338.82	99,675			48,075		104,253			(24,854)		15,219		0001
Purchased Call/S&P 500 INDEX/SPXI13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024		2,568,000	4133.52		47,251		38,457		58,223			(9,087)		11,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023		1,971,500	276.57	81,620			6,192					(20,265)		3,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023		865,222	213.71	30,542			11,793		12,348			(15,187)		2,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/23/2022	11/24/2023		324,721	215.27	11,463			4,636		4,254			(5,669)		1,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/12/2021	08/11/2023		1,201,184	283.96	49,849			2,819					(12,377)		2,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023		117,438	205.05	4,134			1,271		3,242			(2,050)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023		678,345	213	23,878			7,827		9,490			(11,873)		1,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		221,788	211.98		7,829		4,393		1,988			(3,463)		827		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.01/11/2023	.01/11/2024	.....	 211,403	..... 216.42	.....	 7,484	.....	 4,000	.....	 2,940	.....	.....	..... (3,486)	.....	 773	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.02/14/2023	.02/14/2024	.....	 247,823	..... 219.09	.....	 8,748	.....	 5,495	.....	 3,111	.....	.....	..... (3,260)	.....	 981	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.01/30/2023	.01/30/2024	.....	 320,727	..... 215.44	.....	 11,322	.....	 6,643	.....	 5,225	.....	.....	..... (4,684)	.....	 1,228	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.02/10/2023	.02/09/2024	.....	 862,386	..... 218.66	.....	 30,442	.....	 18,857	.....	 11,161	.....	.....	..... (11,709)	.....	 3,378	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.09/27/2021	.09/27/2023	.....	 343,049	..... 272.99	 14,202	.....	 1,717	.....	.....	.....	.....	.....	..... (3,521)	.....	 847	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.10/01/2021	.09/08/2023	.....	 238,448	..... 281.75	 4,909	.....	 482	.....	.....	.....	.....	.....	..... (1,257)	.....	 522	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00K$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.12/03/2021	.12/05/2023	.....	 1,114,667	..... 263.65	 46,829	.....	 10,114	.....	 100,268	.....	.....	.....	..... (11,613)	.....	 3,667	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205O$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.08/06/2021	.08/04/2023	.....	 329,946	..... 277.25	 13,693	.....	 643	.....	.....	.....	.....	.....	..... (3,404)	.....	 511	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.09/29/2022	.09/29/2023	.....	 102,905	..... 201.93	 3,663	.....	 913	.....	 3,521	.....	.....	.....	..... (1,817)	.....	 257	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.04/13/2022	.04/12/2024	.....	1,544,844	5060	 100,812	.....	 39,605	.....	 14,579	.....	.....	.....	..... (24,996)	.....	 6,849	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/30/2022	.08/30/2023	.....	 7,969,000	.....3986.16	 93,237	.....	 15,411	.....	 151,175	.....	.....	.....	..... (46,235)	.....	 16,289	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.12/05/2022	.12/01/2023	.....	1,896,924	4071	 56,451	.....	 24,059	.....	 87,622	.....	.....	.....	..... (28,304)	.....	 6,161	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.10/13/2021	.10/12/2023	.....	1,642,227	4300	191,482	.....	 27,129	.....	 97,915	.....	.....	.....	..... (47,542)	.....	 4,383	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00D$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.03/27/2023	.03/27/2024	.....	2,991,000	.....3977.53	102,890	.....	 76,320	.....	 142,129	.....	.....	.....	..... (26,707)	.....	 12,886	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13K$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.05/01/2023	.05/01/2024	.....	 3,874,000	.....4167.87	 96,850	.....	 81,152	.....	117,938	.....	.....	.....	..... (15,877)	.....	17,736	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.11/01/2022	.10/30/2024	.....	1,480,548	4265	171,549	.....	114,917	.....	233,433	.....	.....	.....	..... (42,593)	.....	 8,560	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13U$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.01/06/2023	.01/05/2024	.....	 1,163,000	100	28,377	.....	 14,819	.....	 44,844	.....	.....	.....	..... (13,643)	.....	 4,184	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/25/2022	.08/14/2023	.....	 1,431,000	4284	61,606	.....	 7,745	.....	 67,375	.....	.....	.....	..... (31,499)	.....	 2,512	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.04/08/2022	.04/08/2024	.....	2,493,000	.....4450.58	351,762	.....	136,447	.....	174,408	.....	.....	.....	..... (87,098)	.....	10,976	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305N$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.10/26/2022	.10/26/2023	.....	 924,156	..... 210.46	 32,623	.....	 10,515	.....	 5,138	.....	.....	.....	..... (16,177)	.....	 2,627	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.02/24/2023	.02/26/2024	.....	 834,508	..... 208.26	 29,458	.....	 19,476	.....	 11,420	.....	.....	.....	..... (10,114)	.....	 3,390	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	12/12/2022	12/12/2023	.....	269,195	217.58	9,476	.....	.....	4,281	.....	2,982	.....	.....	(4,699)	.....	905	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HS/W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023	.....	182,158	270.13	7,499	.....	.....	569	.....	11,824	.....	.....	(1,863)	.....	357	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/26/2022	05/24/2024	.....	1,179,127	292.77	46,950	.....	.....	21,254	.....	20,940	.....	.....	(11,662)	.....	5,597	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/08/2022	06/07/2024	.....	2,747,873	294.6	107,086	.....	.....	50,471	.....	43,796	.....	.....	(26,629)	.....	13,319	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W/W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	03/03/2023	03/04/2024	.....	616,199	208.71	21,444	.....	.....	14,591	.....	8,444	.....	.....	(6,953)	.....	2,540	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/20/2022	01/18/2024	.....	953,864	276.49	39,101	.....	.....	10,842	.....	44,053	.....	.....	(9,731)	.....	3,548	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	09/24/2021	09/26/2023	.....	420,179	268.43	17,395	.....	.....	2,079	.....	.....	.....	.....	(4,301)	.....	1,032	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PS/W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	12/02/2022	12/04/2024	.....	50,907	221.2	1,873	.....	.....	1,341	.....	904	.....	.....	(463)	.....	305	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2022	08/22/2024	.....	1,664,482	5008	87,587	.....	.....	50,360	.....	48,380	.....	.....	(21,747)	.....	8,917	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00FSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/06/2023	04/06/2029	.....	206,000	100	.....	53,539	.....	81,287	.....	81,287	27,747	.....	.....	.....	2,475	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00PST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	.....	1,996,677	4294	.....	71,233	.....	67,860	.....	78,225	.....	.....	(3,552)	.....	9,678	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024	.....	1,578,000	4328.87	202,457	.....	.....	65,354	.....	130,756	.....	.....	(49,993)	.....	6,344	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024	.....	2,649,233	4167	401,487	.....	.....	138,425	.....	318,360	.....	.....	(99,547)	.....	11,006	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023	.....	2,340,000	4140.77	61,308	.....	.....	9,120	.....	95,429	.....	.....	(30,402)	.....	4,542	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	.....	1,530,000	100	34,425	.....	.....	4,362	.....	.....	.....	.....	(17,071)	.....	2,745	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2023	.....	3,009,000	4137.99	83,349	.....	.....	11,940	.....	129,558	.....	.....	(41,332)	.....	5,733	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	.....	2,426,000	4456.56	345,462	.....	.....	132,943	.....	166,355	.....	.....	(85,773)	.....	10,624	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13G$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	.....	2,119,000	3752.75	20,978	.....	.....	6,468	.....	37,409	.....	.....	(10,431)	.....	5,869	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2024	.....	1,740,035	5148	101,061	.....	.....	36,699	.....	9,164	.....	.....	(25,092)	.....	7,413	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00FS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKOKX5T7XV54	04/06/2023	04/09/2024	.....	2,575,000	100	.....	57,938	.....	44,921	.....	110,908	.....	.....	(13,346)	.....	11,357	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/30/2022	08/17/2023	.....	3,641,482	4274	111,748	.....	.....	15,006	.....	171,962	.....	.....	(57,461)	.....	6,603	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0409$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/06/2022	08/23/2024	.....	3,322,587	327.69	70,012	.....	.....	40,986	.....	60,911	.....	.....	(17,640)	.....	17,821	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG305W/SR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.03/03/2023	.03/04/2025	.....	1,091,403	..... 208.71	.....	.....	32,846	.....	22,486	.....	.....	.....(6,352)	.....	7,072	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	.10/19/2022	.10/18/2024	.....	 2,651,077	..... 296.86	93,188	.....	61,095	.....	45,712	.....	.....	.....(23,180)	.....	15,137	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.03/21/2023	.03/21/2025	.....	665,816	..... 198.32	24,302	.....	20,969	.....	33,003	.....	.....	.....(3,358)	.....	 4,374	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.09/27/2022	.09/23/2024	.....	 73,940	..... 205.92	 2,557	.....	 1,587	.....	 2,646	.....	.....	..... (637)	.....	411	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.05/06/2022	.05/07/2024	.....	27,532	..... 245.13	 1,052	.....	449	.....	 63	.....	.....	..... (260)	.....	127	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	.12/03/2021	.12/04/2023	.....	453,890	..... 263.65	18,791	.....	 4,032	.....	40,830	.....	.....	.....(4,653)	.....	 1,488	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	.01/12/2022	.01/11/2024	.....	 71,318	..... 275.61	 2,826	.....	754	.....	 3,462	.....	.....	..... (702)	.....	261	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	.01/18/2023	.01/17/2024	.....	3,132,686	3996	.....	.....	86,418	.....	242,832	.....	.....	.....(70,043)	.....	11,624	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.09/02/2022	.09/01/2023	.....	10,618,000	.....3924.26	122,107	.....	21,088	.....	202,794	.....	.....	..... (60,718)	.....	22,056	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.11/02/2022	.11/02/2023	.....	1,929,000	.....3759.69	46,682	.....	 15,946	.....	78,821	.....	.....	.....(23,149)	.....	 5,644	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	.02/07/2023	.02/05/2024	.....	3,139,588	4136	185,970	.....	 112,818	.....	255,947	.....	.....	.....(73,261)	.....	12,187	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	.02/14/2023	.02/12/2024	.....	4,335,888	4090	149,958	.....	93,880	.....	195,168	.....	.....	.....(56,183)	.....	17,097	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13U$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/07/2023	.....	 3,691,000	.....3899.38	 47,983	.....	800	.....	 82,860	.....	.....	.....(23,860)	.....	 2,556	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.09/26/2022	.09/08/2023	.....	2,246,410	3997	 72,537	.....	 14,507	.....	180,405	.....	.....	.....(37,836)	.....	 4,919	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/05/2022	.08/04/2023	.....	3,447,000	.....4145.19	 62,735	.....	 5,925	.....	 101,316	.....	.....	.....(31,195)	.....	 5,337	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/12/2022	.08/11/2023	.....	 3,667,000	.....4280.15	 54,272	.....	 6,181	.....	 76,117	.....	.....	.....(26,987)	.....	 6,220	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W/S6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.02/24/2023	.02/26/2024	.....	350,512	.....212.5	12,373	.....	 8,181	.....	 7,472	.....	.....	..... (4,248)	.....	 1,424	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W/SF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.02/28/2023	.02/29/2024	.....	 231,322	..... 209.8	 8,189	.....	 5,467	.....	 5,888	.....	.....	..... (2,730)	.....	946	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.09/28/2021	.09/28/2023	.....	252,710	..... 265.27	10,462	.....	 1,279	.....	.....	.....	.....	..... (2,594)	.....	627	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.03/17/2023	.03/18/2025	.....	 1,613,046	..... 195.86	59,199	.....	50,904	.....	87,550	.....	.....	..... (8,492)	.....	10,571	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.11/01/2022	.11/01/2023	.....	 3,156,000	.....3856.1	 53,021	.....	 17,966	.....	87,111	.....	.....	.....(26,293)	.....	 9,198	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/12/2022	.08/14/2023	.....	2,945,000	.....4280.15	 35,046	.....	 4,248	.....	 49,552	.....	.....	.....(17,284)	.....	 5,170	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00I#SD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/08/2022	12/08/2023		1,342,644	3963.51	147,020			202,613		202,613	90,841				4,459		0001
Purchased Call/S&P 500 INDEX/SPXE00I#SE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/08/2022	12/08/2023		3,338,987	3963.51	297,170			470,730		470,730	230,357				11,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024		1,810,090	213.22	66,611			47,946		28,440			(16,516)		10,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024		144,265	217.58	5,309			3,860		3,043			(1,315)		870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025		259,960	192.16	9,515			8,105		11,215			(1,419)		1,697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/31/2022	10/09/2023		302,443	267.15	8,724			1,240					(2,232)		795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024		219,947	220.11	7,786			4,740		2,538			(3,050)		858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024		136,708	209.28	4,826			3,168		1,725			(1,679)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		1,111,771	214.23	39,690			6,855		7,577			(19,736)		2,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2023		311,567	204.15	11,061			2,651		8,791			(5,485)		765		0001
Purchased Call/S&P 500 INDEX/SPXF000$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024		2,197,000	4267.52		40,645		38,188		45,644			(2,554)		10,649		0001
Purchased Call/S&P 500 INDEX/SPXF00G$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	04/17/2024		1,711,000	100		54,581		43,635		83,586			(11,035)		7,652		0001
Purchased Call/S&P 500 INDEX/SPXH135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023		4,856,000	4199.12	57,786			8,804		86,058			(28,656)		9,510		0001
Purchased Call/S&P 500 INDEX/SPXH135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023		3,181,000	4199.12	47,715			7,270		71,289			(23,661)		6,230		0001
Purchased Call/S&P 500 INDEX/SPXH13G$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023		2,384,000	3677.95	41,958			12,483		72,357			(20,807)		6,514		0001
Purchased Call/S&P 500 INDEX/SPXH132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		1,406,000	100	24,324			2,770					(12,095)		2,385		0001
Purchased Call/S&P 500 INDEX/SPXH13F$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		2,699,000	3583.07	29,689			8,577		53,096			(14,763)		7,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/25/2021	10/20/2023		2,130,536	266.8	90,698			13,901		165,644			(22,561)		5,901		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/02/2022	10/31/2024		4,122,806	293.36	155,407			104,434		90,025			(38,596)		23,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/05/2021	11/03/2023		735,694	265.18	30,058			5,198		61,602			(7,492)		2,161		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.08/18/2021	.08/18/2023	.....	 60,022	..... 273.64	 2,491	.....	.....	164	.....	.....	.....	.....	..... (618)	.....	110	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.08/05/2022	.08/06/2024	.....	 1,616,080	..... 283.63	59,957	.....	.....	33,108	.....	57,106	.....	.....	.....(14,825)	.....	 8,491	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.08/17/2022	.08/16/2024	.....	3,804,219	..... 285.59	144,686	.....	.....	82,086	.....	121,143	.....	.....	.....(35,956)	.....	20,233	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/09/2022	.08/09/2023	.....	 1,830,000	100	24,705	.....	.....	 2,654	.....	.....	.....	.....	.....(12,251)	.....	 3,029	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/26/2022	.08/28/2023	.....	5,928,000	.....4057.66	70,543	.....	.....	11,271	.....	 111,073	.....	.....	.....(34,791)	.....	11,917	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/29/2022	.08/29/2023	.....	4,489,000	.....4030.61	65,539	.....	.....	10,652	.....	105,391	.....	.....	.....(32,500)	.....	 9,100	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/14/2023	.02/09/2024	.....	2,465,226	4081	151,048	.....	.....	94,089	.....	203,746	.....	.....	.....(57,063)	.....	 9,656	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF001$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.05/02/2023	.05/02/2024	.....	 1,912,000	100	61,184	.....	.....	 51,435	.....	105,975	.....	.....	..... (9,863)	.....	 8,768	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/07/2022	.07/07/2023	.....	 2,378,000	.....3902.62	 37,335	.....	.....	621	.....	 65,244	.....	.....	.....(18,514)	.....	 1,647	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/07/2022	.11/02/2023	.....	1,398,605	3760	 45,005	.....	.....	 15,588	.....	 75,013	.....	.....	.....(22,627)	.....	 4,092	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/07/2023	.....	 7,093,000	.....3899.38	 82,279	.....	.....	 1,371	.....	141,541	.....	.....	.....(40,913)	.....	 4,911	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/07/2023	.....	 11,835,000	.....3899.38	265,104	.....	.....	 4,418	.....	472,276	.....	.....	..... (131,824)	.....	 8,195	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205SS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.08/25/2021	.08/25/2023	.....	432,607	..... 279.24	 17,953	.....	.....	 1,356	.....	.....	.....	.....	..... (4,451)	.....	847	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/03/2023	.03/03/2025	.....	913,737	..... 576.84	 119,060	.....	.....	 100,063	.....	152,250	.....	.....	.....(19,382)	.....	 5,916	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.07/12/2022	.07/10/2024	.....	2,842,252	..... 286.89	 106,615	.....	.....	55,018	.....	 80,644	.....	.....	.....(26,434)	.....	 14,424	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.08/20/2021	.08/22/2023	.....	1,123,883	..... 278.35	46,641	.....	.....	 3,332	.....	.....	.....	.....	.....(11,533)	.....	 2,141	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.09/10/2021	.09/11/2023	.....	 319,005	..... 275.85	 13,239	.....	.....	 1,311	.....	.....	.....	.....	..... (3,278)	.....	713	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.09/10/2021	.09/08/2023	.....	166,762	..... 275.85	 6,921	.....	.....	660	.....	.....	.....	.....	..... (1,721)	.....	365	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.04/06/2022	.04/02/2024	.....	1,233,264	..... 284.53	47,623	.....	.....	18,070	.....	 36,240	.....	.....	.....(11,792)	.....	 5,372	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.04/12/2022	.04/11/2024	.....	 1,075,048	..... 287.61	 43,210	.....	.....	 16,933	.....	 25,793	.....	.....	..... (10,719)	.....	 4,758	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023		6,865,000	3845.08	74,829			1,031		130,185			(37,107)		4,401		0001
Purchased Call/S&P 500 INDEX/SPXC179S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/02/2024		2,366,067	4136		129,564		78,173		176,643			(51,466)		9,122		0001
Purchased Call/S&P 500 INDEX/SPXH13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		3,211,000	3908.19	82,844			15,291		141,296			(41,081)		6,930		0001
Purchased Call/S&P 500 INDEX/SPXG13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024		1,675,013	3972	273,823			124,569		301,851			(68,550)		7,951		0001
Purchased Call/S&P 500 INDEX/SPXF00SSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/26/2023	06/26/2024		4,065,000	100		53,252		52,813		77,427			(582)		20,241		0001
Purchased Call/S&P 500 INDEX/SPXG13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024		2,296,000	3845.01	350,599			155,231		482,061			(87,049)		10,783		0001
Purchased Call/S&P 500 INDEX/SPXG13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024		1,499,234	4871	91,887			41,744		44,928			(22,972)		7,117		0001
Purchased Call/S&P 500 INDEX/SPXG13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024		1,463,000	4321.19	220,474			86,194		136,289			(54,591)		6,475		0001
Purchased Call/S&P 500 INDEX/SPXG13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026		4,250,000	5800	227,150			158,073		138,234			(29,035)		34,908		0001
Purchased Call/S&P 500 INDEX/SPXG13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2022	04/04/2024		1,529,253	5896	28,264			10,883		443			(7,066)		6,685		0001
Purchased Call/Citi Grandmaster Index/CGM040ESF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/04/2025		2,077,911	324.02		47,888		42,719		54,423			(5,221)		13,800		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/21/2022	01/22/2024		337,166	276.42	13,554			3,822		15,689			(3,356)		1,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/06/2021	08/04/2023		1,097,204	268.33	46,182			2,170		79,109			(11,504)		1,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/06/2022	05/17/2024		1,311,361	292.54	50,690			22,792		23,373			(12,812)		6,158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/13/2021	08/11/2023		651,693	286.35	27,045			1,532					(6,724)		1,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/13/2021	08/14/2023		204,836	286.35	8,501			514					(2,105)		360		0001
Purchased Call/S&P 500 INDEX/SPXH13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024		2,456,000	3990.97	52,804			29,093		75,392			(23,726)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXF00RSO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/20/2023	08/28/2023		4,410,000	4200		13,960		12,085		6,858			(2,023)		8,865		0001
Purchased Call/S&P 500 INDEX/SPXF00JSS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/08/2023	05/08/2029		170,000	100		44,778		65,878		65,878	21,100				2,058		0001
Purchased Call/S&P 500 INDEX/SPXH13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		50,030	3757.99	5,543			9,811		9,811	4,516				120		0001
Purchased Call/S&P 500 INDEX/SPXH13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		7,503,000	3693.23	84,784			19,547		144,405			(42,159)		17,997		0001
Purchased Call/S&P 500 INDEX/SPXG13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023		8,836,000	3790.38	197,926			7,128		351,901			(98,150)		8,653		0001
Purchased Call/S&P 500 INDEX/SPXH13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024		1,477,756	3983		51,246		27,913		73,843			(23,346)		5,414		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/22/2023	06/22/2029		585,000	100		172,809		185,683		185,683	12,874				7,155		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024		2,102,000	4083.39	307,312			141,220		321,634			(76,092)		10,084		0001
Purchased Call/S&P 500 INDEX/SPXF00NS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/01/2023	09/15/2023		4,180,000	4000		16,370		12,197		4,014			(4,479)		9,599		0001
Purchased Call/S&P 500 INDEX/SPXH13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		2,848,000	3693.23	49,270			11,360		84,823			(24,500)		6,831		0001
Purchased Call/S&P 500 INDEX/SPXF000SG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/14/2023	06/14/2024		2,528,000	4372.59	112,496			107,860		120,686			(4,918)		12,378		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000TS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/27/2022	10/25/2024		1,920,032	295.36	67,031			44,640		36,785			(16,689)		11,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/07/2025		414,597	565.35	53,815			45,650		77,275			(8,342)		2,693		0001
Purchased Call/Citi Grandmaster Index/CGM040D5T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/07/2025		3,968,566	321.65	95,405			81,055		117,880			(14,653)		25,778		0001
Purchased Call/Citi Grandmaster Index/CGM040E96	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/26/2025		2,370,304	323.03	55,767			48,633		65,612			(7,191)		15,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000DS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/06/2022	05/08/2024		1,261,729	292.94	47,567			20,358		21,439			(11,746)		5,842		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/28/2022	06/20/2024		67,403	291.23	2,474			1,218		1,401			(619)		333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/18/2021	10/13/2023		461,193	264.67	19,547			2,807		39,731			(4,862)		1,237		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/05/2021	11/07/2023		729,988	265.18	30,004			5,326		61,333			(7,436)		2,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/31/2022	08/29/2023		16,314,078	268.29	339,365			56,741		517,282			(172,803)		33,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024		12,373,370	266.77	278,753			217,029		497,083			(62,782)		54,572		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/20/2024		1,305,621	250.6	49,732			22,208		175			(12,357)		6,160		0001
Purchased Call/S&P 500 INDEX/SPXG13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023		8,063,000	3825.33	178,999			989		322,113			(88,280)		3,655		0001
Purchased Call/S&P 500 INDEX/SPXH139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		2,532,000	100	43,297			8,826					(21,471)		5,739		0001
Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026		1,576,000	6200	40,896			29,487		33,626			(5,130)		13,301		0001
Purchased Call/S&P 500 INDEX/SPXF00PS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	06/11/2024		2,053,000	100	42,908			40,786		54,737			(2,449)		10,009		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024		6,471,000	3808.1		75,064		39,091		116,093			(36,195)		23,282		0001
Purchased Call/S&P 500 INDEX/SPXG13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023		2,235,000	3825.33	37,772			209		66,965			(18,628)		1,013		0001
Purchased Call/S&P 500 INDEX/SPXH13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		5,915,000	3895.08		134,862		70,960		207,140			(64,307)		21,450		0001
Purchased Call/S&P 500 INDEX/SPXH13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	01/16/2024		1,379,686	3999		55,355		30,770		88,342			(24,772)		5,106		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/28/2022	10/29/2024		582,044	292.72	21,070			14,066		13,179			(5,210)		3,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/06/2021	08/07/2023		148,903	277.25	6,179			315					(1,530)		240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000YSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	05/19/2023	05/16/2025		3,770,112	282.69		143,238		135,343		166,264			(8,442)		25,843		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/09/2022	11/08/2024		4,732,632	292.19	166,353			113,930		111,858			(41,293)		27,612		0001
Purchased Call/Citi Grandmaster Index/CGM040E$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/25/2025		4,210,685	322.88		110,328		101,185		118,284			(9,548)		28,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023		94,638	288.44	3,927			313					(972)		190		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	01/21/2022	01/23/2024		926,499	276.42	37,245			10,539		43,139			(9,210)		3,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/19/2022	07/15/2024		1,566,905	286.23	58,538			30,844		46,571			(14,628)		8,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2023	05/02/2025		11,776,025	269.96		347,838		322,619		459,842			(26,216)		79,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2022	07/12/2024		17,538,555	266.5	544,931			284,169		715,814			(135,942)		89,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/11/2021	11/10/2023		1,869,053	266.51	75,320			13,713		147,365			(18,701)		5,641		0001
Purchased Call/S&P 500 INDEX/SPXF001S3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/30/2022	12/29/2023		1,700,000	100	37,400			18,856		83,854			(18,597)		6,002		0001
Purchased Call/S&P 500 INDEX/SPXG13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2022	05/02/2024		1,245,506	4124	47,311			20,079		68,970			(11,844)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXG131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2022	04/24/2024		1,079,192	4283	31,067			13,058		53,094			(7,886)		4,884		0001
Purchased Call/S&P 500 INDEX/SPXA058$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/29/2022	09/28/2023		1,927,176	3706	66,654			16,478		127,455			(33,144)		4,785		0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00X$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/09/2022	12/08/2023		4,589,000	3934.38	91,780			40,791		139,933			(45,638)		15,239		0001
Purchased Call/S&P 500 INDEX/SPXH13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		22,592,000	3752.75	490,246			151,159		846,892			(243,776)		62,573		0001
Purchased Call/S&P 500 INDEX/SPXH13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		2,608,000	3752.75	36,251			11,385		61,261			(17,879)		7,319		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023		2,029,000	3829.25	48,493			23,913		76,845			(24,047)		7,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/10/2021	12/11/2023		262,979	264.98	10,861			2,435		22,288			(2,689)		881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/10/2022	11/08/2024		5,580,404	291.14	223,546			153,158		140,193			(55,579)		32,559		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/11/2022	07/08/2024		1,175,533	286.89	43,004			22,213		33,279			(10,725)		5,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025		7,424,236	226.3	257,416			232,077		168,244			(25,638)		49,803		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024		3,563,806	260.09	132,062			37,963					(32,764)		13,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/08/2022	07/06/2023		99,968	265.44	2,489			35		4,036			(1,241)		64		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/15/2023	02/13/2025		19,197,308	264.94	567,173			462,623		920,488			(105,360)		122,450		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024		1,424,949	251.18	52,389			23,515		180			(12,980)		6,754		0001
Purchased Call/S&P 500 INDEX/SPXH13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		2,412,000	3752.75	27,014			8,484		45,374			(13,323)		6,769		0001
Purchased Call/S&P 500 INDEX/SPXE13L$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/09/2021	06/16/2025		4,340,000	6150	109,490			54,669		27,225			(13,781)		30,414		0001
Purchased Call/S&P 500 INDEX/SPXE13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/26/2021	07/02/2025		8,800,000	6600	144,700			73,812		24,354			(18,226)		62,353		0001
Purchased Call/S&P 500 INDEX/SPXF001S5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	12/30/2022	01/02/2024		2,166,000	100	41,804			21,305		68,474			(20,561)		7,731		0001
Purchased Call/S&P 500 INDEX/SPXH131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023		6,142,000	3856.1	70,633			23,934		113,376			(35,026)		17,900		0001
Purchased Call/S&P 500 INDEX/SPXH131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/01/2022	10/27/2023		1,747,551	3807	61,529			20,280		101,303			(30,935)		4,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/04/2022	11/05/2024		851,974	294.74	30,671			20,770		17,220			(7,584)		4,956		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/20/2021	09/20/2023		265,965	270.33	11,038			1,228					(2,737)		630		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205US7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/24/2021	09/22/2023		878,401	268.43	36,366			4,169					(9,041)		2,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/05/2021	10/05/2023		100,726	265.14	4,170			550					(1,034)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/08/2021	10/10/2023		609,115	261.24	25,156			3,495					(6,220)		1,610		0001
Purchased Call/Citi Grandmaster Index/CGM040FS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2023	05/08/2025		7,827,561	323.91	184,489			171,573		207,586			(13,138)		53,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/10/2023	03/08/2024		128,429	197.22	4,482			3,125		6,727			(1,379)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/13/2022	10/13/2023		107,942	206.69	3,800			1,095		2,481			(1,884)		289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/16/2022	11/21/2024		5,185,078	290.59	191,705			134,391		136,309			(47,571)		30,645		0001
Purchased Call/Citi Grandmaster Index/CGM040FSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2023	05/29/2025		1,293,211	323.33	31,917			30,644		35,756			(1,313)		8,948		0001
Purchased Call/Citi Grandmaster Index/CGM040FSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2023	05/30/2025		3,726,995	324.92	93,254			90,034		93,993			(3,587)		25,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025		3,924,963	226.55	138,281			127,490		89,125			(10,975)		26,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2023	05/23/2025		14,469,333	269.36	438,049			419,172		587,524			(20,796)		99,687		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/07/2024		757,951	249.81	23,912			11,298		165			(5,952)		3,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2025		6,728,449	266.8	198,747			174,779		304,791			(24,652)		44,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024		1,252,428	259.85	44,799			15,522		1			(11,132)		5,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2025		7,264,219	224.55	252,775			237,635		194,257			(15,503)		49,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025		7,419,819	221.22	258,008			245,259		250,705			(13,075)		51,119		0001
Purchased Call/S&P 500 INDEX/SPXH13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,550,000	3972.61	43,400			24,352		62,594			(19,196)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXI13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024		9,749,000	4169.48	242,750			202,292		297,079			(42,014)		44,266		0001
Purchased Call/S&P 500 INDEX/SPXH133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		1,308,000	105	19,097			2,367					(9,470)		2,322		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		3,002,000	3752.75	56,738			17,818		97,104			(27,982)		8,425		0001
Purchased Call/S&P 500 INDEX/SPXH13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		7,898,000	3752.75	171,387			53,824		295,809			(84,526)		22,166		0001
Purchased Call/S&P 500 INDEX/SPXF001S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/03/2023	01/03/2024		5,192,000	100		49,324		25,273		106,993			(24,054)		18,581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/12/2022	08/02/2024		1,218,902	286.45	41,665			22,977		36,405			(10,419)		6,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/18/2022	11/15/2024		2,700,394	294.35	94,028			64,998		56,601			(23,316)		15,866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/04/2022	11/05/2024		2,705,874	208.69	99,035			67,066		52,252			(24,488)		15,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2021	10/24/2023		7,856,864	277.23	258,783			40,962		104,882			(64,227)		22,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/14/2022	09/14/2023		613,830	216.32	21,852			4,515		397			(10,836)		1,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/21/2022	09/21/2023		213,698	210.88	7,586			1,714		649			(3,762)		510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/23/2022	09/22/2023		1,368,573	208.67	48,584			11,201		6,362			(24,159)		3,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/04/2022	11/01/2024		3,839,072	294.09	141,165			95,041		80,302			(35,035)		22,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/20/2021	08/21/2023		1,228,738	278.35	50,993			3,577					(12,626)		2,319		0001
Purchased Call/Citi Grandmaster Index/CGM0409SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2022	08/30/2024		943,724	326.13	20,616			12,321		19,493			(5,204)		5,104		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/18/2022	11/15/2024		4,533,667	293.36	159,666			110,662		100,801			(39,633)		26,637		0001
Purchased Call/S&P 500 INDEX/SPXG13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024		1,680,000	5566.99	64,008			24,409		1,598			(15,849)		7,344		0001
Purchased Call/S&P 500 INDEX/SPXG13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024		2,483,000	4450.58	350,848			136,387		174,355			(86,753)		10,951		0001
Purchased Call/S&P 500 INDEX/SPXF000SY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/08/2023	06/08/2029		865,000	100	247,304			295,640		295,640	48,337				10,546		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027		394,000	5800	23,139			17,994		30,077			(2,314)		3,868		0001
Purchased Call/S&P 500 INDEX/SPXG13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		1,787,000	100	33,953			1,029					(16,837)		1,620		0001
Purchased Call/S&P 500 INDEX/SPXH131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023		6,193,000	3871.98	70,600			23,728		114,124			(35,010)		17,975		0001
Purchased Call/S&P 500 INDEX/SPXH13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025		1,861,588	4668	118,934			93,284		182,398			(25,742)		11,652		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13W/S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024		3,019,000	100		61,890		33,928		93,308			(28,254)		11,174		0001
Purchased Call/S&P 500 INDEX/SPXI13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024		2,225,000	4130.62		61,633		53,608		76,741			(8,443)		10,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	12/09/2024		7,821,088	267.09	227,091			164,772		327,499			(56,364)		47,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/28/2024		151,295	253.14	5,462			2,494		12			(1,351)		723		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025		5,128,862	226.66	179,234			166,523		116,503			(12,921)		34,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023		149,950	265.62	3,229			1,164		6,142			(1,610)		447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	03/21/2025		24,583,995	263.48	747,007			645,711		1,291,243			(102,413)		161,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2024		17,974,165	263.72	534,909			355,157		889,247			(132,986)		103,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/27/2023	02/27/2024		445,052	207.62	15,710			10,430		6,388			(5,294)		1,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/01/2023	03/01/2024		608,930	203.49	21,495			14,409		11,910			(7,106)		2,494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/24/2022	08/24/2023		324,065	225.56	11,602			1,726					(5,753)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/12/2022	09/12/2023		453,354	225.04	16,185			3,255					(8,026)		1,021		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/18/2022	10/18/2023		100,920	209.11	3,562			1,070		1,901			(1,767)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/17/2022	10/17/2024		727,563	210.3	26,702			17,362		12,731			(6,611)		4,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/16/2023	03/14/2025		130,688	197.98	4,770			4,092		6,515			(694)		854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/20/2023	03/20/2025		294,711	197.68	10,816			9,317		14,968			(1,509)		1,934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/16/2022	12/17/2024		229,990	208.77	8,487			6,237		7,271			(2,098)		1,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/16/2022	12/17/2024		3,244,421	206.79	119,719			87,980		70,602			(29,603)		19,658		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205W5N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 10/25/2021	. 10/20/2023	.....	 649,532	..... 275.22	27,181	.....	.....	 4,151	.....	.....	.....	.....	.....(6,750)	.....	 1,799	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/14/2022	. 10/13/2023	.....	 3,486,000	.....3583.07	57,519	.....	.....	16,617	.....	100,129	.....	.....	..... (28,601)	.....	 9,349	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/14/2022	. 10/16/2023	.....	2,302,000	.....3583.07	30,847	.....	.....	 9,093	.....	52,900	.....	.....	.....(15,213)	.....	 6,261	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/17/2022	. 10/17/2023	.....	3,590,000	.....3677.95	87,237	.....	.....	 25,955	.....	152,855	.....	.....	.....(43,260)	.....	 9,809	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/09/2022	. 05/09/2024	.....	 1,402,000	.....3929.77	217,731	.....	.....	 93,484	.....	261,648	.....	.....	.....(53,911)	.....	 6,502	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/21/2022	. 10/20/2023	.....	2,139,000	.....3752.75	56,256	.....	.....	17,346	.....	98,004	.....	.....	.....(27,973)	.....	 5,924	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/10/2022	. 08/10/2023	.....	 1,469,000	 100	18,363	.....	.....	 2,023	.....	.....	.....	.....	..... (9,106)	.....	 2,462	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/10/2022	. 10/10/2023	.....	 1,046,000	.....3612.39	11,611	.....	.....	 3,231	.....	20,591	.....	.....	..... (5,758)	.....	 2,765	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/07/2021	. 07/07/2023	.....	2,729,000	.....5022.31	89,784	.....	.....	740	.....	 20	.....	.....	.....(22,262)	.....	 1,890	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/12/2023	. 05/13/2024	.....	796,000	.....13340.2	.....	18,388	.....	 16,057	.....	27,209	.....	.....	..... (2,455)	.....	 3,715	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/12/2023	. 05/10/2024	.....	 1,104,000	 100	.....	28,704	.....	 25,036	.....	36,887	.....	.....	..... (3,864)	.....	 5,128	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00XSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	. 12/16/2022	. 12/18/2023	.....	 1,753,000	 100	41,196	.....	.....	 19,293	.....	96,697	.....	.....	.....(20,317)	.....	 5,999	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/05/2023	. 01/04/2024	.....	 1,021,037	3853	.....	11,639	.....	 6,046	.....	20,514	.....	.....	..... (5,628)	.....	 3,664	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/18/2021	. 08/16/2023	.....	 1,780,822	4861	97,045	.....	.....	 6,149	.....	333	.....	.....	.....(24,128)	.....	 3,195	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/20/2021	. 08/21/2023	.....	 1,506,000	..... 4325.3	 175,600	.....	.....	 12,319	.....	60,856	.....	.....	.....(43,480)	.....	 2,842	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/26/2021	. 07/19/2023	.....	1,882,034	4892	91,209	.....	.....	 2,277	.....	 46	.....	.....	.....(22,834)	.....	 2,147	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/07/2022	. 07/07/2023	.....	 2,079,000	.....3902.62	23,285	.....	.....	387	.....	41,514	.....	.....	.....(11,547)	.....	 1,440	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205NSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 07/02/2021	. 07/05/2023	.....	 723,959	..... 267.51	29,972	.....	.....	165	.....	.....	.....	.....	..... (7,401)	.....	424	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L5S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/28/2022	. 09/28/2023	.....	287,536	..... 208.58	10,236	.....	.....	 2,510	.....	 1,406	.....	.....	..... (5,076)	.....	714	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S5T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/03/2021	. 09/01/2023	.....	309,591	..... 292.12	12,848	.....	.....	 1,102	.....	.....	.....	.....	..... (3,194)	.....	643	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305MSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 10/07/2022	. 10/09/2023	.....	 96,123	..... 205.49	 3,393	.....	.....	937	.....	 2,456	.....	.....	..... (1,673)	.....	253	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T5G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/16/2021	. 09/15/2023	.....	 1,960,898	..... 270.65	81,181	.....	.....	 8,510	.....	.....	.....	.....	.....(20,156)	.....	 4,503	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Z89	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	. 05/26/2023	. 05/28/2025	.....	2,457,605	..... 281.69	.....	89,211	.....	85,412	.....	113,848	.....	.....	..... (4,260)	.....	 16,993	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q83 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 12/05/2022	. 12/05/2024	.....	 540,443	..... 215.44	19,888	.....	.....	 14,268	.....	 7,526	.....	.....	..... (4,924)	.....	 3,238	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205W/SU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/22/2021	. 10/23/2023	.....	 671,913	..... 277.85	27,683	.....	.....	 4,341	.....	.....	.....	.....	.....(6,854)	.....	 1,886	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205W/S5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/14/2021	. 10/13/2023	.....	1,189,421	..... 267.16	49,123	.....	.....	 7,047	.....	.....	.....	.....	.....(12,197)	.....	 3,190	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205W/S2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/13/2021	. 10/13/2023	.....	 393,236	..... 267.27	16,241	.....	.....	 2,320	.....	.....	.....	.....	.....(4,027)	.....	 1,055	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 12/06/2022	. 11/29/2024	.....	3,955,056	..... 291.95	136,733	.....	.....	97,138	.....	97,022	.....	.....	.....(33,898)	.....	23,558	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/29/2021	. 10/30/2023	.....	 834,263	..... 272.15	34,288	.....	.....	 5,707	.....	.....	.....	.....	.....(8,490)	.....	 2,412	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205X/SR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 11/01/2021	. 11/01/2023	.....	 665,918	..... 277.76	27,436	.....	.....	 4,635	.....	.....	.....	.....	.....(6,803)	.....	 1,941	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/21/2022	. 04/19/2024	.....	 2,674,000	.....4347.97	 386,660	.....	.....	156,264	.....	242,374	.....	.....	.....(96,002)	.....	11,999	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/25/2022	. 04/25/2024	.....	 2,002,000	.....4250.15	298,498	.....	.....	122,429	.....	222,204	.....	.....	.....(73,910)	.....	 9,075	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/25/2023	. 04/24/2024	.....	1,426,819	4136	.....	 16,622	.....	 13,646	.....	 24,220	.....	.....	..... (3,006)	.....	 6,457	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/24/2023	. 05/24/2024	.....	2,645,000	.....4115.24	.....	44,172	.....	 39,803	.....	 53,443	.....	.....	..... (4,465)	.....	12,556	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00BSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 08/15/2022	. 08/15/2024	.....	 1,702,000	.....4236.12	260,746	.....	.....	147,005	.....	224,509	.....	.....	.....(64,562)	.....	 9,041	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00BSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 08/15/2022	. 08/09/2024	.....	1,519,042	5069	 91,213	.....	.....	 51,095	.....	 33,995	.....	.....	.....(22,772)	.....	 8,010	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/01/2022	. 04/01/2024	.....	 1,579,000	.....4463.13	227,376	.....	.....	 86,009	.....	 104,078	.....	.....	.....(56,300)	.....	 6,865	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/18/2023	. 05/17/2024	.....	 2,056,000	.....4198.05	.....	29,812	.....	 26,509	.....	 35,075	.....	.....	..... (3,512)	.....	 9,655	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/25/2023	. 05/24/2024	.....	 6,363,000	.....4151.28	.....	 161,620	.....	147,254	.....	193,183	.....	.....	.....(15,941)	.....	30,205	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 09/08/2021	. 09/07/2023	.....	 1,014,586	..... 267.02	42,656	.....	.....	 3,998	.....	78,160	.....	.....	.....(10,599)	.....	 2,206	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 09/17/2021	. 09/19/2023	.....	 325,577	..... 273.6	13,511	.....	.....	 1,485	.....	.....	.....	.....	..... (3,341)	.....	767	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205V$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/12/2021	. 10/12/2023	.....	 429,019	..... 266.01	17,719	.....	.....	 2,507	.....	.....	.....	.....	..... (4,393)	.....	 1,145	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/14/2022	. 12/13/2024	.....	 101,049	..... 217.2	 3,729	.....	.....	 2,720	.....	 2,168	.....	.....	.....(925)	.....	610	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R9K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 08/18/2022	. 08/16/2024	.....	 2,657,166	..... 286.44	104,245	.....	.....	 59,904	.....	80,548	.....	.....	.....(26,182)	.....	14,132	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 11/22/2021	. 11/22/2023	.....	1,652,131	..... 264.65	68,891	.....	.....	 13,684	.....	142,122	.....	.....	.....(17,132)	.....	 5,207	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024		2,104,000	4205.45		27,562		25,209		31,777			(2,621)		10,048		0001
Purchased Call/S&P 500 INDEX/SPXH13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024		2,402,000	3839.5		60,050		30,604		94,779			(29,535)		8,573		0001
Purchased Call/S&P 500 INDEX/SPXG13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023		1,259,000	100		24,425		1,615					(12,112)		1,647		0001
Purchased Call/S&P 500 INDEX/SPXF13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023		1,521,000	5270.77		68,445		14,291		648			(16,971)		4,924		0001
Purchased Call/S&P 500 INDEX/SPXF13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2022	01/11/2024		1,904,431	4624		244,079		65,133		53,508			(60,601)		6,960		0001
Purchased Call/S&P 500 INDEX/SPXH13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		1,301,000	3895.08		14,962		7,813		24,731			(7,193)		4,681		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/08/2023	02/08/2029		686,007	100		191,949		263,655		263,655	71,706				8,129		0001
Purchased Call/S&P 500 INDEX/SPXE13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2023		2,564,000	4415.46		267,425		19,102		63,277			(66,126)		4,885		0001
Purchased Call/S&P 500 INDEX/SPXH13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		2,834,000	100		60,648		32,942		71,602			(27,991)		10,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025		673,970	196.92		24,802		21,570		35,252			(3,316)		4,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2021	09/13/2023		11,170,537	280.83		356,978		36,352		79,025			(88,636)		25,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ZSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024		502,346	205.99		17,934		13,894		16,559			(4,142)		2,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024		448,286	207.65		15,824		10,608		13,061			(5,232)		1,836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024		285,834	215.78		10,119		6,160		2,014			(3,964)		1,115		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ZS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	05/26/2023	05/19/2025		2,286,808	283.63		82,231		77,932		96,886			(4,458)		15,710		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/13/2021	10/11/2023		1,261,656	264.18		52,892		7,417		111,196			(13,126)		3,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2023		116,555	204.81		4,103		1,209		3,170			(2,023)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023		683,560	268.32		28,231		4,155					(6,990)		1,859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023		2,023,636	277.6		83,171		13,537					(20,650)		5,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023		997,712	277.37		41,006		6,872					(10,139)		2,896		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024		306,081	214.07		10,835		6,567		2,488			(4,275)		1,191		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG305Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.03/23/2023	.03/22/2024	.....	1,172,324	..... 191.11	.....	41,149	.....	30,206	.....	51,345	.....	.....	..... (11,161)	.....	5,004	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.06/16/2022	.06/13/2024	.....	1,559,611	4778	48,116	.....	.....	23,160	.....	69,839	.....	.....	.....(11,963)	.....	7,625	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.12/01/2021	.11/29/2023	.....	 1,536,116	5278	71,035	.....	.....	14,774	.....	600	.....	.....	..... (17,661)	.....	4,956	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13I$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.05/12/2022	.05/10/2024	.....	1,905,289	3947	252,058	.....	.....	 109,167	.....	350,715	.....	.....	.....(62,582)	.....	8,850	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.05/27/2022	.05/28/2024	.....	 2,751,000	.....4097.95	403,297	.....	.....	184,174	.....	408,985	.....	.....	.....(99,722)	.....	13,138	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.07/13/2022	.07/13/2023	.....	2,538,000	.....3801.78	47,714	.....	.....	 1,577	.....	83,426	.....	.....	.....(23,661)	.....	 2,395	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.01/20/2023	.01/22/2024	.....	 2,112,000	 100	.....	52,378	.....	29,580	.....	122,368	.....	.....	.....(22,978)	.....	 7,933	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.04/04/2022	.04/04/2024	.....	3,299,000	.....4534.06	458,891	.....	.....	174,995	.....	184,988	.....	.....	..... (113,624)	.....	 14,421	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13W$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.07/19/2022	.07/19/2023	.....	 2,130,000	.....3936.69	28,329	.....	.....	 1,405	.....	48,645	.....	.....	.....(14,048)	.....	 2,430	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.01/20/2023	.01/19/2024	.....	 1,738,000	 100	.....	27,287	.....	15,311	.....	57,661	.....	.....	.....(12,069)	.....	 6,481	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.01/20/2023	.01/22/2024	.....	 2,027,000	 100	.....	74,188	.....	41,897	.....	148,247	.....	.....	.....(32,546)	.....	 7,614	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.02/17/2022	.02/16/2024	.....	1,593,684	4378	199,924	.....	.....	63,512	.....	115,238	.....	.....	.....(49,638)	.....	 6,339	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.04/06/2022	.04/05/2024	.....	 1,639,000	.....4461.43	229,952	.....	.....	88,127	.....	111,649	.....	.....	.....(57,015)	.....	 7,178	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/24/2021	.09/25/2023	.....	 704,019	..... 268.43	29,146	.....	.....	 3,448	.....	.....	.....	.....	.....(7,217)	.....	 1,719	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/27/2021	.09/27/2023	.....	 791,961	..... 267.29	32,787	.....	.....	 3,963	.....	.....	.....	.....	.....(8,129)	.....	 1,955	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.03/08/2023	.03/07/2025	.....	 1,116,743	..... 204.14	.....	39,756	.....	33,585	.....	28,556	.....	.....	.....(6,208)	.....	 7,254	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/14/2021	.09/14/2023	.....	107,571	..... 275.16	 4,464	.....	.....	460	.....	.....	.....	.....	.....(1,107)	.....	245	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/16/2021	.09/15/2023	.....	 189,458	..... 276.08	 7,844	.....	.....	822	.....	.....	.....	.....	.....(1,947)	.....	435	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.12/09/2022	.12/10/2024	.....	2,707,382	..... 213.25	99,632	.....	.....	72,260	.....	42,659	.....	.....	.....(24,636)	.....	16,297	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/23/2022	.09/25/2023	.....	 403,392	..... 208.67	 14,320	.....	.....	 3,393	.....	 1,914	.....	.....	.....(7,063)	.....	985	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.11/14/2022	.11/14/2023	.....	417,117	..... 216.87	 14,724	.....	.....	 5,517	.....	 1,308	.....	.....	.....(7,302)	.....	 1,278	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.11/18/2022	.11/17/2023	.....	1,099,412	..... 217.58	38,809	.....	.....	14,985	.....	 3,234	.....	.....	.....(19,298)	.....	 3,404	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205VSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	10/06/2021	10/06/2023	.....	281,951	266.25	11,673	.....	.....	1,555	.....	.....	.....	.....	(2,894)	.....	730	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/30/2022	06/24/2024	.....	2,019,088	288.1	77,712	.....	.....	39,006	.....	52,056	.....	.....	(19,557)	.....	10,026	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/03/2021	12/01/2023	.....	559,868	261.19	24,598	.....	.....	5,192	.....	55,865	.....	.....	(6,108)	.....	1,818	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/04/2022	02/06/2024	.....	821,689	281.5	32,814	.....	.....	9,932	.....	27,769	.....	.....	(8,140)	.....	3,197	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/03/2022	10/28/2024	.....	4,916,707	292.72	184,499	.....	.....	124,274	.....	111,195	.....	.....	(46,199)	.....	28,367	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/25/2022	11/25/2024	.....	1,413,851	290.78	51,181	.....	.....	36,116	.....	36,929	.....	.....	(12,673)	.....	8,389	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/06/2022	12/02/2024	.....	4,190,424	290.07	137,762	.....	.....	98,728	.....	114,690	.....	.....	(34,251)	.....	25,032	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	09/27/2022	09/27/2023	.....	493,704	205.92	17,576	.....	.....	4,261	.....	3,644	.....	.....	(8,716)	.....	1,219	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	11/01/2022	11/01/2023	.....	301,110	210.51	10,599	.....	.....	3,591	.....	1,745	.....	.....	(5,256)	.....	878	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	11/08/2022	11/08/2023	.....	433,154	210.72	15,290	.....	.....	5,476	.....	2,837	.....	.....	(7,582)	.....	1,297	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2021	10/27/2023	.....	9,975,905	278.27	319,216	.....	.....	52,035	.....	118,706	.....	.....	(79,433)	.....	28,481	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2025	.....	1,479,828	196.92	.....	54,458	.....	47,351	.....	77,477	.....	.....	(7,291)	.....	9,752	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	12/02/2022	12/01/2023	.....	873,803	219.01	30,758	.....	.....	13,072	.....	2,354	.....	.....	(15,294)	.....	2,838	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	12/10/2021	12/11/2023	.....	1,338,762	254.87	54,889	.....	.....	12,307	.....	4	.....	.....	(13,591)	.....	4,487	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	12/17/2021	12/18/2023	.....	1,004,225	253.08	41,173	.....	.....	9,628	.....	.....	.....	.....	(10,195)	.....	3,437	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	12/31/2021	01/02/2024	.....	1,216,581	253.08	50,123	.....	.....	12,737	.....	5	.....	.....	(12,394)	.....	4,342	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	01/28/2022	01/30/2024	.....	366,441	233.39	14,804	.....	.....	4,331	.....	314	.....	.....	(3,661)	.....	1,403	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023		1,522,000	5333.56	67,120			14,475		512			(16,597)		5,007		0001
Purchased Call/S&P 500 INDEX/SPXG13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		1,704,000	3998.95	42,941			2,379		75,662			(21,294)		2,044		0001
Purchased Call/S&P 500 INDEX/SPXG13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023		2,082,000	3921.05	43,306			2,982		75,044			(21,475)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXF00RSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/21/2023	06/18/2024		1,569,814	4410	84,393			82,523		90,563			(2,092)		7,730		0001
Purchased Call/S&P 500 INDEX/SPXH13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,735,000	3972.61	35,008			19,770		49,496			(15,358)		10,273		0001
Purchased Call/S&P 500 INDEX/SPXH13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		3,278,000	3972.61	68,838			38,875		98,156			(30,199)		12,313		0001
Purchased Call/AI Powered US Equity Index/AIP1008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2022	08/31/2023		4,232,391	2358.24	101,305			17,351		62,324			(51,125)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXE00YSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/21/2022	12/21/2023		2,311,000	3878.44	43,447			20,706		67,719			(21,545)		7,978		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/02/2021	07/03/2023		348,681	266.53	14,540			40		27,780			(3,600)		158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2024		730,124	204.14	25,408			17,521		14,127			(7,914)		3,033		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/09/2023	03/08/2024		285,482	202.82	9,878			6,868		11,022			(3,058)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/10/2023	03/12/2024		267,612	197.22	9,366			6,562		13,976			(2,851)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/28/2022	11/28/2023		429,077	218.03	15,146			6,259		1,259			(7,511)		1,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/02/2022	12/04/2024		1,683,346	290.07	61,105			43,755		46,161			(15,089)		10,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/06/2022	12/05/2024		5,461,095	288.46	185,103			133,031		163,701			(45,912)		32,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/04/2022	02/05/2024		189,293	281.5	7,496			2,258		6,390			(1,856)		735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/01/2021	09/29/2023		152,117	265.06	6,298			783					(1,566)		380		0001
Purchased Call/Citi Grandmaster Index/CGM040FSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2023	06/12/2025		5,421,116	326.33	131,800			129,038		126,885			(2,941)		37,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	01/04/2023	01/02/2025		824,420	288.69	30,870			23,397		25,000			(7,495)		5,069		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/14/2021	07/13/2023		199,999	265.37	8,343			138		16,856			(2,071)		189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023		492,585	267.15	20,344			2,826					(5,030)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXI13S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024		4,001,000	4179.83	101,225			93,161		119,796			(8,297)		19,194		0001
Purchased Call/S&P 500 INDEX/SPXG13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023		4,766,000	4072.43	55,762			4,171		92,790			(27,652)		6,600		0001
Purchased Call/S&P 500 INDEX/SPXI13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024		3,925,000	4205.45	51,418			47,039		59,252			(4,877)		18,773		0001
Purchased Call/AI Powered US Equity Index/AIP100BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/08/2022	08/30/2024		2,177,595	2358.94	68,638			40,896		68,416			(17,290)		11,776		0001
Purchased Call/S&P 500 INDEX/SPXA05YS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024		1,960,000	260.4	114,072			113,759		123,652			(623)		9,787		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2022	11/08/2028		645,000	100	204,723			307,740		307,740	118,978				7,469		0001
Purchased Call/S&P 500 INDEX/SPXG13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		2,093,000	100	34,325			2,574					(17,068)		2,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/13/2023	01/10/2025		3,957,776	292.35	150,878			116,308		99,136			(34,985)		24,511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023		203,252	269.6	8,415			1,040					(2,086)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2021	09/08/2023		356,412	287.29	7,084			695					(1,814)		780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/21/2022	12/12/2024		5,061,175	284.73	188,567			137,393		185,584			(46,780)		30,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023		417,410	207.61	14,735			7,022		4,846			(7,307)		1,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024		557,362	236.06	22,517			6,619		331			(5,583)		2,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/13/2022	12/13/2024		5,280,474	285.22	187,151			136,434		188,966			(46,378)		31,875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023		150,256	265.06	6,221			803					(1,538)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023		1,281,957	260.18	52,945			7,418					(13,127)		3,405		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/01/2023	01/17/2025		3,996,554	294.8	149,190			116,755		87,907			(32,798)		24,906		0001
Purchased Call/S&P 500 INDEX/SPXF00RS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY 17331LVCZKQKX5T7XV54	06/16/2023	06/17/2024		2,290,000	100	50,838			49,434		56,691			(1,939)		11,260		0001

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Purchased Call/S&P 500 INDEX/SPXE00A$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	08/08/2022	08/08/2023		3,345,266	4140.06	259,258			272,265		272,265	153,929				5,467		0001
Purchased Call/S&P 500 INDEX/SPXI13S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	10/17/2023		6,270,000	3800		30,330		24,445		9,796			(6,374)		17,132		0001
Purchased Call/S&P 500 INDEX/SPXF001$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	01/05/2024		2,565,000	100		42,836		22,370		75,578			(20,594)		9,229		0001
Purchased Call/S&P 500 INDEX/SPXF001$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/05/2023	01/05/2024		2,174,000	3808.1		37,393		19,473		58,358			(18,031)		7,822		0001
Purchased Call/S&P 500 INDEX/SPXG13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024		1,754,519	4046	219,506			96,788		280,783			(54,426)		8,240		0001
Purchased Call/S&P 500 INDEX/SPXF006$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/16/2024		2,938,000	100		63,461		40,657		74,064			(23,188)		11,686		0001
Purchased Call/S&P 500 INDEX/SPXH13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2025		1,560,852	4349		150,530		115,172		235,118			(35,467)		9,649		0001
Purchased Call/S&P 500 INDEX/SPXG13N$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024		1,672,000	4125.73	243,945			114,443		242,770			(60,402)		8,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025		57,161	563.5		6,499		5,639		10,957			(883)		375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/05/2023	04/04/2025		663,929	201.86		24,831		21,932		18,813			(2,925)		4,409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2024		126,785	208.55		4,412		3,042		3,490			(1,374)		527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/29/2023	03/28/2024		232,040	201.76		8,121		6,063		9,695			(2,069)		1,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/04/2021	11/03/2023		1,536,299	277.85	63,296			10,913					(15,715)		4,513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/04/2021	10/04/2023		937,747	258.21	38,823			5,066					(9,626)		2,405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/10/2023	03/11/2024		516,818	197.22		18,089		12,657		27,017			(5,520)		2,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405O$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/14/2023	04/15/2025		1,366,555	205.99		50,836		45,668		49,425			(5,347)		9,153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/29/2021	10/27/2023		746,828	277.37	30,695			5,003					(7,631)		2,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/29/2021	10/30/2023		722,016	277.37	29,675			4,939					(7,348)		2,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/05/2023	05/06/2025		995,754	202.42		37,042		34,345		41,618			(2,834)		6,776		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/13/2023	01/15/2025		1,047,340	293.92		38,542		29,860		24,166			(8,834)		6,515		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z9B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2025		7,272,173	280.34		277,714		267,626		357,226			(11,069)		50,354		0001
Purchased Call/S&P 500 INDEX/SPXG13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/14/2022	06/14/2024		1,319,000	3695.88	210,117			100,591		339,475			(52,026)		6,458		0001
Purchased Call/S&P 500 INDEX/SPXG13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/24/2022	06/14/2024		1,484,304	4390	122,952			59,847		162,568			(30,866)		7,267		0001
Purchased Call/S&P 500 INDEX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/03/2023	02/02/2024		1,846,000	100		46,519		27,912		66,729			(18,787)		7,117		0001
Purchased Call/S&P 500 INDEX/SPXG13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/22/2022	07/21/2023		1,734,000	100	42,310			2,351		46,277			(21,039)		2,080		0001
Purchased Call/S&P 500 INDEX/SPXG13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/05/2022	07/05/2023		2,642,000	3831.39	43,065			475		76,506			(21,355)		1,546		0001
Purchased Call/S&P 500 INDEX/SPXG13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/06/2022	07/06/2023		2,066,000	3845.08	30,370			418		53,613			(15,060)		1,324		0001
Purchased Call/S&P 500 INDEX/SPXH13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/13/2023	01/16/2024		4,362,000	3999.09	102,507			56,195		148,163			(46,797)		16,144		0001
Purchased Call/S&P 500 INDEX/SPXH13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/17/2023	01/17/2024		2,027,000	3990.97	32,432			17,869		46,051			(14,572)		7,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/10/2022	02/09/2024		1,251,659	246.27	50,066			15,400		1,067			(12,431)		4,903		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/11/2023	01/10/2025		1,329,788	292.64	49,060			37,761		32,903			(11,353)		8,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/23/2023	01/17/2025		1,619,034	295.22	59,658			46,713		34,770			(13,076)		10,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/21/2021	09/21/2023		5,859,645	277.42	190,020			21,461		70,018			(47,198)		13,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ZSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/05/2024		118,983	205.99	4,224			3,264		3,928			(984)		521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/18/2021	10/18/2023		586,488	267	24,163			3,618					(5,991)		1,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/27/2023	01/29/2025		294,093	298.11	10,823			8,581		5,424			(2,274)		1,852		0001
Purchased Call/S&P 500 INDEX/SPXH13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/20/2023	01/22/2024		10,581,000	3972.61	251,828			142,217		361,087			(110,475)		39,745		0001
Purchased Call/S&P 500 INDEX/SPXF005SU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024		2,044,000	4081.5	30,047			18,561		39,508			(11,607)		8,006		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/26/2023	01/26/2024		4,269,000	4060.43	53,363			30,894		71,653			(22,661)		16,190		0001
Purchased Call/S&P 500 INDEX/SPXI13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/09/2023	05/09/2024		2,792,000	4119.17	39,926			34,332		49,220			(5,672)		12,948		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/26/2023	01/26/2024		2,755,000	4060.43	74,385			43,065		102,206			(31,588)		10,449		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		3,071,000	4111.08		39,002		23,637		50,419			(15,387)		11,948		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000W$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/08/2023	02/24/2025		1,867,908	292.47		67,463		56,177		48,558			(11,384)		12,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025		1,363,345	566.96		149,832		129,992		249,680			(20,348)		8,956		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023		1,229,583	259.21	50,905			6,573					(12,587)		3,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000W$I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/23/2023	02/19/2025		1,307,656	293.54		47,041		38,721		31,938			(8,517)		8,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025		129,591	559.56		15,046		12,817		25,608			(2,243)		846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025		60,778	560.52		7,111		6,115		11,898			(1,020)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/08/2021	10/09/2023		357,024	261.24	14,745			2,031					(3,651)		939		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/19/2021	07/19/2023		2,111,992	264.43	87,409	9,883		3,258		185,996			(30,472)		2,409		0001
Purchased Call/S&P 500 INDEX/SPXI131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		904,560	4117.86		8,054,303		290,781		290,781	57,947				10,719		0001
Purchased Call/S&P 500 INDEX/SPXI132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		1,883,000	4147.6		42,556		26,847		54,554			(15,740)		7,474		0001
Purchased Call/S&P 500 INDEX/SPXI13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024		3,054,000	4130.62		55,888		48,612		68,742			(7,656)		14,186		0001
Purchased Call/S&P 500 INDEX/SPXG137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2022	03/25/2024		1,579,016	4524	213,958			78,982		88,315			(53,196)		6,778		0001
Purchased Call/S&P 500 INDEX/SPXH132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		1,838,000	100	37,863			4,589					(18,673)		3,227		0001
Purchased Call/S&P 500 INDEX/SPXF00GS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2023	04/12/2024		1,453,000	100		37,923		30,045		58,464			(8,104)		6,442		0001
Purchased Call/S&P 500 INDEX/SPXH13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023		1,912,390	3757	61,044			21,085		108,232			(30,438)		5,596		0001
Purchased Call/S&P 500 INDEX/SPXH13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/21/2023		2,065,311	3790	82,987			18,955		167,674			(41,379)		4,924		0001
Purchased Call/S&P 500 INDEX/SPXF00QSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/07/2023	06/07/2024		3,183,000	4267.52		80,848		75,962		91,777			(5,081)		15,428		0001
Purchased Call/S&P 500 INDEX/SPXI13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024		3,660,000	4137.64		46,848		40,413		57,052			(6,528)		17,000		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205V$// ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 10/11/2021	. 10/11/2023	.....	 233,569	..... 266.06	 9,646	.....	 1,352	.....	.....	.....	.....	..... (2,392)	.....	 620	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	. 02/13/2023	. 02/10/2025	.....	2,372,951	..... 295.89	86,376	.....	70,246	.....	50,421	.....	.....	..... (16,268)	.....	15,098	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 11/19/2021	. 11/20/2023	.....	 962,934	..... 272.72	39,577	.....	 7,730	.....	.....	.....	.....	..... (9,799)	.....	 3,014	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 11/19/2021	. 11/21/2023	.....	311,613	..... 272.72	12,807	.....	 2,516	.....	.....	.....	.....	..... (3,167)	.....	979	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	. 11/30/2022	. 11/27/2024	.....	4,062,544	..... 290.56	147,231	.....	104,655	.....	 107,616	.....	.....	.....(36,672)	.....	24,152	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305R$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 12/27/2022	. 12/27/2024	.....	 212,390	..... 210.01	 7,795	.....	 5,827	.....	 6,442	.....	.....	..... (1,930)	.....	 1,299	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 02/11/2022	. 02/13/2024	.....	 460,280	..... 242.09	18,411	.....	 5,741	.....	646	.....	.....	..... (4,552)	.....	 1,819	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000I$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	. 09/03/2021	. 09/06/2023	.....	 1,046,916	..... 269.29	43,552	.....	 4,008	.....	71,349	.....	.....	.....(10,754)	.....	 2,259	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205V$// ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 10/22/2021	. 10/23/2023	.....	1,399,142	..... 272.15	57,645	.....	 9,039	.....	.....	.....	.....	.....(14,273)	.....	 3,927	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 03/23/2023	. 03/22/2024	.....	3,229,000	.....3948.72	95,901	.....	70,398	.....	133,501	.....	.....	.....(26,012)	.....	13,783	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 12/30/2022	. 12/27/2023	.....	1,692,529	3829	51,864	.....	26,005	.....	84,598	.....	.....	.....(25,932)	.....	 5,943	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 03/20/2023	. 03/20/2024	.....	 5,081,000	.....3951.57	63,513	.....	45,890	.....	85,351	.....	.....	..... (17,700)	.....	21,606	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 03/21/2023	. 03/21/2024	.....	 2,183,000	.....4002.87	45,406	.....	32,932	.....	61,066	.....	.....	.....(12,530)	.....	 9,300	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13I$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 07/14/2022	. 07/14/2023	.....	 2,861,000	.....3790.38	73,242	.....	 2,638	.....	131,023	.....	.....	.....(36,320)	.....	 2,802	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 03/24/2023	. 03/26/2024	.....	4,695,000	.....3970.99	57,749	.....	42,677	.....	78,310	.....	.....	.....(15,379)	.....	20,190	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00JS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	. 05/05/2023	. 05/06/2024	.....	3,299,000	 100	71,258	.....	60,854	.....	124,620	.....	.....	..... (10,873)	.....	 15,226	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00LSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL	KD3XUN7C6T14HNAYLU02	. 05/22/2023	. 05/22/2029	.....	 236,000	 100	 65,844	.....	 87,547	.....	 87,547	 21,703	.....	.....	.....	 2,866	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 08/10/2022	. 08/10/2023	.....	 2,080,000	 100	 35,984	.....	 3,965	.....	.....	.....	.....	.....(17,844)	.....	 3,486	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF13Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 02/15/2022	. 02/14/2024	.....	 1,766,111	5363	65,703	.....	20,606	.....	 2,155	.....	.....	.....(16,313)	.....	 6,995	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 02/02/2023	. 01/26/2024	.....	 1,723,100	4172	38,099	.....	 22,494	.....	 49,870	.....	.....	.....(15,751)	.....	 6,535	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 09/08/2022	. 09/08/2023	.....	9,839,000	.....4006.18	114,132	.....	 21,815	.....	184,204	.....	.....	.....(56,597)	.....	21,544	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W8Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/28/2023	02/26/2025		1,436,536	292.47		51,831		43,120		37,413			(8,841)		9,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025		20,438	559.96		2,416		2,101		4,018			(323)		135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/15/2022	07/16/2024		545,893	286.23	20,307			10,628		16,242			(5,021)		2,792		0001
Purchased Call/Citi Grandmaster Index/CGM040FSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2023	06/02/2025		3,749,037	325.73		86,679		83,850		90,683			(2,946)		26,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025		96,311	557.37		11,423		9,730		19,332			(1,703)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V8Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025		186,259	571.87		22,873		20,104		32,996			(2,847)		1,233		0001
Purchased Call/Citi Grandmaster Index/CGM040FSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/26/2023	06/20/2025		3,169,246	325.92		75,853		75,460		76,220			(649)		22,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U8S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/16/2022	12/13/2024		4,808,556	284.3	181,092			132,521		180,332			(44,985)		29,026		0001
Purchased Call/S&P 500 INDEX/SPXH138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		11,283,000	4067.36	132,011			25,302		208,016			(65,643)		24,706		0001
Purchased Call/S&P 500 INDEX/SPXH13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		1,452,000	100	18,150			5,596		81,953			(9,025)		4,022		0001
Purchased Call/S&P 500 INDEX/SPXH13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,839,000	100	42,585			13,130		91,203			(21,176)		7,863		0001
Purchased Call/S&P 500 INDEX/SPXF006SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/20/2024		2,080,000	100		44,928		28,962		68,018			(16,238)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/22/2023	02/22/2029		465,000	100		112,019		164,994		164,994	52,975				5,529		0001
Purchased Call/S&P 500 INDEX/SPXI13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024		3,492,000	3977.53		59,015		43,775		79,623			(15,318)		15,045		0001
Purchased Call/S&P 500 INDEX/SPXG13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		2,017,000	100	26,826			447					(13,339)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024		5,388,000	4070.56		67,889		39,413		90,148			(28,722)		20,434		0001
Purchased Call/S&P 500 INDEX/SPXI13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024		2,631,000	4179.83		61,829		56,903		73,060			(5,068)		12,622		0001
Purchased Call/S&P 500 INDEX/SPXG13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024		1,829,125	4113	202,657			89,728		266,710			(50,317)		8,590		0001
Purchased Call/S&P 500 INDEX/SPXH131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023		1,400,000	3901.06	15,400			5,133		27,232			(7,595)		4,047		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205X5W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/03/2021	11/03/2023		269,651	277.85	11,110			1,908					(2,755)		792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/08/2021	11/08/2023		149,645	276.36	6,165			1,101					(1,529)		448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y5U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/27/2023	03/27/2025		254,211	194.18	9,304			8,104		9,976			(1,209)		1,678		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z5O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/09/2025		840,165	202.36	31,422			27,893		23,417			(3,639)		5,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/01/2022	02/28/2024		3,392,638	272.42	133,708			44,614		86,720			(33,274)		13,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0001SF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/17/2021	09/15/2023		1,777,500	265.6	73,672			7,725		146,878			(18,297)		4,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2021	09/29/2023		6,349,028	276.74	197,928			24,604		84,595			(49,238)		15,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2024		2,631,088	258.05	97,019			30,430		1			(24,076)		10,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/10/2025		11,461,089	264.86	340,291			278,096		551,837			(62,993)		72,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2023	04/17/2025		19,751,020	267.93	589,728			531,986		851,741			(58,673)		132,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023		629,656	268.61	23,486			5,872					(5,839)		2,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2024		1,834,270	260.12	67,883			20,518		2			(16,791)		7,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2022	07/11/2024		1,735,141	245.52	61,294			31,717		1,341			(15,226)		8,817		0001
Purchased Call/S&P 500 INDEX/SPXH13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,004,000	3972.61	33,868			19,126		48,185			(14,857)		7,528		0001
Purchased Call/S&P 500 INDEX/SPXF008SO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/27/2023	02/27/2024		5,072,000	3982.24	63,400			42,092		85,334			(21,365)		20,650		0001
Purchased Call/S&P 500 INDEX/SPXF006SO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/16/2024		1,977,000	100	52,786			33,818		62,082			(19,287)		7,864		0001
Purchased Call/S&P 500 INDEX/SPXF00PSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	06/07/2024		1,610,054	258	91,853			87,260		112,483			(5,299)		7,804		0001
Purchased Call/S&P 500 INDEX/SPXI13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024		2,028,000	4133.52	24,539			20,022		32,719			(4,668)		9,162		0001
Purchased Call/S&P 500 INDEX/SPXH13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024		3,232,000	3808.1	85,002			44,267		135,052			(40,987)		11,629		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023		2,139,000	3946.01	23,957			4,950		41,924			(11,880)		4,880		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G\$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023		385,355	215.05	13,603			6,221		2,079			(6,746)		1,303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024		765,151	205.61	28,081			21,022		17,565			(6,963)		4,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025		347,469	208.08	12,787			9,665		7,130			(3,153)		2,137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/28/2022	10/28/2024		53,648	213	1,969			1,314		1,395			(488)		310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2022	02/16/2024		12,818,624	272.11	402,086			128,051		332,309			(100,229)		50,988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025		755,025	197.98	28,087			26,315		25,437			(1,878)		5,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025		1,080,723	190.02	39,771			37,804		50,163			(2,016)		7,446		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/12/2021	10/10/2023		726,727	265.32	29,211			4,063		60,767			(7,255)		1,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/20/2022	12/19/2024		6,028,286	285.39	225,860			166,691		214,764			(56,025)		36,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2022	03/04/2024		7,195,831	279.73	240,729			81,924		95,160			(59,822)		29,657		0001
Purchased Call/S&P 500 INDEX/SPXI13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024		1,150,000	4630.07	16,675			16,214		17,209			(636)		5,655		0001
Purchased Call/S&P 500 INDEX/SPXI13QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024		1,765,000	271.89	28,946			25,739		47,325			(3,410)		8,289		0001
Purchased Call/S&P 500 INDEX/SPXI13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024		1,201,000	4513.8	17,535			16,665		28,011			(1,003)		5,847		0001
Purchased Call/S&P 500 INDEX/SPXI13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	07/07/2023		4,410,000	4350	21,030			8,412		1,565			(12,371)		3,054		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		2,400,000	4060.43	40,800			23,621		55,115			(17,326)		9,102		0001
Purchased Call/Citi Grandmaster Index/CGM040FSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/26/2023	06/23/2025		2,137,597	326	51,320			51,105		57,117			(292)		15,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/15/2021	10/17/2023		589,244	265.65	24,513			3,636		48,474			(6,061)		1,610		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/09/2023	03/07/2025		3,878,631	288.26		131,825		112,025		126,356			(20,139)		25,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	03/08/2022	03/08/2024		8,006,749	283.34	232,473			80,149		73,057			(57,608)		33,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023		479,294	273.46	19,747			3,201					(4,896)		1,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023		102,575	207.31	3,631			978		2,212			(1,801)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023		1,410,058	218.88	49,634			20,129		3,608			(24,681)		4,474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025		488,446	194.58	17,828			15,554		18,827			(2,293)		3,226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025		590,304	201.76	21,487			18,772		25,542			(2,737)		3,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405OS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025		110,932	204.99	4,138			3,710		2,754			(443)		741		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/06/2022	06/27/2024		1,616,832	289.01	57,355			28,770		39,431			(14,340)		8,062		0001
Purchased Call/Citi Grandmaster Index/CGM040ESK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	04/18/2023	04/14/2025		3,132,758	323.26	73,083			65,741		85,788			(7,422)		20,967		0001
Purchased Call/Citi Grandmaster Index/CGM040FS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	05/12/2023	05/09/2025		2,138,584	324.6	50,532			47,322		54,745			(3,401)		14,584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000QO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2024		2,547,151	286.23	95,635			50,124		75,865			(23,631)		13,046		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	07/22/2022	07/22/2024		2,527,964	286.52	95,093			50,767		74,369			(23,616)		13,032		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/03/2023	02/28/2025		3,848,065	292.73	141,830			118,549		98,986			(23,434)		24,853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023		356,622	275.76	14,693			2,503					(3,643)		1,043		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/13/2022	04/12/2024		4,863,889	288.46	190,077			74,835		109,912			(47,207)		21,565		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205X$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	10/25/2021	10/25/2023		239,211	272.15	9,856			1,570					(2,444)		677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2023		7,181,056	279.01	211,738			42,055		83,475			(52,623)		22,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2022	01/24/2024		9,296,506	269.72	294,616			84,074		287,483			(73,276)		35,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/03/2022	03/01/2024		1,358,660	283.34	53,957			18,114		41,581			(13,386)		5,566		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000N$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/14/2022	03/08/2024		2,094,851	285.67	79,111			27,468		54,839			(19,740)		8,703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	10/27/2021	10/27/2023		363,613	272.15	14,981			2,428					(3,714)		1,038		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	05/09/2023	05/09/2025		618,368	198.67	23,003			21,394		20,232			(1,636)		4,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2022	01/12/2024		6,047,505	273.25	181,716			48,904		138,179			(45,194)		22,158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	11/12/2021	11/13/2023		473,268	277.85	19,451			3,612					(4,816)		1,444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	11/15/2021	11/15/2023		708,881	277.85	29,206			5,496					(7,241)		2,179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	11/30/2021	11/24/2023		60,492	260.59	1,985			401					(496)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	12/03/2021	12/04/2023		1,137,886	251.28	44,635			9,622					(11,102)		3,731		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000I$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/30/2021	09/29/2023		250,355	266.21	8,963			1,113		20,056			(2,225)		625		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000J$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/18/2021	10/05/2023		246,329	264.72	10,309			1,373		21,182			(2,575)		635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	11/12/2021	11/10/2023		677,680	277.85	27,853			5,078					(6,925)		2,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2021	09/15/2023		6,484,100	278.97	197,510			20,761		61,108			(49,268)		14,891		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405QSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.04/21/2023	.04/22/2025	.....	1,042,955	..... 206.53	.....	38,694	.....	35,133	.....	37,127	.....	.....	.....(3,700)	.....	7,023	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305QSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.12/13/2021	.12/13/2023	.....	 340,903	.....255.2	13,977	.....	.....	 3,168	.....	 1	.....	.....	.....(3,466)	.....	 1,149	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.02/01/2022	.01/30/2024	.....	 6,106,282	..... 269.36	199,032	.....	.....	 58,332	.....	194,935	.....	.....	.....(49,356)	.....	23,378	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205X$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.10/29/2021	.10/27/2023	.....	 98,809	..... 272.15	 4,071	.....	.....	663	.....	.....	.....	.....	.....(1,012)	.....	282	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.04/08/2022	.04/09/2024	.....	 444,086	..... 287.23	17,053	.....	.....	 6,629	.....	 10,919	.....	.....	.....(4,217)	.....	 1,959	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.01/04/2023	.01/04/2024	.....	 245,247	..... 211.16	 8,682	.....	.....	 4,472	.....	 2,230	.....	.....	.....(4,210)	.....	880	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.01/20/2023	.01/22/2025	.....	3,001,989	..... 211.98	111,374	.....	.....	87,235	.....	51,548	.....	.....	.....(24,463)	.....	18,790	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.11/16/2021	.11/16/2023	.....	 233,772	..... 282.04	 9,608	.....	.....	 1,821	.....	.....	.....	.....	.....(2,382)	.....	721	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.12/05/2022	.12/05/2023	.....	 336,553	..... 215.44	11,880	.....	.....	 5,138	.....	 1,578	.....	.....	.....(5,891)	.....	 1,107	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.01/23/2023	.01/23/2024	.....	 136,137	..... 213.06	 4,806	.....	.....	 2,727	.....	 1,118	.....	.....	.....(2,080)	.....	513	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Y$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.04/21/2023	.04/21/2025	.....	2,376,232	..... 285.97	88,952	.....	.....	81,002	.....	89,097	.....	.....	.....(8,136)	.....	 15,989	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.11/26/2021	.11/24/2023	.....	1,310,443	..... 256.72	53,859	.....	.....	10,861	.....	.....13,391)	.....	.....	.....(13,391)	.....	 4,158	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.01/17/2023	.01/17/2025	.....	 859,708	..... 214.21	31,895	.....	.....	24,764	.....	13,244	.....	.....	.....(7,156)	.....	 5,358	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.11/29/2022	.11/29/2023	.....	 230,974	..... 218.82	 8,153	.....	.....	 3,392	.....	602	.....	.....	.....(4,043)	.....	745	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Y$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.04/17/2023	.04/14/2025	.....	 1,466,612	..... 288.54	52,462	.....	.....	47,175	.....	48,373	.....	.....	.....(5,385)	.....	 9,816	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.01/13/2023	.01/14/2025	.....	1,052,199	..... 216.66	39,037	.....	.....	30,231	.....	23,554	.....	.....	.....(8,959)	.....	 6,540	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.01/17/2023	.01/17/2024	.....	 568,518	..... 214.21	20,069	.....	.....	 11,057	.....	 4,140	.....	.....	.....(9,017)	.....	 2,109	.....	0001 .....

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/12/2023	04/09/2025		2,317,737	286.82		85,183		75,636		82,856			(9,833)		15,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	02/25/2022	02/27/2024		933,002	229.46	37,320			12,355		1,870			(9,228)		3,799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305US3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	01/30/2023	01/30/2025		232,607	215.44		8,606		6,836		5,614			(1,778)		1,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/14/2023	04/11/2025		4,460,495	288.48		161,263		144,844		147,356			(16,945)		29,785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	04/19/2023	04/17/2025		769,971	205.07		28,489		25,707		19,036			(2,814)		5,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	04/14/2023	04/16/2025		487,849	205.99		18,197		16,350		17,692			(1,912)		3,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	04/17/2023	04/17/2025		590,623	208.16		21,912		19,718		19,634			(2,218)		3,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2022	03/11/2024		8,185,171	280.25	245,737			85,966		104,356			(61,000)		34,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	02/24/2023	02/25/2025		1,744,074	212.5		63,833		53,048		48,260			(10,988)		11,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/27/2021	10/26/2023		775,077	268.44	32,751			5,472		55,389			(8,441)		2,203		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JSQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/14/2022	11/01/2023		1,309,018	267.12	55,487			9,490		100,167			(13,913)		3,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ZSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/07/2023	06/04/2025		1,988,323	283.66		73,466		70,996		84,778			(2,720)		13,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	01/03/2023	01/03/2025		467,442	209.99		17,202		13,025		14,224			(4,189)		2,877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	03/16/2022	03/15/2024		301,235	244.81	11,929			4,228		455			(2,958)		1,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/23/2022	12/20/2024		2,221,235	285.71	69,086	20,642		68,125		77,902			(21,195)		13,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ZSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/12/2023	06/06/2025		2,913,078	286.13		103,268		100,677		111,288			(2,979)		20,271		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3058$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/07/2022	03/07/2024		586,539	228.43	23,403			8,026		1,489			(5,795)		2,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2025		156,066	215.71		5,790		4,424		3,661			(1,382)		965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2024		472,505	236.55	18,617			6,767		579			(4,610)		2,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPR08K5P83	03/22/2022	03/21/2024		7,988,444	278.94	240,078			87,101		117,624			(59,546)		34,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770X0HC3ZE78	12/22/2022	12/20/2024		3,532,611	286.2	114,288	15,606		96,800		120,805			(32,220)		21,464		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770X0HC3ZE78	11/11/2021	11/09/2023		758,479	264.79	33,827			6,121		64,876			(8,401)		2,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770X0HC3ZE78	01/04/2023	01/03/2025		1,705,772	289.21	67,033			50,969		50,358			(16,192)		10,498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/06/2023	03/06/2025		292,382	213.05	10,467			8,816		7,891			(1,661)		1,898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2024		273,985	215.71	9,699			5,103		4,026			(4,625)		994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/16/2023	03/14/2025		170,423	193.73	6,220			5,337		6,879			(904)		1,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/18/2022	10/18/2024		1,526,146	210.46	56,010			36,495		26,468			(13,868)		8,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/21/2022	10/22/2024		3,251,027	210.46	119,313			78,504		56,383			(29,502)		18,641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/31/2022	10/31/2023		247,343	210.46	8,706			2,926		1,399			(4,317)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/10/2023	03/11/2025		1,228,127	197.22	44,335			37,697		63,205			(6,784)		8,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/15/2023	03/14/2025		1,110,361	192.68	40,750			34,817		46,851			(5,973)		7,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/17/2023	03/18/2025		1,221,330	191.67	44,823			38,543		53,653			(6,430)		8,004		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	12/12/2022	12/12/2024		863,368	215.52	31,772			23,099		12,098			(7,867)		5,207		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2024		670,959	284.53	25,832			9,815		19,741			(6,379)		2,928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2024		1,768,880	219.01	65,095			46,611		20,353			(16,074)		10,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025		304,541	216.23		11,390		8,843		7,014			(2,555)		1,898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023		1,583,064	207.63	55,882			27,402		18,451			(27,486)		5,543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025		261,718	215.4		9,710		7,632		6,330			(2,085)		1,641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023		815,965	278.14	33,618			5,919					(8,324)		2,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023		581,507	277.85	23,958			4,278					(5,940)		1,742		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000V$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2025		686,817	291.74		25,275		19,312		17,764			(6,034)		4,246		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/19/2022	09/06/2024		1,833,637	289.92	67,562			40,577		46,151			(16,910)		9,997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025		453,640	215.78		16,739		13,479		6,580			(3,275)		2,879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024		724,321	228.03	29,045			9,240		1,620			(7,221)		2,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024		108,039	241.24	4,322			1,415		206			(1,074)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024		123,900	240.35	4,956			1,652		273			(1,227)		507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/28/2022	09/13/2024		1,838,476	291.22	64,405			39,473		43,088			(16,163)		10,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024		93,580	208.16		3,322		2,656		2,738			(672)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/09/2022	11/10/2023		1,286,713	277.85	51,587			9,421					(12,848)		3,884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024		614,290	197.44		21,500		16,051		18,481			(5,478)		2,651		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 11/02/2022	. 11/02/2023	.....	 463,148	..... 207.66	 16,395	.....	.....	 5,601	.....	 3,925	.....	.....	..... (8,130)	.....	 1,355	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 11/11/2022	. 11/13/2023	.....	 875,755	..... 218.04	 31,002	.....	.....	 11,530	.....	 2,289	.....	.....	..... (15,290)	.....	 2,673	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/16/2021	. 12/15/2023	.....	 1,438,522	..... 257.16	 58,979	.....	.....	 13,586	.....	 6	.....	.....	..... (14,644)	.....	 4,880	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/31/2021	. 12/29/2023	.....	 741,430	..... 264.73	 30,250	.....	.....	 7,563	.....	 1	.....	.....	..... (7,521)	.....	 2,618	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/10/2023	. 02/11/2025	.....	 1,822,583	..... 218.66	.....	 67,253	.....	 54,597	.....	 37,842	.....	.....	..... (12,863)	.....	 11,606	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/14/2021	. 12/14/2023	.....	 290,111	..... 253.08	 11,895	.....	.....	 2,712	.....	.....	.....	.....	..... (2,949)	.....	 981	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 03/31/2023	. 04/01/2024	.....	 519,417	..... 200.96	.....	 18,491	.....	 14,009	.....	 12,794	.....	.....	..... (4,585)	.....	 2,258	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/23/2021	. 12/22/2023	.....	 2,758,442	..... 261.28	 112,820	.....	.....	 27,077	.....	 19	.....	.....	..... (28,012)	.....	 9,550	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/27/2021	. 12/27/2023	.....	 837,692	..... 264.73	 34,345	.....	.....	 8,445	.....	 1	.....	.....	..... (8,516)	.....	 2,941	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/04/2022	. 01/04/2024	.....	 446,976	..... 254.24	 18,237	.....	.....	 4,684	.....	 2	.....	.....	..... (4,522)	.....	 1,604	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 11/29/2021	. 11/29/2023	.....	 119,779	..... 266.46	 4,923	.....	.....	 1,021	.....	.....	.....	.....	..... (1,221)	.....	 386	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/03/2021	. 12/05/2023	.....	 806,106	..... 247.77	 33,050	.....	.....	 7,128	.....	 98	.....	.....	..... (8,172)	.....	 2,652	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 11/11/2022	. 11/10/2023	.....	 913,710	..... 218.04	 32,254	.....	.....	 11,826	.....	 2,305	.....	.....	..... (16,038)	.....	 2,758	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/21/2022	. 01/19/2024	.....	 1,166,561	..... 244.56	 47,246	.....	.....	 13,182	.....	 906	.....	.....	..... (11,747)	.....	 4,350	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/13/2023	. 02/13/2025	.....	 479,748	..... 216.45	.....	 17,655	.....	 14,361	.....	 6,760	.....	.....	..... (3,309)	.....	 3,060	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 06/15/2023	. 06/13/2025	.....	 2,256,585	 286	.....	 81,534	.....	 80,360	.....	 87,048	.....	.....	..... (1,613)	.....	 15,781	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 04/14/2022	. 04/15/2024	.....	 69,432	..... 247.73	 2,715	.....	.....	 1,078	.....	 101	.....	.....	..... (671)	.....	 309	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 10/22/2021	. 10/20/2023	.....	 993,692	..... 268.84	 40,603	.....	.....	 6,227	.....	 69,496	.....	.....	..... (10,106)	.....	 2,752	.....	0001 .....

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/12/2021	11/13/2023		195,601	265.51	8,078			1,500		16,181			(2,000)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023		984,313	259.55	40,357			9,646		14			(10,006)		3,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025		129,959	191.91	4,731			4,087		5,641			(648)		854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024		1,400,393	290.94	56,124			24,455		27,723			(14,048)		6,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023		53,489	272.53	2,214			37					(549)		50		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023		1,005,101	275.93	41,611			747					(10,346)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025		1,849,344	208.26	67,686			56,250		38,540			(11,651)		11,915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023		509,831	247.77	20,903			4,417		41			(5,197)		1,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/06/2023	05/02/2025		1,983,042	281.81	76,828			72,176		90,796			(4,872)		13,454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/01/2023	04/28/2025		3,653,057	286.6	127,455			117,183		133,507			(10,455)		24,710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023		149,722	251.28	6,139			1,297					(1,526)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025		491,710	197.22	17,751			15,097		25,281			(2,712)		3,207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/05/2023	05/06/2025		1,508,105	282.77	55,197			51,178		65,977			(4,223)		10,262		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/26/2022	04/25/2024		2,385,972	289.05	97,267			40,183		52,796			(24,247)		10,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/18/2022	05/10/2024		4,674,586	292.31	180,687			78,486		83,601			(45,096)		21,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/13/2023	01/10/2025		1,977,652	293.56	73,471			56,831		46,297			(16,884)		12,248		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 11/11/2022	. 11/13/2024	.....	 1,766,437	..... 218.04	65,005	.....	.....	44,674	.....	20,983	.....	.....	.....(16,052)	.....	10,358	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 04/21/2023	. 04/23/2025	.....	 630,199	..... 203.78	.....	23,379	.....	 21,255	.....	 16,421	.....	.....	..... (2,160)	.....	 4,247	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 12/17/2021	. 12/18/2023	.....	 484,947	..... 255.59	19,883	.....	.....	 4,649	.....	 19	.....	.....	..... (4,923)	.....	 1,660	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 12/17/2021	. 12/19/2023	.....	 982,633	..... 253.08	40,288	.....	.....	 9,463	.....	.....	.....	.....	..... (9,962)	.....	 3,373	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	. 04/22/2022	. 04/24/2024	.....	1,497,331	..... 290.81	57,198	.....	.....	23,381	.....	29,073	.....	.....	.....(14,124)	.....	6,776	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 03/21/2023	. 03/21/2025	.....	1,325,687	..... 194.07	.....	48,388	.....	41,750	.....	52,531	.....	.....	.....(6,686)	.....	8,708	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	. 05/19/2022	. 05/17/2024	.....	2,264,735	..... 291.45	86,222	.....	.....	38,264	.....	43,762	.....	.....	.....(21,479)	.....	10,636	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 01/07/2022	. 01/05/2024	.....	 939,195	..... 263.35	38,225	.....	.....	 9,926	.....	 4	.....	.....	..... (9,504)	.....	 3,379	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 11/21/2022	. 11/21/2024	.....	 958,472	..... 217.85	35,176	.....	.....	24,560	.....	11,483	.....	.....	.....(8,710)	.....	5,665	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/14/2022	. 04/11/2024	.....	7,132,872	..... 277.43	227,856	.....	.....	89,290	.....	123,928	.....	.....	.....(56,547)	.....	31,570	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 03/31/2023	. 04/01/2025	.....	 124,423	..... 571.87	.....	15,292	.....	 13,443	.....	22,056	.....	.....	..... (1,901)	.....	824	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 04/10/2023	. 04/04/2025	.....	2,912,105	..... 578.35	320,985	.....	.....	283,520	.....	483,220	.....	.....	.....(37,803)	.....	 19,341	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/13/2022	. 04/11/2024	.....	 1,568,806	5216	82,169	.....	.....	 32,212	.....	 7,374	.....	.....	.....(20,401)	.....	 6,943	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF006$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	. 02/17/2023	. 02/16/2024	.....	3,997,000	.....4079.09	.....	153,485	.....	 98,333	.....	209,012	.....	.....	..... (56,081)	.....	 15,899	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13G$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/21/2022	. 10/23/2023	.....	1,955,000	 100	24,438	.....	.....	 7,675	.....	24,846	.....	.....	.....(12,052)	.....	 5,487	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/22/2022	. 07/21/2023	.....	 1,577,000	.....3961.63	17,032	.....	.....	946	.....	 29,249	.....	.....	..... (8,469)	.....	 1,891	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/18/2023	. 05/17/2024	.....	1,937,987	4159	 24,535	.....	.....	 21,816	.....	 31,935	.....	.....	..... (2,890)	.....	 9,101	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205P$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 07/26/2021	. 07/26/2023	.....	1,383,874	..... 276.6	57,431	.....	.....	 1,972	.....	.....	.....	.....	.....(14,240)	.....	 1,847	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.08/02/2021	.08/02/2023	.....	647,074	..... 273.56	26,918	.....	.....	 1,183	.....	.....	.....	.....(6,674)	.....	973	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.04/13/2022	.03/28/2024	.....	8,654,373	..... 279.43	257,402	.....	.....	96,240	.....	123,768	.....	.....(64,013)	.....	37,355	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.05/01/2023	.05/01/2025	.....	 299,557	..... 205.07	11,114	.....	.....	 10,214	.....	 11,321	.....	..... (912)	.....	 2,031	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.09/29/2021	.09/29/2023	.....	 226,977	..... 263.85	 9,397	.....	.....	 1,162	.....	.....	.....	.....(2,330)	.....	567	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	.12/07/2022	.12/07/2023	.....	 512,270	..... 213.22	18,032	.....	.....	 7,898	.....	 3,195	.....	.....(8,942)	.....	 1,696	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.12/10/2021	.12/08/2023	.....	7,830,569	..... 275.93	245,112	.....	.....	 54,212	.....	132,525	.....	..... (61,065)	.....	26,003	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/17/2024	.....	 10,424,000	.....4409.59	266,854	.....	.....	259,483	.....	274,539	.....	..... (10,180)	.....	51,256	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/16/2022	.08/16/2023	.....	3,035,000	..... 4305.2	75,572	.....	.....	 9,577	.....	 94,992	.....	.....(37,475)	.....	 5,445	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.04/11/2022	.04/11/2024	.....	 1,845,000	.....4378.55	263,651	.....	.....	103,073	.....	154,322	.....	.....(65,281)	.....	 8,166	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00S$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	.06/29/2023	.06/28/2024	.....	2,943,000	100	54,151	.....	.....	 54,151	.....	 69,966	.....	..... (148)	.....	 14,695	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.09/08/2022	.09/08/2023	.....	5,437,000	.....4006.18	122,333	.....	.....	 23,382	.....	201,473	.....	..... (60,664)	.....	11,905	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.09/02/2022	.09/01/2023	.....	 1,784,000	100	 42,994	.....	.....	 7,425	.....	 70,401	.....	.....(21,379)	.....	 3,706	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.04/18/2022	.04/18/2024	.....	1,335,000	.....5085.14	80,901	.....	.....	 32,405	.....	 12,237	.....	.....(20,032)	.....	 5,981	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.06/21/2023	.06/21/2024	.....	 4,217,000	.....4365.69	 120,606	.....	.....	117,956	.....	127,669	.....	..... (2,966)	.....	20,853	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/31/2022	.08/29/2024	.....	 1,764,147	3987	264,412	.....	.....	154,574	.....	336,633	.....	.....(65,650)	.....	 9,529	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.06/09/2023	.06/07/2024	.....	3,372,000	.....4298.86	44,510	.....	.....	 42,285	.....	 48,698	.....	..... (2,568)	.....	16,344	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13M$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.05/11/2023	.05/10/2024	.....	 7,547,000	.....4130.62	95,847	.....	.....	 83,368	.....	117,923	.....	.....(13,130)	.....	35,055	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.02/16/2023	.02/16/2024	.....	 6,011,000	.....4090.41	 147,871	.....	.....	 94,473	.....	194,562	.....	.....(54,287)	.....	23,910	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.09/26/2022	.09/20/2024	.....	1,947,830	4469	123,498	.....	.....	 76,353	.....	216,823	.....	.....(30,832)	.....	10,790	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.09/13/2022	.09/13/2023	.....	 7,399,000	.....3932.69	86,568	.....	.....	 17,648	.....	139,873	.....	.....(42,928)	.....	16,770	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13H$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.10/25/2022	.10/25/2023	.....	2,842,000	100	36,378	.....	.....	 11,625	.....	77,087	.....	.....(18,039)	.....	 8,045	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/12/2022	.08/11/2023	.....	2,909,000	100	 45,962	.....	.....	 5,235	.....	.....	.....	.....(22,855)	.....	 4,934	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.09/19/2022	.09/18/2024	.....	 1,787,204	4849	 89,095	.....	.....	 54,460	.....	 94,256	.....	.....(22,091)	.....	 9,878	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.09/09/2022	.09/08/2023	.....	 1,875,000	100	 45,938	.....	.....	 8,805	.....	 57,252	.....	.....(22,843)	.....	 4,106	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13N$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.05/15/2023	.05/15/2024	.....	 3,673,000	.....4136.28	 47,382	.....	.....	 41,524	.....	 57,165	.....	..... (5,955)	.....	17,196	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	08/28/2023		3,444,953	4058	153,779			25,704		272,771			(79,754)		6,925		0001
Purchased Call/S&P 500 INDEX/SPXH130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023		2,597,000	4019.65	40,773			18,533		59,501			(20,219)		8,757		0001
Purchased Call/S&P 500 INDEX/SPXI134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024		13,788,000	4012.32	332,291			218,152		456,906			(115,619)		55,669		0001
Purchased Call/S&P 500 INDEX/SPXG13W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023		1,709,000	100	34,009			1,499					(16,773)		1,844		0001
Purchased Call/S&P 500 INDEX/SPXH13K$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023		1,926,000	100	31,009			11,370		41,158			(15,419)		5,813		0001
Purchased Call/S&P 500 INDEX/SPXI130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		22,036,000	4136.48	539,882			323,929		705,174			(218,029)		84,954		0001
Purchased Call/S&P 500 INDEX/SPXI13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024		2,365,000	4124.08	50,375			43,938		62,322			(6,781)		10,985		0001
Purchased Call/S&P 500 INDEX/SPXE00YSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	12/22/2023		7,134,000	100	67,060			32,412		223,979			(33,254)		24,699		0001
Purchased Call/S&P 500 INDEX/SPXH13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		4,701,124	3752.75	345,062			689,748		689,748	308,891				13,021		0001
Purchased Call/S&P 500 INDEX/SPXG13E$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025		4,250,000	5800	209,470			142,202		112,277			(28,273)		33,553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/09/2024		1,165,792	202.36	41,619			32,269		26,789			(9,587)		5,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/14/2022	01/12/2024		165,443	250.55	6,717			1,812		7			(1,670)		606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/06/2023	04/05/2024		260,299	202.36	9,241			7,142		5,943			(2,152)		1,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/13/2023	04/12/2024		356,287	204.99	12,613			9,992		6,918			(2,695)		1,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/18/2023	04/18/2024		372,815	205.55	13,235			10,617		7,001			(2,640)		1,670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/01/2022	11/01/2023		207,090	213	7,290			2,470		2,956			(3,615)		604		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI000K$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/15/2021	11/10/2023		528,421	265.51	22,161			4,045		43,703			(5,527)		1,595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2023		351,854	254.51	14,426			3,171		1			(3,577)		1,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/10/2021	12/12/2023		493,142	253.08	20,219			4,555					(4,999)		1,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/15/2021	12/15/2023		382,744	253.08	15,693			3,600					(3,891)		1,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/27/2021	12/27/2023		3,589,513	253.08	147,170			36,186					(36,490)		12,604		0001
Purchased Call/S&P 500 INDEX/SPXI13D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024		3,205,000	4090.38	57,370			43,973		74,211			(13,480)		14,036		0001
Purchased Call/S&P 500 INDEX/SPXH133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023		1,899,000	100	28,485			3,610					(14,125)		3,407		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		1,686,000	3924.26	19,052			3,290		33,232			(9,474)		3,502		0001
Purchased Call/S&P 500 INDEX/SPXH138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,643,000	100	22,016			4,220					(10,948)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXG13A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024		1,259,000	4525.12	50,360			19,274		46,492			(12,469)		5,514		0001
Purchased Call/S&P 500 INDEX/SPXI13B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		8,410,000	4027.81		202,681		151,313		272,975			(51,642)		36,300		0001
Purchased Call/S&P 500 INDEX/SPXH13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		4,231,000	3719.89	103,660			35,893		177,533			(51,404)		12,429		0001
Purchased Call/S&P 500 INDEX/SPXH13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023		2,105,000	100	28,418			10,568		11,684			(14,015)		6,425		0001
Purchased Call/S&P 500 INDEX/SPXG135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2022	03/08/2024		1,258,329	4266	47,386			16,473		62,963			(11,846)		5,228		0001
Purchased Call/S&P 500 INDEX/SPXH13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024		1,590,000	4600.33	106,053			79,140		170,503			(26,152)		9,714		0001
Purchased Call/S&P 500 INDEX/SPXH131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2022	10/25/2023		2,728,391	3859	105,456			34,362		180,401			(53,317)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXH13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2022	10/02/2024		1,222,284	3584	46,277			29,666		69,352			(11,634)		6,861		0001
Purchased Call/S&P 500 INDEX/SPXH13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/26/2022	10/18/2024		1,038,538	3696	41,169			27,123		58,147			(10,307)		5,930		0001
Purchased Call/S&P 500 INDEX/SPXH130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023		3,317,000	3895.75	55,062			25,472		84,050			(27,305)		11,252		0001
Purchased Call/S&P 500 INDEX/SPXI13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		2,747,000	3970.99	33,788			24,872		45,875			(9,097)		11,725		0001
Purchased Call/S&P 500 INDEX/SPXI13D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024		2,312,000	4124.51	67,973			51,727		88,048			(16,343)		10,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2022	04/17/2024		6,823,363	278.9	204,874			81,937		105,246			(50,743)		30,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025		690,287	201.4		25,679		23,882		29,956			(1,827)		4,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/24/2022	02/23/2024		447,135	282.7	17,414			5,758		14,184			(4,377)		1,805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023		514,539	253.08	21,096			5,042					(5,231)		1,781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024		926,565	264.73	37,804			9,659		1			(9,373)		3,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025		192,878	205.41		7,021		6,173		7,193			(872)		1,279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/10/2023	05/09/2025		1,927,762	283.06		69,537		65,977		83,342			(3,827)		13,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/07/2025		2,904,557	572.4		332,572		295,112		506,897			(38,618)		19,336		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205PSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	07/23/2021	07/21/2023		401,546	273.17	16,624		459					(4,133)		482		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	11/12/2021	11/14/2023		362,841	265.51	18,091		3,543		30,015			(4,696)		1,111		0001
Purchased Call/S&P 500 INDEX/SPXI13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	04/11/2023	04/09/2024		3,345,591	4105	114,785		89,735		147,352			(25,227)		14,756		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		7,310,000	4060.43	176,902		102,417		241,990			(75,123)		27,724		0001
Purchased Call/S&P 500 INDEX/SPXH13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/15/2022	12/14/2023		1,629,700	3994	52,612		24,260		87,293			(26,161)		5,512		0001
Purchased Call/S&P 500 INDEX/SPXH13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023		4,686,000	3990.56	107,778		48,693		162,250			(53,446)		15,753		0001
Purchased Call/S&P 500 INDEX/SPXF000SD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	12/29/2022	09/01/2023		1,900,000	4100	96,015		24,701		198,025			(70,645)		3,947		0001
Purchased Call/S&P 500 INDEX/SPXF001SE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	01/04/2023	01/04/2024		2,748,000	3852.97	44,792		23,075		69,601			(21,721)		9,861		0001
Purchased Call/S&P 500 INDEX/SPXF002SE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	01/09/2023	01/09/2024		3,428,000	3892.09	58,276		30,824		87,422			(27,462)		12,464		0001
Purchased Call/S&P 500 INDEX/SPXF004S3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024		1,211,000	4016.22	14,532		8,327		22,054			(6,211)		4,582		0001
Purchased Call/S&P 500 INDEX/SPXE13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/15/2021	09/13/2023		1,964,801	4465	210,232		21,429		45,287			(52,269)		4,453		0001
Purchased Call/S&P 500 INDEX/SPXG13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023		2,223,000	105	33,567		185		49,171			(16,555)		1,008		0001
Purchased Call/S&P 500 INDEX/SPXE00YSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	12/22/2022	12/22/2023		3,054,000	3822.39	58,637		28,341		93,108			(29,077)		10,573		0001
Purchased Call/S&P 500 INDEX/SPXI13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024		9,731,000	4205.45	248,141		226,713		288,884			(23,860)		46,193		0001
Purchased Call/S&P 500 INDEX/SPXH13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/24/2023	01/17/2025		1,418,963	3922	225,578		176,838		324,021			(48,917)		8,843		0001
Purchased Call/S&P 500 INDEX/SPXF13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023		3,736,000	4551.43	454,671		93,186		104,590			(112,579)		11,975		0001
Purchased Call/S&P 500 INDEX/SPXF13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024		2,567,000	4634.47	314,971		83,069		68,047			(77,882)		9,333		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		1,959,000	100	29,385		3,562					(14,492)		3,439		0001
Purchased Call/S&P 500 INDEX/SPXH13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/28/2022	09/28/2023		1,898,000	100	30,178		7,399		52,354			(14,965)		4,712		0001
Purchased Call/S&P 500 INDEX/SPXH13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/12/2022	10/10/2023		1,056,000	105	20,592		5,761		31,184			(10,268)		2,791		0001
Purchased Call/S&P 500 INDEX/SPXH13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023		1,527,000	3719.98	17,102		5,135		30,741			(8,481)		4,191		0001
Purchased Call/S&P 500 INDEX/SPXH13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/30/2022	09/14/2023		3,108,152	3944	96,790		21,041		242,744			(50,198)		7,091		0001
Purchased Call/S&P 500 INDEX/SPXH13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024		4,722,000	4019.81	58,553		33,228		80,382			(25,346)		17,780		0001
Purchased Call/S&P 500 INDEX/SPXH13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		2,512,000	100	34,163		10,504		76,658			(16,941)		6,957		0001
Purchased Call/S&P 500 INDEX/SPXH13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023		1,511,000	100	18,434		5,840		20,462			(9,141)		4,259		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		2,521,000	4280.15	28,992		3,302		1			(14,416)		4,276		0001
Purchased Call/S&P 500 INDEX/SPXI135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024		2,252,000	3981.35	38,284		25,876		51,924			(12,587)		9,225		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	03/07/2023	03/07/2024		6,249,000	3986.37		77,488		53,220		104,767			(24,347)		25,910		0001
Purchased Call/S&P 500 INDEX/SPXI136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	03/08/2023	03/08/2024		1,150,000	105		17,365		11,974		30,287			(5,409)		4,778		0001
Purchased Call/S&P 500 INDEX/SPXH13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	09/30/2022	09/27/2023		1,741,720	3667		74,062		18,205		141,309			(37,031)		4,300		0001
Purchased Call/S&P 500 INDEX/SPXI136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	03/06/2023	03/01/2024		2,473,792	4280		54,303		36,908		64,438			(17,449)		10,134		0001
Purchased Call/S&P 500 INDEX/SPXH13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	10/11/2022	10/11/2023		5,517,000	3588.84		61,790		17,363		105,906			(30,641)		14,654		0001
Purchased Call/S&P 500 INDEX/SPXG13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	07/22/2022	07/21/2023		2,338,000	100		41,850		2,325					(20,810)		2,804		0001
Purchased Call/S&P 500 INDEX/SPXE13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	07/26/2021	08/08/2025		3,300,000	5150		252,428		131,873		192,306			(30,997)		23,965		0001
Purchased Call/S&P 500 INDEX/SPXG13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	07/29/2022	07/31/2023		2,727,000	4130.29		61,630		5,093		102,661			(30,395)		3,974		0001
Purchased Call/S&P 500 INDEX/SPXG13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	07/13/2022	07/13/2023		2,089,000	100		31,753		1,050					(15,746)		1,971		0001
Purchased Call/S&P 500 INDEX/SPXG13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	07/15/2022	07/14/2023		1,778,000	100		36,805		1,329					(18,301)		1,741		0001
Purchased Call/S&P 500 INDEX/SPXG13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	05/17/2022	05/16/2024		1,710,494	5116		61,900		27,209		19,491			(15,348)		8,020		0001
Purchased Call/S&P 500 INDEX/SPXH13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	01/04/2023	01/04/2024		7,862,000	3852.97		91,199		46,981		140,115			(44,225)		28,212		0001
Purchased Call/S&P 500 INDEX/SPXI137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	03/10/2023	03/08/2024		3,042,000	3861.59		56,885		39,662		80,795			(17,503)		12,638		0001
Purchased Call/S&P 500 INDEX/SPXI137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	03/10/2023	03/08/2024		16,520,000	3861.59		393,176		274,131		564,126			(120,977)		68,633		0001
Purchased Call/S&P 500 INDEX/SPXI133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	02/17/2023	02/16/2024		1,473,000	4079.09		16,203		10,381		24,288			(5,920)		5,859		0001
Purchased Call/S&P 500 INDEX/SPXH13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	10/05/2022	10/05/2023		1,507,000	3783.28		16,878		4,464		29,643			(8,370)		3,884		0001
Purchased Call/S&P 500 INDEX/SPXG13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	07/29/2022	07/28/2023		4,090,000	4130.29		81,391		6,104		135,903			(40,472)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXH13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	10/25/2022	10/25/2023		6,040,000	3859.11		67,648		21,618		111,909			(33,546)		17,098		0001
Purchased Call/S&P 500 INDEX/SPXH13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	10/18/2022	10/18/2023		2,387,000	100		30,554		9,175		54,940			(15,151)		6,552		0001
Purchased Call/S&P 500 INDEX/SPXI137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	03/10/2023	03/12/2024		2,012,000	3861.59		34,808		24,384		49,108			(10,594)		8,425		0001
Purchased Call/S&P 500 INDEX/SPXH13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	01/03/2023	01/03/2025		1,656,000	3824.14		72,036		54,546		103,126			(17,541)		10,192		0001
Purchased Call/S&P 500 INDEX/SPXH13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	01/13/2023	01/14/2025		1,448,000	3999.09		52,128		40,369		67,847			(11,964)		9,000		0001
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	05/23/2022	04/28/2026		2,758,000	6400		58,352		41,994		41,704			(7,355)		23,199		0001
Purchased Call/S&P 500 INDEX/SPXI130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	05/19/2023	05/17/2024		2,588,000	4191.98		33,644		29,999		39,421			(3,882)		12,154		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	05/23/2022	02/10/2028		1,182,000	6200		66,090		53,360		86,227			(5,726)		12,702		0001
Purchased Call/S&P 500 INDEX/SPXH131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	08/08/2022	08/08/2023		5,486,000	4140.06		64,735		6,777		103,166			(32,101)		8,966		0001
Purchased Call/S&P 500 INDEX/SPXG13WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	07/19/2022	07/19/2023		6,155,000	3936.69		71,398		3,540		122,249			(35,406)		7,021		0001
Purchased Call/S&P 500 INDEX/SPXG13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPR08K5P83	07/01/2022	07/03/2023		6,824,000	3825.33		77,794		430		136,310			(38,367)		3,093		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205W$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 10/15/2021	. 10/13/2023	.....	 127,660	..... 272.15	 5,272	.....	.....	 757	.....	.....	.....	.....	..... (1,311)	.....	 342	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 10/21/2021	. 10/20/2023	.....	 1,848,930	..... 276.19	 76,176	.....	.....	 11,663	.....	.....	.....	.....	..... (18,913)	.....	 5,121	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/02/2022	. 02/16/2024	.....	 9,811,595	..... 272.24	 308,322	.....	.....	 98,184	.....	 251,963	.....	.....	..... (76,896)	.....	 39,027	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 02/04/2022	. 02/02/2024	.....	 646,351	..... 246.06	 25,983	.....	.....	 7,752	.....	 525	.....	.....	..... (6,460)	.....	 2,492	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/14/2023	. 06/13/2025	.....	 495,906	..... 200.85	 18,299	.....	.....	 17,922	.....	 21,802	.....	.....	..... (401)	.....	 3,468	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/16/2023	. 06/17/2025	.....	 1,415,753	..... 195.63	 52,100	.....	.....	 51,383	.....	 52,396	.....	.....	..... (996)	.....	 9,928	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/06/2023	. 06/06/2025	.....	 654,713	..... 197.9	 24,093	.....	.....	 23,333	.....	 32,389	.....	.....	..... (791)	.....	 4,556	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/22/2022	. 02/20/2024	.....	 6,555,374	..... 272.11	 207,780	.....	.....	 67,006	.....	 170,597	.....	.....	..... (51,624)	.....	 26,300	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 03/07/2023	. 03/07/2025	.....	 587,405	..... 204.28	 21,029	.....	.....	 17,741	.....	 14,924	.....	.....	..... (3,308)	.....	 3,816	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 01/07/2022	. 01/08/2024	.....	 1,739,764	..... 248.88	 70,808	.....	.....	 18,603	.....	 70	.....	.....	..... (17,533)	.....	 6,309	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/04/2021	. 08/04/2023	.....	 89,586	..... 270.93	 3,727	.....	.....	 174	.....	.....	.....	.....	..... (924)	.....	 139	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000K$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 11/26/2021	. 11/24/2023	.....	 2,799,205	..... 265.36	 111,743	.....	.....	 22,523	.....	 233,134	.....	.....	..... (27,757)	.....	 8,882	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 12/15/2022	. 12/15/2023	.....	 394,664	..... 212.87	 13,932	.....	.....	 6,445	.....	 6,693	.....	.....	..... (6,909)	.....	 1,339	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 02/17/2023	. 02/16/2024	.....	 1,297,104	..... 220.22	 45,658	.....	.....	 29,252	.....	 15,255	.....	.....	..... (16,683)	.....	 5,159	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 04/04/2023	. 04/04/2025	.....	 401,926	..... 200.17	 15,032	.....	.....	 13,259	.....	 12,268	.....	.....	..... (1,789)	.....	 2,669	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 12/08/2022	. 12/08/2023	.....	 166,032	..... 216.33	 5,844	.....	.....	 2,590	.....	 2,049	.....	.....	..... (2,898)	.....	 551	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305R$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 12/20/2022	. 12/20/2023	.....	 87,157	..... 207.03	 3,077	.....	.....	 1,458	.....	 2,387	.....	.....	..... (1,526)	.....	 300	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305R$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 12/29/2022	. 12/29/2023	.....	 268,411	..... 211.07	 9,448	.....	.....	 4,750	.....	 5,595	.....	.....	..... (4,685)	.....	 948	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305V$//	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2024		216,697	213.45		7,649		4,973		4,305			(2,683)		873		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	05/26/2023	05/23/2025		2,730,786	281.69		97,634		93,559		126,190			(4,333)		18,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	04/12/2023	04/11/2025		214,751	205.99		7,989		7,133		7,767			(865)		1,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/10/2023	02/09/2024		509,542	214.44		17,987		11,142		4,087			(6,918)		1,996		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/10/2023	03/12/2024		871,556	192.97		30,504		21,370		34,417			(9,284)		3,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	11/25/2022	11/27/2023		225,054	215.64	7,944			3,261		2,891			(3,918)		721		0001
Purchased Call/S&P 500 INDEX/SPXH132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023		1,935,000	4207.27	28,058			3,187		42,442			(13,913)		3,282		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025		1,007,413	3920	41,277			32,313		51,661			(8,995)		6,278		0001
Purchased Call/S&P 500 INDEX/SPXH133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		3,806,000	4297.14	61,657			7,643		83,507			(30,575)		6,756		0001
Purchased Call/S&P 500 INDEX/SPXI135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024		1,439,874	3967	18,861			12,784		26,972			(6,166)		5,898		0001
Purchased Call/S&P 500 INDEX/SPXH13E$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		2,162,000	100	34,592			9,321		130,849			(17,154)		5,601		0001
Purchased Call/S&P 500 INDEX/SPXH134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		4,093,000	4283.74	49,116			6,531		68,005			(24,356)		7,498		0001
Purchased Call/S&P 500 INDEX/SPXH134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		1,751,000	4283.74	48,678			6,472		62,514			(24,139)		3,208		0001
Purchased Call/S&P 500 INDEX/SPXH131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		2,572,000	4122.47	51,697			5,554		83,849			(25,636)		4,257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	01/27/2023	01/26/2024		837,063	217.76		29,465		17,106		11,340			(12,466)		3,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/03/2023	02/02/2024		1,319,623	219.7		46,451		27,870		15,617			(18,759)		5,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	05/05/2023	05/07/2024		178,912	202.42		6,369		5,442		7,274			(969)		827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	05/24/2023	05/23/2025		1,039,678	283.72		38,330		36,434		43,945			(1,943)		7,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	01/24/2023	01/24/2024		274,844	215.4		9,702		5,533		4,415			(4,173)		1,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/17/2023	03/15/2024		63,207	195.86		2,225		1,594		3,543			(642)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/21/2023	02/21/2024		321,358	209.98		11,344		7,344		3,841			(4,009)		1,292		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025		413,769	199.69		15,434		14,057		12,847			(1,393)		2,792		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Z$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2025		4,655,513	281.41		178,033		171,774		218,493			(6,957)		32,236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024		605,003	192.97		21,175		14,817		23,860			(6,462)		2,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Z$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/09/2023	06/02/2025		3,179,885	283.66		116,289		112,437		135,452			(4,067)		22,065		0001
Purchased Call/S&P 500 INDEX/SPXH131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	10/25/2024		1,793,010	.3791		80,571		53,714		113,760			(20,115)		10,313		0001
Purchased Call/S&P 500 INDEX/SPXG13Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023		3,088,000	100		48,482		4,007					(23,911)		4,500		0001
Purchased Call/AI Powered US Equity Index/AIP100B$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2022	10/25/2024		4,201,599	2349.97		139,099		92,847		146,790			(34,733)		24,166		0001
Purchased Call/S&P 500 INDEX/SPXH130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		10,600,000	4145.19		125,080		11,813		200,048			(62,196)		16,412		0001
Purchased Call/S&P 500 INDEX/SPXH132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		3,011,000	4280.15		63,532		7,236		87,169			(31,592)		5,107		0001
Purchased Call/S&P 500 INDEX/SPXG13X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023		1,231,000	100		25,851		1,436					(12,854)		1,476		0001
Purchased Call/AI Powered US Equity Index/AIP100B$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/28/2022	09/11/2024		2,228,309	2377.65		61,943		37,501		62,286			(15,430)		12,219		0001
Purchased Call/AI Powered US Equity Index/AIP1003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2022	05/31/2024		4,398,604	2386.09		146,941		67,696		101,278			(36,449)		21,101		0001
Purchased Call/AI Powered US Equity Index/AIP1004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/10/2022	06/11/2024		753,959	2359.5		25,107		11,933		21,650			(6,208)		3,676		0001
Purchased Call/AI Powered US Equity Index/AIP1001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	03/10/2023	03/07/2025		3,293,473	2347.1		98,461		83,392		128,406			(15,263)		21,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025		510,251	198.1		18,185		17,182		25,114			(1,073)		3,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000P$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/10/2022	06/07/2024		1,036,895	294.09		42,009		19,825		17,167			(10,443)		5,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		464,810	208.59		16,175		11,065		6,507			(5,127)		1,923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Z$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/02/2023	06/03/2025		1,893,464	283.66		68,733		66,372		80,694			(2,629)		13,148		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Z$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/14/2023	06/09/2025		2,961,962	288.58		96,926		94,622		115,369			(2,512)		20,655		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 04/06/2023	. 04/09/2025	.....	 430,319	..... 205.99	.....	 16,094	.....	 14,286	.....	 15,584	.....	.....	..... (1,864)	.....	 2,869	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/02/2022	. 12/04/2023	.....	 146,920	.....221.2	 5,186	.....	.....	 2,229	.....	 1,129	.....	.....	..... (2,558)	.....	 482	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 03/17/2023	. 03/19/2024	.....	 1,088,028	..... 191.67	.....	 38,407	.....	 27,645	.....	 46,208	.....	.....	..... (10,959)	.....	 4,618	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305YSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 03/24/2023	. 03/25/2024	.....	 522,380	..... 192.71	.....	 18,440	.....	 13,614	.....	 20,845	.....	.....	..... (4,924)	.....	 2,242	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 04/10/2023	. 04/10/2024	.....	 112,863	..... 205.99	.....	 4,018	.....	 3,135	.....	 3,715	.....	.....	..... (889)	.....	 499	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 04/14/2023	. 04/15/2024	.....	 471,974	..... 205.99	.....	 16,802	.....	 13,377	.....	 15,489	.....	.....	..... (3,525)	.....	 2,103	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100I$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	. 03/27/2023	. 03/22/2024	.....	 7,355,443	.....2313.61	.....	 181,247	.....	 132,671	.....	 273,212	.....	.....	..... (49,147)	.....	 31,396	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100I$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	. 03/09/2023	. 03/06/2025	.....	 3,030,144	..... 2353.4	.....	 92,279	.....	 77,945	.....	 113,965	.....	.....	..... (14,455)	.....	 19,666	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF007$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 02/21/2023	. 02/21/2024	.....	 2,654,000	..... 3997.34	.....	 40,872	.....	 26,460	.....	 55,592	.....	.....	..... (14,445)	.....	 10,670	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/03/2023	. 02/02/2024	.....	 2,190,000	.....4136.48	.....	 48,618	.....	 29,171	.....	 63,316	.....	.....	..... (19,634)	.....	 8,443	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/01/2022	. 07/03/2024	.....	 1,109,000	..... 3825.33	 48,242	.....	.....	 24,386	.....	 73,980	.....	.....	..... (11,912)	.....	 5,575	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13H$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/26/2022	. 10/26/2023	.....	 2,467,000	 100	 33,305	.....	.....	 10,735	.....	 51,561	.....	.....	..... (16,515)	.....	 7,013	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 04/14/2023	. 04/16/2025	.....	 586,594	.....203.4	.....	 21,821	.....	 19,606	.....	 15,602	.....	.....	..... (2,292)	.....	 3,932	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/08/2021	. 10/05/2023	.....	 7,604,059	..... 276.07	228,020	.....	.....	 30,235	.....	 111,773	.....	.....	.....(56,699)	.....	 19,600	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/25/2023	. 05/23/2025	.....	74,335	..... 190.95	 2,736	.....	.....	 2,615	.....	 4,788	.....	.....	..... (135)	.....	512	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/10/2023	. 05/09/2025	.....	 298,486	..... 198.54	 11,104	.....	.....	 10,341	.....	 9,817	.....	.....	..... (776)	.....	 2,036	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	. 05/27/2022	. 05/29/2024	.....	1,685,351	..... 293.16	63,875	.....	.....	 29,217	.....	29,383	.....	.....	.....(15,773)	.....	 8,061	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/06/2021	. 12/06/2023	.....	 520,834	..... 252.34	21,354	.....	.....	 4,635	.....	 10	.....	.....	..... (5,295)	.....	 1,719	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/14/2022	. 12/13/2024	.....	 724,919	..... 215.05	26,677	.....	.....	 19,458	.....	10,416	.....	.....	..... (6,614)	.....	 4,376	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.05/03/2023	.05/02/2025	.....	495,784	..... 200.49	18,493	.....	17,045	.....	22,404	.....	.....	.....(1,469)	.....	3,364	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.05/03/2023	.05/02/2025	.....	721,449	..... 197.76	26,910	.....	24,803	.....	24,370	.....	.....	.....(2,138)	.....	4,895	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.05/08/2023	.05/08/2025	.....	488,838	..... 199.14	18,185	.....	16,888	.....	15,686	.....	.....	.....(1,318)	.....	3,331	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.06/08/2022	.06/06/2024	.....	2,307,504	..... 293.96	90,657	.....	42,609	.....	38,497	.....	.....	.....(22,539)	.....	11,168	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.02/04/2022	.02/06/2024	.....	675,015	..... 246.06	27,136	.....	 8,200	.....	576	.....	.....	.....(6,710)	.....	2,626	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.03/18/2022	.03/20/2024	.....	654,609	..... 236.11	25,857	.....	 9,328	.....	832	.....	.....	.....(6,385)	.....	2,784	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.03/29/2022	.03/28/2024	.....	 329,639	..... 248.55	12,889	.....	 4,798	.....	424	.....	.....	.....(3,196)	.....	 1,423	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.03/29/2022	.03/28/2024	.....	1,682,642	..... 237.75	65,791	.....	24,491	.....	 1,840	.....	.....	.....(16,313)	.....	 7,263	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.05/02/2022	.05/02/2024	.....	840,214	..... 233.09	32,096	.....	13,472	.....	 1,947	.....	.....	.....(7,947)	.....	 3,853	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13I$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.01/18/2023	.01/18/2024	.....	 1,681,000	.....3928.86	19,836	.....	10,983	.....	31,622	.....	.....	.....(8,858)	.....	 6,253	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.04/14/2023	.04/16/2024	.....	 1,974,000	.....4137.64	54,088	.....	43,092	.....	68,529	.....	.....	..... (11,317)	.....	 8,813	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100B$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	.10/28/2022	.10/25/2024	.....	9,277,179	.....2351.23	300,229	.....	199,644	.....	321,575	.....	.....	.....(74,703)	.....	53,360	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13P$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.05/23/2023	.05/23/2024	.....	 2,158,000	.....4145.58	31,723	.....	28,498	.....	37,465	.....	.....	..... (3,294)	.....	10,228	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.03/16/2023	.03/15/2024	.....	5,022,000	.....3960.28	62,775	.....	44,864	.....	84,347	.....	.....	.....(18,231)	.....	21,152	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13U$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/10/2024	.....	2,996,000	.....3829.19	 466,178	.....	239,803	.....	662,645	.....	.....	..... (115,113)	.....	15,204	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100J$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	.04/11/2023	.04/10/2024	.....	5,874,102	..... 2336.3	147,953	.....	115,892	.....	 186,838	.....	.....	.....(32,346)	.....	25,953	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.05/16/2022	.05/16/2024	.....	 844,389	..... 230.72	32,340	.....	14,196	.....	 2,708	.....	.....	.....(8,008)	.....	 3,959	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.06/13/2022	.06/13/2024	.....	 75,094	..... 226.95	 2,884	.....	 1,377	.....	754	.....	.....	.....(714)	.....	367	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.06/13/2022	.06/13/2024	.....	807,491	..... 215.49	31,008	.....	14,802	.....	 8,769	.....	.....	.....(7,678)	.....	 3,948	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.03/25/2022	.03/26/2024	.....	 68,226	..... 248.55	 2,674	.....	988	.....	 85	.....	.....	.....(661)	.....	293	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305B$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.04/22/2022	.04/23/2024	.....	2,542,601	..... 238.52	98,907	.....	.....	40,351	.....	 3,305	.....	.....	.....(24,457)	.....	11,487	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.05/10/2022	.05/10/2024	.....	620,254	..... 228.56	23,756	.....	.....	10,232	.....	2,307	.....	.....	.....(5,882)	.....	2,881	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.01/06/2023	.01/08/2025	.....	645,465	..... 213.76	.....	23,947	.....	18,297	.....	10,116	.....	.....	.....(5,717)	.....	3,990	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/03/2022	.06/03/2024	.....	192,247	..... 244.87	7,459	.....	.....	 3,468	.....	534	.....	.....	.....(1,847)	.....	926	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/17/2022	.06/20/2024	.....	 1,267,197	..... 213.65	48,660	.....	.....	23,696	.....	15,599	.....	.....	.....(11,999)	.....	 6,257	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/24/2022	.06/26/2024	.....	987,612	..... 218.91	38,023	.....	.....	18,829	.....	 8,617	.....	.....	.....(9,389)	.....	 4,918	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040FSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.06/14/2023	.06/13/2025	.....	1,523,705	..... 326.66	.....	36,943	.....	36,182	.....	34,972	.....	.....	..... (810)	.....	10,655	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040GS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.06/28/2023	.06/27/2025	.....	2,291,826	..... 327.68	.....	52,036	.....	52,028	.....	49,910	.....	.....	.....(77)	.....	16,183	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.04/28/2023	.04/29/2025	.....	1,605,348	..... 201.72	.....	59,719	.....	54,797	.....	45,602	.....	.....	.....(5,140)	.....	10,867	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.06/09/2023	.06/10/2025	.....	3,621,218	..... 288.58	 131,088	.....	.....	127,847	.....	142,147	.....	.....	.....(3,761)	.....	25,270	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.07/16/2021	.07/17/2023	.....	533,460	..... 275.93	22,085	.....	.....	486	.....	.....	.....	.....	.....(5,468)	.....	576	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205P$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.07/23/2021	.07/25/2023	.....	1,352,850	..... 273.17	56,008	.....	.....	 1,846	.....	.....	.....	.....	.....(13,849)	.....	 1,770	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13N$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/13/2024	.....	3,982,000	.....4124.08	72,871	.....	.....	63,636	.....	89,754	.....	.....	.....(9,729)	.....	18,584	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/23/2023	.01/23/2024	.....	 3,061,000	.....4019.81	57,853	.....	.....	32,831	.....	80,242	.....	.....	.....(25,043)	.....	11,526	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/03/2023	.03/04/2024	.....	 2,107,000	.....4045.64	24,020	.....	.....	16,344	.....	35,908	.....	.....	.....(7,788)	.....	 8,684	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/19/2022	.07/12/2024	.....	2,437,343	3833	403,377	.....	.....	210,627	.....	548,859	.....	.....	..... (100,844)	.....	 12,402	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3057$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.03/01/2022	.03/01/2024	.....	586,857	..... 225.42	23,533	.....	.....	 7,877	.....	 1,822	.....	.....	.....(5,827)	.....	 2,404	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.06/30/2023	.06/27/2025	.....	1,568,455	..... 287.6	56,835	.....	.....	56,835	.....	56,926	.....	.....	.....(17)	.....	11,075	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.04/27/2022	.04/26/2024	.....	1,215,972	..... 236.26	47,423	.....	.....	 19,542	.....	 2,007	.....	.....	..... (11,758)	.....	 5,521	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305SSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.01/06/2023	.01/07/2025	.....	 433,913	..... 215.71	.....	 16,098	.....	 12,295	.....	 10,178	.....	.....	..... (3,849)	.....	 2,680	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205SSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.08/27/2021	.08/25/2023	.....	 183,378	..... 288.44	 7,610	.....	 578	.....	.....	.....	.....	..... (1,892)	.....	 359	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054SL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.01/28/2022	.01/29/2024	.....	 730,094	..... 233.39	 29,496	.....	 8,601	.....	 626	.....	.....	..... (7,303)	.....	 2,789	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.06/23/2023	.06/25/2025	.....	 1,393,056	..... 284.51	.....	 50,289	 50,013	.....	 57,802	.....	.....	..... (480)	.....	 9,823	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059SL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.03/25/2022	.03/27/2024	.....	 451,973	..... 237.32	 17,717	.....	 6,562	.....	 514	.....	.....	..... (4,375)	.....	 1,947	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205NSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.07/02/2021	.07/03/2023	.....	 840,742	..... 270.65	 34,807	.....	 96	.....	.....	.....	.....	..... (8,618)	.....	 381	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000SSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.09/16/2022	.09/17/2024	.....	 1,199,252	..... 290.64	 43,893	.....	 26,770	.....	 29,273	.....	.....	..... (10,853)	.....	 6,621	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000WSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.02/17/2023	.02/18/2025	.....	 650,253	..... 293.54	 23,474	.....	 19,309	.....	 15,862	.....	.....	..... (4,265)	.....	 4,165	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.08/13/2021	.08/15/2023	.....	 972,375	..... 282.28	 40,354	.....	 2,494	.....	.....	.....	.....	..... (9,978)	.....	 1,726	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205SS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.08/27/2021	.08/28/2023	.....	 727,339	..... 280.64	 30,185	.....	 2,408	.....	.....	.....	.....	..... (7,474)	.....	 1,462	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.01/31/2023	.01/27/2025	.....	 2,588,407	..... 298.11	 92,255	.....	 73,210	.....	 47,795	.....	.....	..... (19,150)	.....	 16,272	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.08/05/2022	.08/04/2023	.....	 3,163,000	 100	 49,975	.....	 4,720	.....	.....	.....	.....	..... (24,850)	.....	 4,897	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.08/08/2022	.08/08/2023	.....	 2,339,000	 100	 41,166	.....	 4,309	.....	.....	.....	.....	..... (20,414)	.....	 3,823	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.04/20/2023	.04/19/2024	.....	 2,890,000	..... 4129.79	 80,631	.....	 65,443	.....	 100,498	.....	.....	..... (15,684)	.....	 12,969	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.04/21/2023	.04/22/2024	.....	 1,985,000	..... 4133.52	 36,524	.....	 29,783	.....	 44,975	.....	.....	..... (6,966)	.....	 8,953	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.04/28/2023	.04/29/2024	.....	 2,391,000	..... 4169.48	 45,190	.....	 37,721	.....	 55,088	.....	.....	..... (7,757)	.....	 10,910	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.11/09/2022	.11/07/2023	.....	 2,437,373	 3802	 73,734	.....	 26,569	.....	 128,095	.....	.....	..... (36,766)	.....	 7,273	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.04/14/2023	.04/16/2024	.....	 7,467,000	..... 4137.64	 182,942	.....	 145,750	.....	 231,426	.....	.....	..... (38,279)	.....	 33,336	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.04/12/2023	.04/12/2024	.....	 2,499,000	..... 4091.95	 37,485	.....	 29,453	.....	 47,876	.....	.....	..... (8,091)	.....	 11,080	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	.04/12/2023	.04/12/2024	.....	 3,863,000	..... 4091.95	 94,644	.....	 74,363	.....	 121,947	.....	.....	..... (20,429)	.....	 17,127	.....	0001 .....

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024		2,235,000	4119.58		48,723		40,959		60,896			(7,854)		10,249		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S8K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/27/2022	09/23/2024		3,150,735	289.03	117,470			73,097		85,280			(29,296)		17,512		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000X98	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/29/2023	03/14/2025		2,450,117	284.65		84,816		72,909		95,558			(12,179)		16,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000K9R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/10/2021	12/08/2023		824,160	263.9	35,729			7,892		73,294			(8,879)		2,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/16/2021	12/15/2023		3,774,399	270.94	150,298			34,646		237,653			(37,349)		12,803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/22/2021	10/20/2023		98,620	272.15	4,063			623					(1,010)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/09/2022	12/11/2024		745,786	213.25	27,445			19,915		11,751			(6,777)		4,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/16/2022	12/15/2023		1,062,968	206.79	37,416			17,357		13,159			(18,605)		3,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/10/2023	03/12/2025		1,311,943	287.58		47,183		40,131		44,369			(7,201)		8,556		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/21/2023	03/17/2025		3,901,801	283.14		147,032		126,689		163,541			(20,547)		25,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/02/2023	06/03/2025		1,565,219	195.63		57,600		55,622		57,928			(2,203)		10,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/24/2022	01/24/2024		170,420	232.15	6,919			1,967		169			(1,716)		643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/02/2022	02/02/2024		701,816	239.03	28,353			8,413		294			(7,030)		2,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2021	10/11/2023		7,077,009	274.67	233,718			32,864		123,487			(58,144)		18,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/01/2022	01/31/2024		7,493,393	270.27	242,119			71,292		222,919			(60,120)		28,756		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/29/2023	03/28/2025		2,282,906	285.42		85,998		75,690		86,584			(10,448)		15,079		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305VSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.02/15/2023	.02/14/2025	.....	 158,634	..... 215.64	.....	 5,790	 4,724	.....	 2,325	.....	.....	.....(1,071)	.....	 1,013	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054SV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.06/09/2023	.06/10/2025	.....	973,039	..... 199.49	.....	35,905	35,017	.....	45,167	.....	.....	.....(1,030)	.....	6,790	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.03/10/2022	.03/08/2024	.....	 8,488,416	..... 280.2	255,646	.....	88,772	.....	108,222	.....	.....	.....(63,713)	.....	35,266	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.02/17/2023	.02/18/2025	.....	 1,621,002	..... 215.94	.....	59,491	 48,935	.....	23,420	.....	.....	..... (10,809)	.....	10,383	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.09/29/2022	.09/12/2024	.....	 1,778,795	..... 289.72	64,497	.....	 39,454	.....	45,637	.....	.....	..... (16,206)	.....	 9,765	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205RS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.08/13/2021	.08/11/2023	.....	592,126	..... 282.28	24,573	.....	 1,392	.....	.....	.....	.....	.....(6,110)	.....	 1,004	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770XOHC3ZE78	.02/01/2023	.01/31/2025	.....	2,557,383	.....297.4	83,570	.....	66,783	.....	49,259	.....	.....	..... (16,872)	.....	16,133	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305GSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.07/06/2022	.07/06/2023	.....	388,884	..... 218.88	14,039	.....	193	.....	.....	.....	.....	.....(6,962)	.....	249	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.01/13/2023	.01/13/2025	.....	 61,394	..... 216.66	2,278	.....	 1,763	.....	 1,374	.....	.....	.....(523)	.....	381	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	.01/13/2023	.01/15/2025	.....	1,401,552	..... 214.66	51,998	.....	40,284	.....	21,089	.....	.....	..... (11,918)	.....	8,719	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/29/2024	.....	3,289,000	.....4070.56	43,415	.....	25,355	.....	57,693	.....	.....	..... (18,218)	.....	12,563	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.04/28/2023	.04/30/2024	.....	4,202,000	.....4169.48	53,786	.....	44,920	.....	65,045	.....	.....	..... (9,208)	.....	19,206	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.08/09/2022	.08/09/2023	.....	1,535,000	.....4122.47	17,653	.....	 1,897	.....	 7	.....	.....	.....(8,754)	.....	 2,541	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.10/31/2022	.10/31/2023	.....	 1,631,000	 100	24,954	.....	 8,387	.....	18,720	.....	.....	.....(12,375)	.....	 4,734	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.04/14/2023	.04/16/2024	.....	 1,795,000	.....4137.64	66,954	.....	 53,342	.....	85,770	.....	.....	.....(14,009)	.....	 8,014	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.02/02/2023	.02/02/2024	.....	 3,630,000	.....4179.76	46,101	.....	 27,584	.....	58,081	.....	.....	.....(18,693)	.....	13,995	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/02/2024	.....	 2,616,000	.....4136.48	52,843	.....	 31,706	.....	68,500	.....	.....	.....(21,341)	.....	10,085	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.05/04/2023	.05/02/2024	.....	2,228,693	4120	116,456	.....	98,987	.....	160,236	.....	.....	.....(18,236)	.....	10,220	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/03/2024	.....	 1,002,000	 100	28,457	.....	 24,267	.....	34,802	.....	.....	.....(4,378)	.....	 4,602	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.05/09/2023	.05/09/2024	.....	3,053,000	.....4119.17	87,316	.....	75,082	.....	109,244	.....	.....	.....(12,406)	.....	14,158	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	.02/06/2023	.02/06/2024	.....	 1,963,000	.....4111.08	32,193	.....	19,511	.....	41,703	.....	.....	..... (12,701)	.....	7,637	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100K$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/24/2023	04/24/2024		8,719,699	2327.34		200,083		164,606		301,791			(35,993)		39,460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023		802,576	269.51	33,227			275					(8,250)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024		1,057,462	219.36	39,866			20,507		9,545			(9,844)		5,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024		1,088,377	222.18	41,250			22,520		8,377			(10,214)		5,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2024		1,517,627	233.82	57,063			32,641		5,647			(14,091)		8,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023		324,913	217.43	11,502			4,341		956			(5,704)		999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024		615,518	197.76		21,974		18,533		18,830			(3,482)		2,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2021	12/13/2023		8,976,623	276.38	280,037			63,692		145,638			(69,618)		30,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024		588,952	199.33		21,026		17,675		16,399			(3,389)		2,701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023		211,234	213.71	7,457			2,917		3,104			(3,677)		661		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025		397,671	195.2		14,754		13,863		21,839			(908)		2,726		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/08/2021	12/01/2023		1,873,931	262.36	78,350			16,544		178,140			(19,469)		6,086		0001
Purchased Call/S&P 500 INDEX/SPXH13W$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/10/2025		1,537,584	4549		117,492		90,966		177,219			(26,614)		9,523		0001
Purchased Call/S&P 500 INDEX/SPXI13M$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2023	05/07/2024		3,180,776	4136		104,515		89,790		130,918			(14,931)		14,704		0001
Purchased Call/S&P 500 INDEX/SPXI131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024		4,749,000	4164		116,351		70,836		149,740			(45,584)		18,518		0001
Purchased Call/S&P 500 INDEX/SPXG130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024		2,385,035	4130	323,986			152,832		346,475			(80,441)		11,560		0001
Purchased Call/S&P 500 INDEX/SPXH130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024		1,593,332	3732	230,397			144,276		423,316			(57,204)		8,895		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025		2,231,000	4019.68		323,272		256,312		454,253			(67,918)		14,050		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/23/2023	02/21/2025		2,881,171	292.32		105,270		87,464		75,285			(17,975)		18,501		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2050$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 08/09/2021	. 08/09/2023	.....	 447,972	..... 277.01	18,591	.....	996	.....	.....	.....	.....	.....(4,610)	.....	741	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	. 12/10/2021	. 12/12/2023	.....	 1,014,177	..... 264.98	41,987	.....	 9,459	.....	85,953	.....	.....	.....(10,382)	.....	 3,409	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	. 12/27/2021	. 12/22/2023	.....	 849,120	..... 268.55	35,008	.....	 8,412	.....	60,674	.....	.....	.....(8,709)	.....	 2,940	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 09/09/2021	. 09/08/2023	.....	 1,671,092	..... 276.1	66,288	.....	 6,327	.....	.....	.....	.....	.....(16,512)	.....	 3,659	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 12/23/2021	. 12/26/2023	.....	966,678	..... 261.28	39,537	.....	 9,654	.....	 9	.....	.....	.....(9,763)	.....	 3,385	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 12/30/2022	. 12/31/2024	.....	 478,354	..... 210.03	17,556	.....	13,257	.....	14,554	.....	.....	.....(4,341)	.....	 2,936	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 02/15/2022	. 02/15/2024	.....	 459,516	..... 230.08	18,427	.....	 5,796	.....	819	.....	.....	.....(4,569)	.....	 1,824	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	. 06/23/2023	. 06/24/2025	.....	2,605,750	..... 284.51	94,068	.....	93,551	.....	 108,067	.....	.....	..... (900)	.....	18,362	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 03/04/2022	. 03/06/2024	.....	 165,615	.....244.7	 6,625	.....	 2,263	.....	244	.....	.....	.....(1,636)	.....	685	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	. 06/27/2023	. 06/27/2025	.....	 6,670,501	..... 286.59	244,398	.....	243,906	.....	253,492	.....	.....	..... (799)	.....	47,103	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	. 04/20/2023	. 03/21/2025	.....	 2,781,137	..... 284.64	104,055	.....	 91,239	.....	108,993	.....	.....	.....(13,136)	.....	 18,269	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/09/2023	. 05/09/2024	.....	716,366	..... 198.67	25,503	.....	 21,929	.....	21,094	.....	.....	.....(3,623)	.....	 3,322	.....	0001 .....
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA ..	EXD7DEVFDH4H0FFQ7349	. 04/22/2022	. 04/21/2028	.....	 944,944	 100	255,135	.....	242,797	.....	242,797	41,236	.....	.....	.....	10,366	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100L$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	. 05/11/2023	. 05/09/2024	.....	 6,507,719	..... 2309.24	166,095	.....	143,432	.....	260,207	.....	.....	.....(23,215)	.....	30,180	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100L$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	. 05/10/2023	. 05/10/2024	.....	8,960,409	.....2312.05	226,990	.....	196,340	.....	351,782	.....	.....	.....(31,366)	.....	41,620	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100J$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	. 04/03/2023	. 03/28/2025	.....	2,236,953	.....2318.14	79,043	.....	69,407	.....	 103,107	.....	.....	.....(9,876)	.....	14,776	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100K$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	. 04/19/2023	. 04/16/2025	.....	3,745,881	.....2334.79	126,228	.....	114,035	.....	159,747	.....	.....	.....(12,524)	.....	 25,109	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 02/03/2023	. 02/02/2024	.....	 2,651,000	.....4136.48	68,926	.....	 41,356	.....	89,915	.....	.....	.....(27,836)	.....	10,220	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024		3,399,000	4154.87		57,103		45,808		70,049			(11,389)		15,227		0001
Purchased Call/S&P 500 INDEX/SPXI13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024		6,671,000	4154.87		166,108		133,251		205,149			(33,131)		29,885		0001
Purchased Call/S&P 500 INDEX/SPXG13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024		1,743,746	4921	65,611			33,484		57,098			(16,290)		8,790		0001
Purchased Call/AI Powered US Equity Index/AIP100MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/22/2023	05/17/2024		7,347,535	2325.64		183,988		163,915		263,716			(21,229)		34,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/21/2022	10/23/2023		98,786	208.38	3,477			1,092		2,086			(1,715)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/21/2022	11/21/2023		215,068	213.97	7,592			2,991		3,116			(3,765)		675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/13/2021	09/13/2023		778,950	271.63	32,326			3,286					(8,015)		1,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/28/2023	03/27/2025		1,677,393	285.07		62,195		54,250		64,641			(8,009)		11,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024		11,044,490	278.64	320,196			129,193		174,495			(79,509)		49,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305AS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/01/2022	04/03/2024		23,954	248.55	937			356		32			(231)		105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/13/2022	04/12/2024		106,079	248.55	4,158			1,634		141			(1,031)		470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/03/2023	03/05/2025		662,786	208.71		23,728		19,952		13,687			(3,852)		4,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305OSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/13/2021	12/13/2023		296,198	253.08	12,144			2,752					(3,011)		999		0001
Purchased Call/AI Powered US Equity Index/AIP100MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/30/2023	05/23/2025		2,676,926	2311.15		94,472		90,453		131,051			(4,340)		18,443		0001
Purchased Call/AI Powered US Equity Index/AIP100KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/21/2023	04/11/2025		3,616,373	2337.92		122,976		110,438		151,405			(12,891)		24,148		0001
Purchased Call/AI Powered US Equity Index/AIP100KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/03/2023	04/24/2025		3,302,239	2327.34		103,532		94,430		146,942			(9,275)		22,270		0001
Purchased Call/AI Powered US Equity Index/AIP100LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/15/2023	05/10/2024		3,976,854	2310.48		101,435		88,648		157,848			(13,397)		18,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/17/2023	03/18/2025		926,281	283.14		33,979		29,222		38,845			(4,863)		6,070		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S9R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/30/2022	10/01/2024		1,796,566	291.59	67,177			42,303		42,108			(16,643)		10,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/22/2023	03/21/2025		1,107,816	286.6	37,610			32,495		39,693			(5,152)		7,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023		721,189	261.24	29,785			3,996					(7,405)		1,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025		980,949	200.67	36,001			35,951		44,453			(99)		6,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2021	07/26/2023		11,669,653	279.84	370,614			12,747		74,095			(92,027)		15,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025		880,744	195.35	31,559			29,818		33,047			(1,862)		6,037		0001
Purchased Call/AI Powered US Equity Index/AIP100KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/26/2023	04/25/2024		7,562,484	2311.48	192,435			158,794		294,078			(34,306)		34,281		0001
Purchased Call/AI Powered US Equity Index/AIP100LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/11/2023	05/01/2025		2,830,824	2318.96	91,048			84,020		131,942			(7,139)		19,191		0001
Purchased Call/S&P 500 INDEX/SPXG131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2022	05/09/2024		2,252,688	4059	258,464			111,739		354,529			(64,261)		10,447		0001
Purchased Call/S&P 500 INDEX/SPXH13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/06/2022	11/29/2024		1,818,134	4077	242,669			173,767		335,999			(60,667)		10,830		0001
Purchased Call/S&P 500 INDEX/SPXH13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		1,785,000	100	33,380			9,643		37,296			(16,598)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXG130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024		2,262,000	3674.84	95,456			46,282		151,146			(23,636)		11,123		0001
Purchased Call/S&P 500 INDEX/SPXG130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024		1,459,072	4997	65,125			30,721		29,450			(16,170)		7,072		0001
Purchased Call/S&P 500 INDEX/SPXG13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2022	07/19/2024		1,852,222	3856	311,258			164,859		403,284			(77,281)		9,511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024		67,248	264.33	2,737			729					(679)		246		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/17/2022	06/13/2024		2,336,927	296.46	73,004			35,131		32,781			(18,190)		11,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/04/2022	08/02/2024		3,360,015	284.04	125,127			68,618		115,581			(31,102)		17,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023		183,905	253.08	7,540			1,781					(1,870)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z5D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025		713,313	201.74	26,036			22,929		20,260			(3,134)		4,734		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/31/2023	.04/01/2025	.....	871,671	..... 205.41	.....	31,729	.....	27,893	.....	32,505	.....	.....	.....(3,944)	.....	5,776	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.04/28/2023	.04/29/2025	.....	822,873	..... 204.53	.....	30,611	.....	28,088	.....	31,825	.....	.....	.....(2,635)	.....	5,570	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/06/2022	.04/02/2024	.....	 7,736,677	..... 278.17	235,277	.....	.....	89,269	.....	124,555	.....	.....	.....(58,223)	.....	33,699	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.06/10/2022	.06/12/2024	.....	911,837	.....296.3	34,285	.....	.....	16,320	.....	12,919	.....	.....	.....(8,466)	.....	4,452	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.04/06/2023	.04/08/2024	.....	690,091	..... 202.36	.....	24,636	.....	19,086	.....	15,824	.....	.....	.....(5,690)	.....	3,038	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.04/14/2023	.04/15/2024	.....	568,020	.....203.4	.....	20,222	.....	16,099	.....	12,231	.....	.....	.....(4,243)	.....	2,532	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.04/21/2023	.04/23/2024	.....	908,376	..... 203.78	.....	32,230	.....	26,364	.....	19,078	.....	.....	.....(5,933)	.....	4,104	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.05/15/2023	.05/15/2024	.....	482,740	..... 197.81	.....	17,186	.....	15,061	.....	14,960	.....	.....	.....(2,160)	.....	2,260	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.12/29/2021	.12/28/2023	.....	1,236,194	..... 269.16	53,625	.....	.....	13,331	.....	85,718	.....	.....	.....(13,345)	.....	4,353	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/16/2023	.03/15/2024	.....	 124,145	..... 197.98	 4,357	.....	.....	 3,114	.....	 6,239	.....	.....	.....(1,265)	.....	523	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/17/2023	.03/18/2024	.....	330,754	..... 195.86	.....	11,676	.....	 8,395	.....	18,660	.....	.....	.....(3,340)	.....	 1,401	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/29/2021	.07/21/2023	.....	7,537,487	..... 279.43	241,828	.....	.....	 6,690	.....	50,684	.....	.....	.....(60,284)	.....	 9,040	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.03/08/2023	.03/06/2025	.....	3,998,915	.....293.4	132,110	.....	.....	 111,486	.....	99,809	.....	.....	.....(20,764)	.....	25,954	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.09/23/2021	.09/22/2023	.....	2,276,228	..... 268.63	 94,236	.....	.....	 10,788	.....	.....	.....	.....	.....(23,397)	.....	 5,460	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.05/05/2023	.05/07/2024	.....	 1,176,179	..... 199.65	.....	41,872	.....	35,775	.....	32,578	.....	.....	.....(6,372)	.....	5,437	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13$$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/23/2022	.12/26/2024	.....	 1,027,000	.....3844.82	37,588	.....	.....	 28,049	.....	52,915	.....	.....	.....(9,269)	.....	 6,275	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/09/2022	.11/09/2023	.....	 1,580,000	.....3748.57	17,380	.....	.....	 6,324	.....	30,859	.....	.....	.....(8,619)	.....	 4,751	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/04/2022	.11/01/2024	.....	1,275,722	3730	55,055	.....	.....	37,185	.....	83,590	.....	.....	..... (13,688)	.....	 7,391	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/18/2022	.11/20/2023	.....	4,892,000	..... 3965.34	57,236	.....	.....	22,390	.....	87,409	.....	.....	.....(28,228)	.....	15,310	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 INDEX/SPXI138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		2,216,000	4027.81		59,610		44,503		80,658			(15,188)		9,565		0001
Purchased Call/AI Powered US Equity Index/AIP100M$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2023	05/17/2024		7,592,570	2317.33		204,615		182,097		289,027			(23,941)		35,657		0001
Purchased Call/S&P 500 INDEX/SPXH138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023		1,728,000	4006.18	19,526			3,732		32,528			(9,683)		3,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/04/2025		20,709,345	268.09		595,000		525,872		882,713			(69,930)		137,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	02/14/2025		8,261,532	265.78		229,937		189,060		379,607			(41,527)		52,740		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/09/2025		5,148,941	227.2		180,165		167,863		112,765			(12,555)		35,114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023		188,737	206.87	6,662			3,138		5,209			(3,304)		648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023		680,058	210.03	23,870			12,035		15,316			(11,869)		2,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024		1,019,218	260.68	37,507			12,623					(9,312)		4,175		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2022	03/08/2024		5,845,373	260.07	214,103			73,830		6			(53,092)		24,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2023		7,292,146	278.04	228,565			33,993		86,588			(56,734)		19,925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023		378,020	277.85	15,574			2,689					(3,872)		1,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/28/2022	10/07/2024		3,505,166	295.65	124,366			80,080		64,284			(31,129)		19,781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025		640,141	195.8		23,621		22,422		34,525			(1,228)		4,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024		367,041	231.89	14,865			4,206		380			(3,676)		1,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024		341,583	241.24	13,663			4,511		680			(3,383)		1,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2021	11/02/2023		5,835,082	279.51	189,787			32,466		60,243			(47,190)		17,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024		448,382	244.7	17,935			6,094		641			(4,441)		1,848		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3057ST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 03/04/2022	. 03/06/2024	.....	460,170	..... 232.75	18,407	.....	.....	6,287	.....	751	.....	.....	.....(4,545)	.....	1,904	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205VSI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/07/2021	. 10/06/2023	.....	 33,007	..... 267.67	 1,363	.....	.....	183	.....	.....	.....	.....	..... (338)	.....	 86	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205YSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 11/10/2021	. 11/10/2023	.....	334,165	..... 277.85	13,734	.....	.....	 2,501	.....	.....	.....	.....	.....(3,405)	.....	1,009	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00YS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	. 04/24/2023	. 04/23/2025	.....	679,657	..... 285.97	.....	25,092	.....	22,788	.....	25,514	.....	.....	.....(2,389)	.....	4,580	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305RSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/21/2022	. 12/20/2024	.....	 1,385,708	..... 207.61	50,994	.....	.....	37,685	.....	28,968	.....	.....	.....(12,644)	.....	 8,420	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053SP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/26/2023	. 05/28/2025	.....	1,330,120	..... 192.17	.....	48,815	.....	46,737	.....	81,813	.....	.....	.....(2,331)	.....	 9,197	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051SG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 04/28/2023	. 04/30/2024	.....	 962,392	..... 201.72	34,165	.....	.....	28,533	.....	22,949	.....	.....	.....(5,849)	.....	 4,399	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056SG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/18/2022	. 02/21/2024	.....	365,383	..... 228.03	 14,652	.....	.....	 4,730	.....	 833	.....	.....	.....(3,618)	.....	 1,469	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055SW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/23/2023	. 06/25/2025	.....	741,379	..... 195.63	27,283	.....	.....	27,133	.....	27,287	.....	.....	..... (261)	.....	 5,228	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3057SS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 03/04/2022	. 03/05/2024	.....	 1,030,021	..... 232.75	41,201	.....	.....	 14,035	.....	 1,637	.....	.....	..... (10,188)	.....	 4,254	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/04/2023	. 01/03/2025	.....	529,106	..... 211.16	19,577	.....	.....	 14,844	.....	 9,347	.....	.....	.....(4,747)	.....	 3,256	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/09/2023	. 01/09/2025	.....	671,126	..... 212.54	24,899	.....	.....	 19,058	.....	 11,209	.....	.....	.....(5,859)	.....	 4,153	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/22/2022	. 03/12/2024	.....	6,024,195	..... 280.25	182,533	.....	.....	 63,999	.....	76,805	.....	.....	.....(45,199)	.....	25,226	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056SM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/22/2022	. 02/22/2024	.....	 427,495	..... 227.12	17,143	.....	.....	 5,557	.....	 1,073	.....	.....	.....(4,250)	.....	 1,722	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055SX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/23/2023	. 06/24/2025	.....	1,533,646	..... 195.63	56,438	.....	.....	56,128	.....	56,446	.....	.....	..... (540)	.....	10,807	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/25/2022	. 11/27/2023	.....	 4,908,000	.....4026.12	58,896	.....	.....	 24,175	.....	86,019	.....	.....	.....(29,047)	.....	15,732	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/25/2022	. 11/27/2023	.....	 3,318,000	.....4026.12	55,742	.....	.....	 22,880	.....	82,436	.....	.....	.....(27,491)	.....	10,635	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/06/2023	. 01/05/2024	.....	2,894,000	.....3895.08	58,169	.....	.....	 30,377	.....	88,945	.....	.....	.....(27,966)	.....	10,412	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/28/2023	. 03/28/2024	.....	2,330,000	.....3971.27	.....	42,639	.....	 31,745	.....	57,935	.....	.....	.....(10,951)	.....	10,057	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/29/2023	. 03/28/2024	.....	 3,828,000	.....4027.81	.....	78,091	.....	 58,299	.....	104,479	.....	.....	.....(19,897)	.....	16,523	.....	0001 .....

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Purchased Call/S&P 500 INDEX/SPXI13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024		3,550,000	4169.48		61,770		51,475		75,191			(10,691)		16,119		0001
Purchased Call/S&P 500 INDEX/SPXI13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024		2,524,000	4109.31		31,298		23,710		40,418			(7,760)		10,974		0001
Purchased Call/S&P 500 INDEX/SPXH13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		189,876	3752.75	13,937			27,859		27,859	12,476				526		0001
Purchased Call/S&P 500 INDEX/SPXH138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,630,000	100	33,089			6,342					(16,454)		3,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024		500,703	238.89	19,878			6,945		1,320			(4,922)		2,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/11/2022	03/12/2024		320,666	238.89	12,730			4,459		859			(3,148)		1,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025		2,107,743	213.76		78,197		59,722		33,032			(18,695)		13,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024		114,996	238.89	4,565			1,603		308			(1,127)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024		318,544	248.55	12,423			4,761		423			(3,080)		1,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025		942,763	195.63		34,694		34,217		34,843			(663)		6,616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024		718,852	255.46	28,898			8,852		169			(7,165)		2,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/22/2021	11/10/2023		5,218,833	279.11	166,846			30,410		58,056			(41,458)		15,752		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024		767,323	238.7	29,926			11,469		900			(7,420)		3,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024		867,274	237.86	33,997			13,356		1,167			(8,429)		3,845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023		653,164	208.38	22,991			7,089		13,479			(11,433)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023		605,329	213	21,368			7,835		8,810			(10,625)		1,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025		93,784	188.44		3,451		3,299		4,633			(170)		646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2021	12/18/2023		5,665,383	275.93	178,020			41,666		97,015			(44,137)		19,389		0001
Purchased Call/S&P 500 INDEX/SPXH13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		3,179,000	3895.08		37,512		19,738		56,129			(17,887)		11,528		0001
Purchased Call/S&P 500 INDEX/SPXH131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023		2,386,000	3871.98	46,527			15,637		76,558			(23,072)		6,925		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		30,386,440	4117.86		8,054,303		9,768,058		9,768,058	1,946,588				360,065		0001

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Purchased Call/S&P 500 INDEX/SPXG13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2022	06/07/2024		1,661,600	.3863	186,652			89,031		347,994			(46,792)		8,054		0001
Purchased Call/S&P 500 INDEX/SPXH13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2022	11/08/2024		2,227,580	.3930	390,736			268,057		480,750			(97,549)		12,997		0001
Purchased Call/S&P 500 INDEX/SPXH13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024		1,965,343	.4700	142,405			98,800		164,830			(35,357)		11,547		0001
Purchased Call/S&P 500 INDEX/SPXI13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024		4,706,000	4169.48		60,237		50,197		72,938			(10,426)		21,368		0001
Purchased Call/S&P 500 INDEX/SPXI137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		2,877,000	3861.59		36,250		25,365		50,692			(11,063)		12,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2022	06/14/2024		10,374,095	273.52	286,295	2,233		140,048		261,158			(72,013)		50,793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/18/2023	05/17/2024		539,764	195.9		19,054		16,942		18,626			(2,245)		2,535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/28/2023	04/29/2024		411,908	204.53		14,664		12,240		15,024			(2,517)		1,880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2022	03/28/2024		10,008,570	279.3	296,512			110,717		144,367			(73,725)		43,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/14/2022	04/16/2024		2,355,781	235.29	92,111			36,642		4,205			(22,745)		10,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/26/2023	05/24/2024		212,098	189.61		7,466		6,821		10,191			(718)		1,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/08/2023	06/07/2024		335,257	195.63		11,835		11,212		11,859			(713)		1,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/26/2023	06/26/2024		141,884	200.73		5,023		4,981		6,178			(55)		706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2022	06/28/2024		12,174,510	268.53	347,246			174,992		435,224			(86,776)		60,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/29/2021	12/19/2023		8,237,010	275.93	253,538			59,740		141,875			(62,994)		28,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2021	07/31/2023		8,897,554	280.59	283,923			11,717		50,488			(70,308)		12,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	04/26/2024		9,778,428	275.18	295,241			122,318		211,945			(73,507)		44,399		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000V$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/25/2023	01/23/2025		2,671,313	295.16		99,433		78,302		57,961			(21,217)		16,735		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S9D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/21/2022	09/16/2024		3,562,031	290.64	130,440			80,081		86,844			(32,598)		19,643		0001
Purchased Call/S&P 500 INDEX/SPXH13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023		2,102,000	3859.11	40,358			12,897		67,832			(20,013)		5,950		0001
Purchased Call/S&P 500 INDEX/SPXI13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024		2,445,000	4205.45	41,321			37,801		47,737			(3,919)		11,694		0001
Purchased Call/S&P 500 INDEX/SPXH13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023		1,131,000	105	16,965			7,010		31,301			(8,413)		3,637		0001
Purchased Call/S&P 500 INDEX/SPXI13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024		1,525,000	4167.87	61,000			51,113		75,184			(10,000)		6,982		0001
Purchased Call/S&P 500 INDEX/SPXI13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024		3,689,000	4090.75	47,219			39,825		58,560			(7,483)		16,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024		1,262,287	274.51	52,972			14,080		65,447			(13,160)		4,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024		724,593	240.46	28,839			9,943		1,627			(7,150)		3,010		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023		1,602,017	268.32	66,163			9,504					(16,450)		4,296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023		423,887	277.85	17,464			3,075					(4,324)		1,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2023		793,260	233.94	28,319			3,433					(13,967)		1,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000YSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/03/2023	04/25/2025		4,298,607	285.96	157,049			144,032		161,603			(13,538)		29,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/08/2021	09/08/2023		255,569	281.54	6,645			660					(1,718)		560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/05/2022	01/04/2024		793,330	270.63	34,297			8,822		51,033			(8,515)		2,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023		623,204	224.4	22,373			2,034					(11,095)		951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000YS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/14/2023	04/15/2025		430,507	288.54	15,714			14,116		14,209			(1,653)		2,884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y9O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023		1,288,672	279.9	52,964			9,835					(13,114)		3,933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023		887,685	233.94	31,779			4,027					(15,759)		1,593		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y9G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	04/28/2023	04/29/2025		1,083,996	286.6		39,999		36,703		39,640			(3,443)		7,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z9D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2023		411,300	268.65	16,904			3,344					(4,191)		1,296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z9N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/26/2021	11/28/2023		279,400	260.59	11,483			2,366					(2,839)		899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y9M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/16/2023	05/16/2025		1,755,391	281.53		67,913		64,032		81,455			(4,073)		12,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z9S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/16/2023	06/16/2025		2,576,094	286.07		92,018		90,777		99,235			(1,658)		18,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/01/2022	10/11/2024		3,618,003	296.04	131,465			85,497		65,075			(32,894)		20,506		0001
Purchased Call/S&P 500 INDEX/SPXI139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/20/2023	03/15/2024		1,766,285	.3960		60,362		43,380		85,489			(17,055)		7,439		0001
Purchased Call/S&P 500 INDEX/SPXH136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023		3,196,000	4030.61	90,127			14,649		147,680			(44,693)		6,479		0001
Purchased Call/S&P 500 INDEX/SPXH138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/07/2022	08/30/2024		1,546,947	.3923	247,046			145,966		320,889			(61,847)		8,366		0001
Purchased Call/S&P 500 INDEX/SPXI134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/22/2023	03/20/2024		4,010,000	.3200		85,290		57,516		23,519			(27,850)		17,052		0001
Purchased Call/S&P 500 INDEX/SPXI133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024		2,203,000	4179.83		71,818		66,096		85,580			(5,887)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXH131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023		2,044,000	3856.1	58,458			19,808		97,935			(28,989)		5,957		0001
Purchased Call/S&P 500 INDEX/SPXH134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2022	08/04/2023		1,514,293	.4137	186,364			18,260		123,835			(96,102)		2,345		0001
Purchased Call/S&P 500 INDEX/SPXI13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2025		1,647,076	.4618		93,782		81,364		190,180			(12,736)		10,820		0001
Purchased Call/S&P 500 INDEX/SPXI13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024		2,363,427	250		116,065		85,115		211,595			(31,567)		10,069		0001
Purchased Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024		2,025,000	4071.63		33,413		27,446		42,021			(6,025)		9,179		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y9E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/02/2023	04/30/2025		1,727,957	286.6		62,425		57,510		63,227			(5,138)		11,706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y9H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023		717,397	278.24	29,485			5,368					(7,311)		2,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y9Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023		262,233	276.32	10,778			2,058					(2,672)		812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023		808,392	255.59	33,144			7,645		7			(8,240)		2,742		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/16/2023	05/15/2025		3,718,365	282.91		129,494		121,642		162,328			(8,008)		25,470		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/21/2023	06/18/2025		6,144,167	286.07		218,759		215,971		236,870			(3,663)		43,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/29/2021	12/29/2023		584,210	253.08	23,953			5,955					(5,939)		2,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/05/2021	08/04/2023		1,418,515	275.23	58,868			2,761					(14,616)		2,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/28/2023	03/28/2024		275,177	198.78	9,686			7,211		13,456			(2,488)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXI13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024		1,833,342	4138		156,025		127,696		247,698			(28,605)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXI13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024		1,803,000	100		46,517		37,932		61,871			(8,873)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXH135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023		2,719,000	4128.73	68,247			9,964		107,335			(33,843)		5,229		0001
Purchased Call/S&P 500 INDEX/SPXH135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023		8,763,000	4128.73	104,280			15,225		161,439			(51,711)		16,853		0001
Purchased Call/S&P 500 INDEX/SPXI13K$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024		2,541,000	4119.58	70,386			59,170		88,318			(11,346)		11,652		0001
Purchased Call/S&P 500 INDEX/SPXH135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023		2,338,000	4199.12	44,890			6,839		66,939			(22,260)		4,579		0001
Purchased Call/S&P 500 INDEX/SPXH13L$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023		2,328,000	3957.25	35,153			13,170		54,235			(17,432)		7,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/25/2023	04/25/2024		216,115	202.36	7,694			6,320		8,832			(1,387)		980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/03/2023	05/03/2024		187,436	200.49	6,691			5,644		8,433			(1,060)		861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/03/2023	03/05/2024		862,981	208.71	30,032			20,461		11,909			(9,711)		3,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/14/2022	03/14/2024		289,935	227.33	11,510			4,058		867			(2,850)		1,219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/12/2022	04/12/2024		1,018,209	235.74	39,914			15,659		1,684			(9,883)		4,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/30/2023	07/02/2024		1,214,454	195.63	43,477			43,477		43,463					6,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/18/2023	04/18/2024		77,648	208.16	2,757			2,211		2,283			(550)		348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2021	11/17/2023		9,655,733	280.08	298,909			57,395		97,034			(74,374)		29,900		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 11/26/2021	. 11/27/2023	.....	 1,168,288	..... 256.72	48,017	.....	.....	 9,841	.....	.....	.....	.....	..... (11,889)	.....	 3,745	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/31/2021	. 12/29/2023	.....	50,532	..... 253.08	 2,067	.....	.....	517	.....	.....	.....	.....	..... (514)	.....	178	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/01/2022	. 04/03/2024	.....	 3,967,861	..... 278.17	120,989	.....	.....	46,103	.....	63,880	.....	.....	.....(30,020)	.....	17,314	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/11/2023	. 04/11/2024	.....	 7,301,000	.....4108.94	92,723	.....	.....	72,599	.....	116,330	.....	.....	.....(20,267)	.....	32,314	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/14/2023	. 04/15/2024	.....	 4,002,000	.....4137.64	.....	50,825	.....	40,464	.....	63,049	.....	.....	..... (10,664)	.....	17,836	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/05/2023	. 04/05/2024	.....	3,093,000	.....4090.38	67,737	.....	.....	51,919	.....	88,459	.....	.....	.....(15,916)	.....	13,545	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17ASJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 02/28/2023	. 02/26/2024	.....	3,120,451	3970	179,137	.....	.....	119,094	.....	259,065	.....	.....	..... (60,206)	.....	12,678	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/05/2023	. 04/05/2024	.....	 4,657,000	.....4090.38	112,699	.....	.....	86,382	.....	147,549	.....	.....	.....(26,481)	.....	20,394	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/12/2023	. 05/14/2024	.....	 7,371,000	.....4124.08	 182,801	.....	.....	159,700	.....	227,148	.....	.....	.....(24,340)	.....	34,454	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/29/2022	. 08/29/2023	.....	 4,128,000	.....4030.61	94,531	.....	.....	 15,365	.....	153,701	.....	.....	..... (46,877)	.....	 8,368	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/14/2022	. 11/14/2023	.....	 1,864,000	.....3957.25	33,366	.....	.....	 12,501	.....	 51,650	.....	.....	.....(16,546)	.....	 5,710	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/04/2023	. 05/03/2024	.....	2,293,000	.....4061.22	 50,905	.....	.....	 43,290	.....	 65,442	.....	.....	..... (7,949)	.....	 10,532	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/26/2023	. 04/11/2025	.....	 20,250,621	..... 267.42	604,714	.....	.....	540,256	.....	893,029	.....	.....	.....(65,282)	.....	135,224	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 06/16/2023	. 06/18/2025	.....	 24,866,170	..... 277.02	706,632	.....	.....	697,971	.....	681,314	.....	.....	.....(11,250)	.....	174,501	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/01/2022	. 07/02/2024	.....	5,951,306	..... 247.81	213,057	.....	.....	107,554	.....	 2,682	.....	.....	.....(52,682)	.....	29,879	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/15/2022	. 07/12/2024	.....	2,648,958	..... 245.61	 94,261	.....	.....	 48,768	.....	 2,039	.....	.....	.....(23,348)	.....	 13,479	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/07/2022	. 10/30/2024	.....	 12,572,956	..... 263.63	384,964	.....	.....	258,109	.....	625,802	.....	.....	.....(95,546)	.....	72,689	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/31/2022	. 10/25/2024	.....	 13,162,099	..... 264.26	386,835	.....	.....	258,316	.....	631,764	.....	.....	.....(96,634)	.....	75,705	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/30/2022	. 06/26/2024	.....	 11,042,114	..... 270.6	298,762	.....	.....	149,245	.....	343,397	.....	.....	.....(74,524)	.....	54,983	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4056$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/28/2023	. 06/27/2025	.....	600,313	..... 195.63	 22,031	.....	.....	 22,001	.....	 22,064	.....	.....	.....(60)	.....	 4,239	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4056SG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/30/2023	. 07/01/2025	.....	1,436,388	..... 195.63	.....	52,715	.....	52,715	.....	51,983	.....	.....	.....	.....	10,171	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051S9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 04/27/2023	. 04/26/2024	.....	 530,348	..... 198.61	.....	18,774	.....	15,602	.....	15,301	.....	.....	..... (3,292)	.....	 2,408	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052SG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 05/11/2023	. 05/09/2025	.....	 56,157	..... 197.83	.....	 2,095	.....	 1,959	.....	 1,905	.....	.....	..... (144)	.....	383	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055SD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/16/2023	. 06/18/2025	.....	481,013	..... 204.78	.....	17,701	.....	17,458	.....	18,556	.....	.....	..... (338)	.....	 3,376	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055SV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/23/2023	. 06/25/2025	.....	645,578	..... 199.16	.....	23,757	.....	23,627	.....	29,303	.....	.....	..... (227)	.....	 4,552	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4056SE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/30/2023	. 07/02/2025	.....	535,501	..... 206.76	.....	19,653	.....	19,653	.....	19,309	.....	.....	.....	.....	 3,794	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/09/2021	. 09/01/2023	.....	9,633,583	..... 280.91	297,736	.....	.....	25,559	.....	62,372	.....	.....	.....	.....	20,012	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051SO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/10/2022	. 08/10/2023	.....	 180,029	 231	 6,445	.....	.....	710	.....	.....	.....	.....	..... (3,196)	.....	302	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050SD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 12/06/2021	. 12/06/2023	.....	 202,435	..... 253.08	 8,300	.....	.....	 1,801	.....	.....	.....	.....	..... (2,058)	.....	668	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWOOOLSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	. 01/13/2022	. 01/12/2024	.....	3,351,571	.....275.9	136,251	.....	.....	36,753	.....	159,919	.....	.....	..... (33,929)	.....	12,280	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/26/2021	. 08/22/2023	.....	 6,883,080	..... 278.18	227,583	.....	.....	 16,284	.....	66,588	.....	.....	.....(56,438)	.....	13,114	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/27/2021	. 12/20/2023	.....	8,471,843	..... 274.72	276,121	.....	.....	 65,442	.....	164,134	.....	.....	.....(68,659)	.....	29,162	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161CSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/18/2022	. 02/20/2024	.....	2,259,660	..... 258.74	83,381	.....	.....	 26,838	.....	 1	.....	.....	..... (20,618)	.....	 9,066	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161CSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/24/2022	. 02/22/2024	.....	2,052,264	..... 258.19	 74,969	.....	.....	 24,322	.....	 1	.....	.....	.....(18,597)	.....	 8,269	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/23/2023	. 12/23/2024	.....	2,710,153	..... 260.4	 65,928	16,650	.....	61,918	.....	160,302	.....	.....	.....(20,244)	.....	16,513	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/30/2022	. 12/18/2023	.....	 15,088,767	..... 264.17	292,938	 1,731	.....	138,721	.....	687,269	.....	.....	..... (146,516)	.....	51,639	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/08/2025	.....	2,405,259	..... 227.76	.....	 84,665	.....	 75,142	.....	 48,059	.....	.....	..... (9,818)	.....	16,024	.....	0001 .....

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Purchased Call/Merrill Lynch RPM Index/MLR161F$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024		2,305,509	252.25	82,939			38,158		245			(20,549)		11,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024		3,949,245	245.4	140,113			67,209		2,421			(34,757)		19,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2022	03/01/2024		3,494,234	260.11	124,411			41,765		2			(30,882)		14,314		0001
Purchased Call/S&P 500 INDEX/SPXI13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/12/2023	05/10/2024		2,607,000	4124.08	33,370			29,106		40,823			(4,492)		12,109		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/08/2022	11/08/2028		676,214	3828.11	193,938			258,666		258,666	74,653				7,831		0001
Purchased Call/S&P 500 INDEX/SPXH1315W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/09/2022	08/02/2024		2,173,051	4147	81,555			44,957		109,461			(20,389)		11,360		0001
Purchased Call/S&P 500 INDEX/SPXI132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/13/2023	02/13/2024		2,177,000	4137.29	31,784			19,876		41,314			(11,930)		8,603		0001
Purchased Call/S&P 500 INDEX/SPXH13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/16/2022	11/16/2023		6,699,000	3958.79	79,048			30,051		120,106			(39,199)		20,670		0001
Purchased Call/S&P 500 INDEX/SPXH13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/06/2023	01/05/2024		2,158,000	3895.08	32,154			16,792		48,514			(15,459)		7,764		0001
Purchased Call/S&P 500 INDEX/SPXH139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/15/2022	09/15/2023		2,183,000	3901.35	55,012			11,581		92,288			(27,280)		5,013		0001
Purchased Call/S&P 500 INDEX/SPXH13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/16/2022	09/15/2023		1,818,000	100	44,359			9,365		71,774			(22,058)		4,175		0001
Purchased Call/S&P 500 INDEX/SPXH13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/23/2022	12/26/2023		2,190,000	3844.82	52,779			25,881		82,736			(25,959)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXI132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/13/2023	02/13/2024		2,209,000	4137.29	27,613			17,267		35,781			(10,364)		8,729		0001
Purchased Call/S&P 500 INDEX/SPXH13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/29/2022	12/29/2023		2,407,000	3849.28	36,105			18,153		55,821			(17,904)		8,498		0001
Purchased Call/S&P 500 INDEX/SPXI13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/12/2023	05/10/2024		2,343,000	4124.08	33,505			29,224		41,204			(4,510)		10,883		0001
Purchased Call/S&P 500 INDEX/SPXI13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/15/2023	05/15/2024		2,107,000	4136.28	34,976			30,652		42,443			(4,396)		9,864		0001
Purchased Call/S&P 500 INDEX/SPXH13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/16/2022	09/15/2023		10,761,000	3873.33	123,752			26,125		204,656			(61,536)		24,713		0001
Purchased Call/S&P 500 INDEX/SPXH13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/22/2022	12/22/2023		2,225,000	3822.39	31,818			15,378		50,001			(15,778)		7,703		0001
Purchased Call/S&P 500 INDEX/SPXH134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/19/2022	08/18/2023		9,954,000	4228.48	119,448			15,926		174,744			(59,396)		18,236		0001
Purchased Call/S&P 500 INDEX/SPXI130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/18/2023	05/16/2024		1,849,650	4129	67,160			59,697		81,049			(7,934)		8,673		0001
Purchased Call/S&P 500 INDEX/SPXG13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/29/2022	07/28/2023		3,321,000	4130.29	83,689			6,277		140,229			(41,615)		4,599		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/01/2022	07/25/2023		1,765,244	3967	82,258			5,546		133,662			(41,589)		2,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/18/2022	05/02/2024		10,194,258	274.93	309,859			130,286		225,934			(76,843)		46,746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025		272,616	193.83		10,141		9,250		15,921			(903)		1,840		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2023		6,216,624	280.19	200,231			19,095		47,553			(49,861)		13,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2021	09/11/2023		6,015,050	280.19	191,880			19,003		46,613			(47,511)		13,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2021	09/14/2023		6,706,589	281.22	209,347			21,613		44,668			(51,981)		15,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024		275,784	207.03	10,176			7,510		9,485			(2,520)		1,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/07/2022	03/01/2024		6,602,695	276.74	214,481			72,085		116,532			(53,257)		27,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/27/2021	08/28/2023		8,094,724	280.34	257,412			20,536		57,265			(63,737)		16,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023		217,523	209.11	7,657			3,850		2,226			(3,797)		768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2024		1,257,792	223.58	47,670			25,437		8,664			(11,771)		6,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/07/2022	01/04/2024		3,778,319	275.45	109,783			28,302		69,518			(27,297)		13,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025		412,753	215.06		15,313		11,742		9,961			(3,582)		2,556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023		483,943	274.68	20,035			275					(4,954)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/19/2022	08/20/2024		60,530	230.77	2,276			1,301		569			(563)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/01/2022	07/02/2024		2,720,815	219.33	103,119			52,056		23,941			(25,498)		13,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2022	01/09/2024		4,862,315	272.21	134,158	6,834		39,062		121,552			(36,480)		17,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2021	07/07/2023		4,638,258	276.12	148,179			1,224		52,408			(36,798)		3,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025		432,205	220.22		15,862		13,055		8,478			(2,874)		2,773		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305G$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.07/11/2022	.07/11/2023	.....	609,661	..... 218.39	21,948	.....	.....	605	.....	.....	.....	.....	..... (10,884)	.....	529	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.01/18/2023	.01/17/2025	.....	768,165	..... 211.77	.....	28,499	.....	22,157	.....	13,348	.....	.....	.....(6,363)	.....	4,787	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.01/20/2023	.01/17/2025	.....	269,657	..... 214.26	10,004	.....	.....	7,821	.....	6,796	.....	.....	.....(2,212)	.....	1,680	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.01/23/2023	.01/23/2025	.....	838,723	..... 213.06	31,117	.....	.....	24,415	.....	13,660	.....	.....	.....(6,726)	.....	5,254	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/21/2023	.06/20/2025	.....	1,162,441	..... 203.36	.....	42,778	.....	42,308	.....	46,930	.....	.....	..... (527)	.....	8,169	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/07/2021	.07/06/2023	.....	 10,137,742	..... 275.81	325,992	.....	.....	 2,245	.....	119,362	.....	.....	.....(80,972)	.....	6,499	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/02/2023	.06/04/2025	.....	496,927	..... 195.63	.....	18,287	.....	17,660	.....	18,416	.....	.....	..... (699)	.....	3,453	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0002$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.06/21/2023	.06/20/2025	.....	5,663,468	.....285.2	.....	203,882	.....	201,804	.....	227,276	.....	.....	.....(2,460)	.....	39,799	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/19/2022	.01/16/2024	.....	6,030,293	..... 272.22	185,845	982	.....	51,689	.....	151,354	.....	.....	.....(46,242)	.....	22,319	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305H$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.07/15/2022	.07/17/2024	.....	875,675	..... 218.81	33,013	.....	.....	17,299	.....	8,244	.....	.....	.....(8,152)	.....	4,485	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305J$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.08/22/2022	.08/22/2024	.....	943,670	..... 227.03	35,482	.....	.....	 20,345	.....	5,570	.....	.....	.....(8,786)	.....	5,055	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305J$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.08/26/2022	.08/28/2024	.....	2,273,283	..... 221.04	85,248	.....	.....	49,582	.....	19,746	.....	.....	.....(21,050)	.....	12,265	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.05/23/2023	.05/23/2025	.....	792,967	..... 193.27	.....	29,260	.....	27,775	.....	32,248	.....	.....	.....(1,521)	.....	5,463	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/02/2023	.06/03/2025	.....	1,279,719	..... 198.36	.....	47,094	.....	45,476	.....	62,322	.....	.....	.....(1,801)	.....	8,886	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.04/25/2023	.04/25/2024	.....	295,815	..... 199.69	10,531	.....	.....	 8,650	.....	7,999	.....	.....	.....(1,899)	.....	1,341	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.09/02/2022	.09/03/2024	.....	101,840	..... 217.06	 3,819	.....	.....	 2,259	.....	 1,154	.....	.....	.....(944)	.....	553	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.02/03/2023	.02/05/2025	.....	490,898	..... 219.7	18,163	.....	.....	14,575	.....	 9,742	.....	.....	.....(3,643)	.....	3,110	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.09/20/2022	.09/20/2024	.....	1,421,659	..... 212.63	52,744	.....	.....	 32,341	.....	21,262	.....	.....	..... (13,060)	.....	7,875	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG305V$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.02/17/2023	.02/19/2025	.....	949,663	..... 220.22	.....	34,853	.....	28,677	.....	18,586	.....	.....	.....(6,324)	.....	6,088	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.06/30/2023	.07/01/2025	.....	3,895,617	..... 287.82	.....	140,242	.....	140,242	.....	140,301	.....	.....	.....	.....	27,584	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.07/08/2022	.07/09/2024	.....	1,374,712	..... 286.89	51,139	.....	.....	26,272	.....	38,961	.....	.....	.....(12,645)	.....	6,967	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000Q$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.07/22/2022	.07/23/2024	.....	 1,865,588	..... 286.52	69,586	.....	.....	37,087	.....	54,941	.....	.....	..... (17,206)	.....	9,630	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4056$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/30/2023	.07/02/2025	.....	444,637	..... 195.63	.....	16,363	.....	16,363	.....	16,121	.....	.....	.....	.....	3,151	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/17/2021	.09/15/2023	.....	7,752,487	..... 281.48	226,930	.....	.....	23,837	.....	49,612	.....	.....	.....(56,532)	.....	17,804	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.01/28/2022	.01/26/2024	.....	818,117	..... 245.96	33,052	.....	.....	 9,541	.....	632	.....	.....	.....(8,218)	.....	3,103	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.09/16/2022	.09/18/2024	.....	573,388	..... 213.82	21,330	.....	.....	13,020	.....	8,018	.....	.....	.....(5,267)	.....	3,169	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.04/17/2023	.04/17/2025	.....	611,107	..... 205.58	.....	22,672	.....	20,402	.....	14,744	.....	.....	.....(2,295)	.....	4,099	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.01/14/2022	.01/16/2024	.....	1,369,271	.....264.5	55,592	.....	.....	15,217	.....	 3	.....	.....	.....(13,746)	.....	5,068	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/12/2023	.06/12/2025	.....	454,079	..... 195.63	.....	16,756	.....	16,365	.....	16,852	.....	.....	..... (413)	.....	3,173	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.05/06/2022	.05/08/2024	.....	788,329	..... 232.72	30,114	.....	.....	12,888	.....	2,066	.....	.....	.....(7,436)	.....	3,650	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/13/2023	.06/13/2025	.....	913,399	..... 201.74	.....	33,704	.....	32,965	.....	38,802	.....	.....	..... (784)	.....	6,388	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.02/17/2022	.02/16/2024	.....	1,159,468	..... 240.17	46,495	.....	.....	14,770	.....	2,172	.....	.....	.....(11,544)	.....	4,612	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/27/2023	.06/27/2025	.....	 1,119,190	..... 195.63	.....	41,186	.....	41,073	.....	41,135	.....	.....	..... (169)	.....	7,903	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4056$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/30/2023	.07/01/2025	.....	 1,648,886	..... 206.76	.....	60,514	.....	60,514	.....	59,505	.....	.....	.....	.....	11,675	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/23/2021	.07/20/2023	.....	596,655	..... 276.17	22,752	.....	.....	599	.....	6,983	.....	.....	.....(5,682)	.....	698	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG2050$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/15/2021	. 07/14/2023	.....	1,381,344	..... 276.11	57,188	.....	.....	 1,025	.....	.....	.....	.....	.....(14,199)	.....	 1,353	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/20/2022	. 01/19/2024	.....	1,136,551	..... 247.99	46,030	.....	.....	 12,825	.....	504	.....	.....	.....(11,429)	.....	 4,238	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/26/2022	. 01/26/2024	.....	 1,368,766	..... 242.57	55,572	.....	.....	 15,954	.....	 1,636	.....	.....	.....(13,779)	.....	 5,191	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/07/2022	. 02/07/2024	.....	 542,328	..... 233.67	21,856	.....	.....	 6,635	.....	580	.....	.....	.....(5,419)	.....	 2,115	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/18/2022	. 02/21/2024	.....	 120,874	..... 239.73	4,847	.....	.....	 1,565	.....	267	.....	.....	.....(1,197)	.....	486	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/11/2022	. 05/10/2024	.....	 153,655	..... 239.63	5,870	.....	.....	 2,532	.....	558	.....	.....	.....(1,455)	.....	714	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/13/2022	. 05/14/2024	.....	2,402,137	..... 231.15	92,002	.....	.....	 40,188	.....	 7,378	.....	.....	.....(22,749)	.....	11,228	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	. 11/14/2022	. 04/18/2024	.....	 10,275,810	..... 279.12	300,506	.....	.....	120,955	.....	155,414	.....	.....	.....(74,748)	.....	46,033	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	. 07/30/2021	. 07/14/2023	.....	 6,862,717	..... 276.43	220,605	.....	.....	 3,968	.....	75,483	.....	.....	.....(54,944)	.....	 6,720	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3057$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/25/2022	. 09/07/2023	.....	 232,415	..... 281.8	924	.....	.....	113	.....	.....	.....	.....	.....(299)	.....	505	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	. 07/23/2021	. 07/12/2023	.....	 12,583,789	..... 277.24	399,623	.....	.....	 6,047	.....	120,164	.....	.....	.....(99,221)	.....	11,408	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/20/2023	. 06/20/2025	.....	606,471	..... 195.63	.....	22,379	.....	22,102	.....	22,383	.....	.....	..... (306)	.....	 4,262	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	. 07/12/2021	. 07/07/2023	.....	6,944,172	..... 276.83	221,901	.....	.....	 1,841	.....	69,609	.....	.....	.....(55,239)	.....	 4,808	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW1000$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21IGI19DL770X0HC3ZE78	. 06/28/2023	. 06/27/2025	.....	3,988,848	..... 287.25	.....	144,570	.....	144,435	.....	147,133	.....	.....	.....(333)	.....	28,167	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/25/2022	. 05/24/2024	.....	 82,189	..... 241.69	3,148	.....	.....	 1,418	.....	282	.....	.....	.....(780)	.....	390	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/25/2022	. 05/24/2024	.....	1,199,003	..... 229.49	45,922	.....	.....	 20,690	.....	 4,337	.....	.....	..... (11,386)	.....	 5,692	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2021	07/13/2023		5,830,796	277.04	185,366			3,060		57,865			(45,999)		5,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/12/2022	08/09/2024		4,508,121	284.5	170,525			95,205		151,965			(42,413)		23,773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/08/2021	07/07/2023		967,637	266.35	40,060			332					(9,946)		670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/29/2022	07/29/2024		64,583	233.92	2,448			1,327		480			(606)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/16/2022	08/16/2024		1,158,130	233.94	43,661			24,676		4,257			(10,811)		6,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/18/2023	01/17/2025		360,296	213.92	13,367			10,392		9,213			(2,985)		2,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/30/2021	08/30/2023		850,763	281.42	35,307			2,910					(8,754)		1,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/23/2022	09/24/2024		832,894	289.03	30,317			18,782		22,568			(7,497)		4,634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/09/2021	07/11/2023		930,652	271.46	38,529			529					(9,527)		808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/15/2021	07/14/2023		1,887,102	272.87	78,126			1,401					(19,398)		1,848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/23/2021	07/21/2023		552,118	276.37	22,858			631					(5,683)		662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2022	09/04/2024		53,729	214.23	2,015			1,193		1,272			(498)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/30/2021	12/29/2023		625,842	264.73	25,597			6,390		1			(6,355)		2,210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/16/2023	05/16/2024		363,476	192.46	12,940			11,376		15,108			(1,591)		1,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/18/2023	05/17/2024		600,025	195.35	20,517			18,244		21,347			(2,417)		2,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/06/2022	01/05/2024		774,891	263.91	31,461			8,158		2			(7,811)		2,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/11/2022	01/11/2024		424,754	250.06	17,288			4,607		17			(4,286)		1,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/06/2022	09/06/2024		1,306,285	216.76	48,986			29,096		15,247			(12,129)		7,122		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3053$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 01/21/2022	. 01/22/2024	.....	 883,672	..... 244.56	35,789	.....	.....	10,092	.....	 759	.....	.....	.....(8,862)	.....	 3,319	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 01/24/2022	. 01/24/2024	.....	 381,657	..... 244.95	15,495	.....	.....	 4,406	.....	 327	.....	.....	.....(3,842)	.....	 1,441	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 01/28/2022	. 01/30/2024	.....	 930,934	..... 245.96	37,610	.....	.....	11,004	.....	757	.....	.....	.....(9,300)	.....	 3,564	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 04/28/2023	. 04/30/2024	.....	 317,236	..... 204.53	.....	11,294	.....	 9,432	.....	11,571	.....	.....	.....(1,933)	.....	 1,450	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/07/2022	. 06/07/2024	.....	1,436,713	.....235.3	55,601	.....	.....	26,084	.....	 3,541	.....	.....	..... (13,767)	.....	 6,964	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/31/2021	. 12/29/2023	.....	1,986,203	..... 276.02	62,565	.....	.....	15,641	.....	34,409	.....	.....	.....(15,555)	.....	 7,013	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/26/2022	. 08/25/2023	.....	 766,557	..... 218.16	27,366	.....	.....	 4,181	.....	 2,073	.....	.....	..... (13,608)	.....	 1,501	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/09/2022	. 09/08/2023	.....	 870,130	..... 220.26	30,977	.....	.....	 5,937	.....	 1,857	.....	.....	.....(15,403)	.....	 1,905	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JS$ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/29/2022	. 08/29/2023	.....	 510,807	..... 219.84	18,287	.....	.....	 2,972	.....	.....	.....	.....	.....(9,068)	.....	 1,036	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/09/2022	. 09/10/2024	.....	2,955,506	..... 223.17	110,536	.....	.....	66,352	.....	23,705	.....	.....	.....(27,332)	.....	16,188	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/16/2021	. 07/14/2023	.....	8,405,229	..... 276.87	265,157	.....	.....	 4,789	.....	85,936	.....	.....	.....(66,322)	.....	 8,231	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/18/2022	. 08/18/2023	.....	 60,512	..... 233.55	 2,166	.....	.....	288	.....	.....	.....	.....	.....(1,074)	.....	111	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/22/2021	. 07/21/2023	.....	2,163,306	..... 277.02	77,218	.....	.....	 2,134	.....	22,264	.....	.....	.....(19,211)	.....	 2,594	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/30/2021	. 07/28/2023	.....	 13,845,962	..... 281.06	435,283	.....	.....	16,234	.....	69,222	.....	.....	..... (108,276)	.....	19,175	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 10/04/2022	. 09/30/2024	.....	 1,970,666	..... 291.59	77,340	.....	.....	48,994	.....	46,133	.....	.....	.....(19,337)	.....	11,037	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/03/2021	. 09/06/2023	.....	172,677	..... 292.12	 7,166	.....	.....	660	.....	.....	.....	.....	.....(1,770)	.....	373	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/30/2021	. 09/29/2023	.....	2,348,915	..... 255.94	97,010	.....	.....	12,043	.....	.....	.....	.....	.....(24,086)	.....	 5,864	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205V$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/01/2021	10/02/2023		1,066,884	265.06	44,169			5,650					(10,937)		2,707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/21/2021	10/20/2023		57,491	272.15	2,369			363					(588)		159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/10/2022	01/05/2024		4,994,425	274.42	146,787		38,050		101,756			(36,477)		17,970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025		526,876	192.52	19,389		18,430		32,075			(983)		3,630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025		1,454,569	195.63	53,674		52,346		53,982			(1,540)		10,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	01/26/2022	11/22/2023		195,957	272.71	1,696		368					(462)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024		635,734	242.09	23,983		7,511		893			(6,064)		2,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/09/2022	05/06/2024		7,155,707	275.5	206,122		88,097		150,442			(51,204)		33,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/05/2021	08/04/2023		6,896,210	281.22	215,326		10,078		35,167			(53,448)		10,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024		157,709	241.87	6,261		2,216		326			(1,550)		664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/25/2021	10/13/2023		6,925,078	278.04	215,618		31,062		81,537			(53,833)		18,571		0001
Purchased Call/S&P 500 INDEX/SPXI135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/01/2023	02/27/2024		2,271,518	3978	73,185		48,858		104,545			(24,395)		9,248		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026		3,880,000	5600	146,700		124,606		219,720			(21,413)		32,904		0001
Purchased Call/S&P 500 INDEX/SPXI132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024		2,797,000	4090.46	34,963		21,767		46,106			(13,337)		11,029		0001
Purchased Call/S&P 500 INDEX/SPXI132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024		1,866,000	4090.46	37,693		23,467		50,271			(14,379)		7,358		0001
Purchased Call/S&P 500 INDEX/SPXI132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		7,060,000	4147.6	89,662		56,564		113,738			(33,163)		28,022		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024		1,358,000	4130.29	53,641		29,105		71,335			(13,264)		7,072		0001
Purchased Call/S&P 500 INDEX/SPXH13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/06/2023	01/04/2024		1,764,660	3853	55,633		28,979		84,966			(26,820)		6,332		0001
Purchased Call/S&P 500 INDEX/SPXH137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		1,661,000	105	24,749		4,274		32,841			(12,306)		3,450		0001
Purchased Call/S&P 500 INDEX/SPXI13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024		8,358,000	4119.17	207,278		178,237		258,594			(29,449)		38,761		0001
Purchased Call/S&P 500 INDEX/SPXI134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		1,003,000	100	23,571		15,517		37,051			(8,159)		4,050		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024		1,328,000	105		20,318		13,098		33,531			(7,343)		5,328		0001
Purchased Call/S&P 500 INDEX/SPXH13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2023		2,638,534	3992		79,003		30,149		128,388			(39,393)		8,112		0001
Purchased Call/S&P 500 INDEX/SPXI134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		3,746,000	3970.04		56,939		37,485		79,140			(19,710)		15,124		0001
Purchased Call/S&P 500 INDEX/SPXA059SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023		1,520,000	3639.66		38,304		10,581		66,753			(18,891)		3,998		0001
Purchased Call/S&P 500 INDEX/SPXI13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024		2,356,000	4138.12		51,361		44,024		63,612			(7,437)		10,909		0001
Purchased Call/S&P 500 INDEX/SPXC179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/16/2024		2,773,298	4090		144,706		92,967		219,969			(51,853)		11,031		0001
Purchased Call/S&P 500 INDEX/SPXC17ASB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/15/2024		1,466,983	4144		61,872		40,252		102,042			(21,899)		5,823		0001
Purchased Call/S&P 500 INDEX/SPXI13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024		1,271,000	4169.54		24,149		17,829		50,503			(6,449)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXH13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024		3,493,000	3928.86		57,285		31,720		82,009			(25,582)		12,993		0001
Purchased Call/S&P 500 INDEX/SPXH13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		1,807,000	100	29,816			9,364		43,472			(14,705)		5,071		0001
Purchased Call/S&P 500 INDEX/SPXI138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024		4,301,000	3960.28		71,397		51,026		97,194			(20,734)		18,115		0001
Purchased Call/S&P 500 INDEX/SPXG13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		3,837,000	3998.95	101,297			5,612		179,747			(50,232)		4,602		0001
Purchased Call/S&P 500 INDEX/SPXG13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023		1,485,000	100	29,997			1,901					(14,794)		1,904		0001
Purchased Call/S&P 500 INDEX/SPXI139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024		5,748,000	3948.72		71,275		52,321		96,488			(19,332)		24,535		0001
Purchased Call/S&P 500 INDEX/SPXB00IWSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/03/2021	09/06/2023		1,554,000	4513.66	162,393			14,946		23,479			(40,100)		3,354		0001
Purchased Call/S&P 500 INDEX/SPXH131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2022	10/31/2023		2,412,244	3872	93,213			31,414		160,085			(46,351)		7,002		0001
Purchased Call/S&P 500 INDEX/SPXI132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		6,778,000	4137.29		164,705		102,998		215,740			(61,821)		26,785		0001
Purchased Call/S&P 500 INDEX/SPXH13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		7,839,000	3759.69	89,365			30,527		146,452			(44,315)		22,937		0001
Purchased Call/S&P 500 INDEX/SPXI13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		1,750,000	100		44,800		32,978		63,098			(12,062)		7,470		0001
Purchased Call/S&P 500 INDEX/SPXI13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024		1,868,000	4496.49		28,580		26,612		45,233			(2,181)		9,001		0001
Purchased Call/S&P 500 INDEX/SPXI13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024		4,179,000	4369.01		99,042		94,689		105,170			(4,600)		20,432		0001
Purchased Call/S&P 500 INDEX/SPXI13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024		8,572,000	4409.59		114,008		110,867		116,272			(4,337)		42,209		0001
Purchased Call/S&P 500 INDEX/SPXI13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		2,289,000	3971.27		27,468		20,450		41,432			(7,055)		9,880		0001
Purchased Call/S&P 500 INDEX/SPXI13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024		4,599,000	4369.01		60,707		58,038		63,980			(2,820)		22,485		0001
Purchased Call/S&P 500 INDEX/SPXI13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024		9,272,000	4409.59		237,363		230,824		244,185			(9,030)		45,656		0001
Purchased Call/S&P 500 INDEX/SPXH13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		5,144,000	3965.34	77,674			29,991		119,259			(38,624)		15,929		0001
Purchased Call/S&P 500 INDEX/SPXG13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024		1,601,000	3694.51	257,281			122,817		411,293			(63,704)		7,828		0001
Purchased Call/S&P 500 INDEX/SPXH130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		3,682,000	4145.19	53,757			5,077		86,470			(26,731)		5,701		0001
Purchased Call/S&P 500 INDEX/SPXH134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		2,825,000	4283.74	41,245			5,484		56,704			(20,453)		5,175		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024		7,573,000	4293.93		101,478		96,137		112,309			(6,116)		36,706		0001
Purchased Call/S&P 500 INDEX/SPXI13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		2,045,000	4372.59		48,058		46,077		50,631			(2,101)		10,013		0001
Purchased Call/S&P 500 INDEX/SPXH13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		2,207,000	100	34,871			11,912		12,015			(17,292)		6,458		0001
Purchased Call/S&P 500 INDEX/SPXI13W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	07/05/2023		4,400,000	4200		5,310		1,634		398			(3,540)		2,575		0001
Purchased Call/S&P 500 INDEX/SPXI13W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024		4,330,000	4365.69		57,589		56,323		60,222			(1,416)		21,411		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029		1,434,132	4381.89		7,808,669		398,817		398,817	15,761				17,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2021	08/15/2023		8,236,389	280.18	260,225			16,096		55,590			(64,430)		14,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/07/2022	01/09/2024		805,160	248.88	32,770			8,643		32			(8,103)		2,927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/21/2023	04/22/2024		553,446	203.78		19,647		16,021		11,624			(3,747)		2,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000R$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	08/10/2022	08/08/2024		4,629,284	284.07	181,074			101,114		159,766			(45,159)		24,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/31/2023	01/31/2025		243,897	220.69		9,024		7,180		4,631			(1,852)		1,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/23/2022	09/24/2024		3,108,775	208.67	115,025			71,258		57,805			(28,442)		17,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/26/2022	09/26/2024		59,221	204.15	2,185			1,358		2,303			(541)		330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2023		103,738	207.36	3,683			847		2,121			(1,826)		249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/28/2023	02/28/2025		616,074	209.8		22,548		18,806		19,146			(3,763)		3,979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/24/2022	10/24/2024		805,160	210.46	29,549			19,497		13,964			(7,317)		4,626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/18/2022	02/20/2024		534,302	228.03	21,425			6,896		1,218			(5,298)		2,144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/16/2023	06/17/2025		2,255,941	204.78		83,019		81,877		87,028			(1,588)		15,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/03/2021	08/01/2023		8,283,383	280.59	266,046			11,338		47,003			(65,886)		12,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/24/2022	11/03/2023		460,783	277.09	1,979			404					(581)		1,354		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205RSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 08/20/2021	. 08/22/2023	.....	 149,175	..... 285.86	 5,264	.....	.....	394	.....	.....	.....	.....	..... (1,364)	.....	 284	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/25/2023	. 05/24/2024	.....	 556,031	..... 188.44	.....	 19,572	.....	 17,833	.....	 28,327	.....	.....	..... (1,930)	.....	 2,639	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/31/2023	. 05/31/2024	.....	 611,279	..... 188.1	.....	 21,639	.....	 19,915	.....	 31,490	.....	.....	..... (1,774)	.....	 2,932	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	. 03/31/2023	. 04/02/2025	.....	 528,600	..... 286.87	.....	 19,294	.....	 16,965	.....	 18,767	.....	.....	..... (2,395)	.....	 3,505	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/22/2022	. 03/19/2024	.....	 7,393,649	..... 278.65	 227,514	.....	.....	 81,889	.....	 111,639	.....	.....	..... (56,270)	.....	 31,381	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/27/2023	. 01/28/2025	.....	 963,966	..... 217.76	.....	 35,667	.....	 28,269	.....	 20,938	.....	.....	..... (7,504)	.....	 6,065	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/31/2023	. 01/31/2025	.....	 676,005	..... 216.4	.....	 25,012	.....	 19,900	.....	 9,278	.....	.....	..... (5,132)	.....	 4,264	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 09/02/2022	. 09/04/2024	.....	 2,981,016	..... 217.06	 111,788	.....	.....	 66,182	.....	 33,922	.....	.....	..... (27,604)	.....	 16,215	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305H$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/22/2022	. 07/24/2023	.....	 122,298	..... 233.92	 4,403	.....	.....	 279	.....	.....	.....	.....	..... (2,171)	.....	 157	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 04/14/2023	. 04/15/2025	.....	 2,502,252	..... 581.97	.....	 283,005	.....	 254,238	.....	 404,104	.....	.....	..... (29,770)	.....	 16,760	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305M$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/05/2022	. 10/05/2023	.....	 504,318	..... 210.46	 17,853	.....	.....	 4,721	.....	 2,276	.....	.....	..... (8,853)	.....	 1,300	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/06/2021	. 08/03/2023	.....	 6,017,272	..... 281.24	 189,709	.....	.....	 8,624	.....	 30,685	.....	.....	..... (47,141)	.....	 9,183	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3058$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 03/16/2022	. 03/15/2024	.....	 1,281,730	..... 232.88	 50,756	.....	.....	 17,988	.....	 2,201	.....	.....	..... (12,585)	.....	 5,398	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/08/2023	. 05/08/2024	.....	 551,392	..... 199.14	.....	 19,630	.....	 16,825	.....	 15,783	.....	.....	..... (2,843)	.....	 2,553	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/05/2023	. 05/06/2024	.....	 613,276	..... 202.42	.....	 21,833	.....	 18,645	.....	 24,935	.....	.....	..... (3,331)	.....	 2,830	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/12/2023	. 05/13/2024	.....	 656,712	..... 200.75	.....	 23,379	.....	 20,416	.....	 28,951	.....	.....	..... (3,121)	.....	 3,065	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 12/16/2022	. 05/03/2024	.....	 959,271	..... 236.85	 34,842	.....	.....	 14,780	.....	 1,620	.....	.....	..... (8,689)	.....	 4,406	.....	0001 .....

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/03/2021	11/22/2023		6,077,032	277.84	177,009			35,289		80,668			(44,092)		19,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/08/2022	04/09/2024		7,836,599	278.29	237,490			92,432		126,163			(58,814)		34,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025		694,815	195.63		25,639		25,006		25,786			(735)		4,852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2024		58,663	210.06	2,153			1,421		1,751			(533)		337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/13/2021	08/08/2023		8,147,259	279.8	255,901			13,378		56,618			(63,426)		13,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025		435,931	204.53		16,217		14,882		16,838			(1,394)		2,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2024		1,216,470	205.92	45,009			28,031		26,170			(11,145)		6,791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024		612,068	236.42	24,605			7,503		466			(6,101)		2,392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024		1,054,630	201.72		37,545		31,339		25,148			(6,445)		4,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717WSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025		1,626,652	576.89	188,854			169,318		272,791			(20,207)		10,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024		956,404	197.98	34,048			29,733		29,372			(4,546)		4,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024		51,335	200.58	1,817			1,581		2,288			(249)		238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024		193,652	204.78	6,855			6,666		7,263			(261)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024		2,169,622	227.19	82,880			36,544		9,263			(20,550)		10,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/17/2021	11/24/2023		2,962,287	275.62	93,713			18,941		51,124			(23,363)		9,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2024		873,825	210.46	32,069			21,116		15,155			(7,919)		5,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025		426,966	207.46		15,840		14,406		14,695			(1,452)		2,879		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/19/2022	. 08/18/2023	.....	1,979,345	..... 233.82	70,663	.....	.....	 9,422	.....	.....	.....	.....	.....(35,137)	.....	 3,626	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/08/2022	. 09/08/2023	.....	 60,279	..... 220.81	 2,152	.....	.....	411	.....	.....	.....	.....	.....(1,067)	.....	132	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/06/2021	. 08/08/2023	.....	 923,894	..... 274.05	38,342	.....	.....	 2,001	.....	.....	.....	.....	.....(9,481)	.....	 1,510	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 03/18/2022	. 03/19/2024	.....	 115,656	.....248.2	 4,568	.....	.....	 1,644	.....	 135	.....	.....	.....(1,130)	.....	491	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/02/2022	. 09/05/2023	.....	 202,758	..... 217.06	 7,238	.....	.....	 1,316	.....	 47	.....	.....	.....(3,560)	.....	434	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/08/2022	. 09/08/2023	.....	 69,675	..... 217.94	 2,487	.....	.....	475	.....	256	.....	.....	.....(1,233)	.....	153	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 05/08/2023	. 05/08/2024	.....	 115,875	..... 201.85	.....	 4,125	.....	 3,536	.....	 4,845	.....	.....	..... (597)	.....	537	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/08/2022	. 06/07/2024	.....	 79,362	..... 243.51	 3,071	.....	.....	 1,443	.....	248	.....	.....	.....(762)	.....	385	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/02/2021	. 11/29/2023	.....	7,873,313	..... 275.31	229,417	.....	.....	47,690	.....	139,350	.....	.....	.....(57,002)	.....	 25,404	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/29/2022	. 07/10/2024	.....	 12,211,869	..... 266.93	369,613	.....	.....	191,338	.....	 487,611	.....	.....	.....(91,971)	.....	61,973	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205R$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/19/2021	. 08/18/2023	.....	1,272,083	..... 274.17	52,791	.....	.....	 3,495	.....	.....	.....	.....	..... (13,107)	.....	 2,330	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 08/27/2021	. 08/29/2023	.....	 825,745	..... 280.64	34,268	.....	.....	 2,777	.....	.....	.....	.....	.....(8,473)	.....	 1,674	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/17/2021	. 09/18/2023	.....	 1,076,146	..... 268.17	44,660	.....	.....	 4,853	.....	.....	.....	.....	.....(11,058)	.....	 2,519	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/27/2021	. 08/18/2023	.....	9,366,653	..... 277.86	305,406	.....	.....	20,258	.....	94,362	.....	.....	..... (76,002)	.....	17,160	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 09/06/2022	. 09/06/2023	.....	 141,202	..... 213.94	 5,041	.....	.....	930	.....	 1,056	.....	.....	.....(2,500)	.....	305	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305N$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 10/19/2022	. 10/19/2023	.....	 596,514	..... 209.86	21,057	.....	.....	 6,381	.....	 3,496	.....	.....	.....(10,442)	.....	 1,645	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 02/21/2023	. 02/21/2025	.....	 492,388	..... 214.18	.....	18,071	.....	 14,898	.....	 12,644	.....	.....	.....(3,189)	.....	 3,162	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4056$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	. 06/23/2023	. 06/24/2024	.....	 722,508	..... 195.63	.....	25,577	.....	 25,295	.....	 25,521	.....	.....	.....(488)	.....	 3,588	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.02/14/2022	.02/14/2024	.....	 184,649	..... 240.56	 7,404	.....	.....	 2,319	.....	 315	.....	.....	..... (1,836)	.....	 731	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.02/18/2022	.02/16/2024	.....	 1,140,947	..... 239.73	 45,752	.....	.....	 14,555	.....	 2,284	.....	.....	..... (11,375)	.....	 4,538	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.05/04/2023	.05/02/2025	.....	 111,736	..... 196.94	.....	 4,179	.....	 3,868	.....	 3,903	.....	.....	..... (327)	.....	 758	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.06/02/2023	.06/04/2024	.....	 1,173,321	..... 195.63	.....	 41,418	.....	 38,574	.....	 41,265	.....	.....	..... (3,151)	.....	 5,662	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.04/03/2023	.04/03/2024	.....	 179,432	..... 205.99	.....	 6,298	.....	 4,793	.....	 5,923	.....	.....	..... (1,514)	.....	 783	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305N$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.11/01/2022	.11/01/2024	.....	 870,011	..... 210.51	 31,842	.....	.....	 21,359	.....	 15,043	.....	.....	..... (7,884)	.....	 5,040	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.04/19/2023	.04/17/2025	.....	 256,081	..... 207.76	.....	 9,475	.....	 8,550	.....	 8,653	.....	.....	..... (936)	.....	 1,718	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.02/01/2022	.02/01/2024	.....	 657,841	 237	 26,577	.....	.....	 7,849	.....	 361	.....	.....	..... (6,590)	.....	 2,530	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/26/2022	.09/26/2024	.....	 1,042,802	..... 206.88	 38,479	.....	.....	 23,911	.....	 21,322	.....	.....	..... (9,528)	.....	 5,815	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305J$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.08/31/2022	.08/31/2023	.....	 602,847	..... 217.62	 21,582	.....	.....	 3,627	.....	.....	.....	.....	..... (10,702)	.....	 1,242	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305I$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.08/05/2022	.08/04/2023	.....	 621,206	..... 233.92	 22,239	.....	.....	 2,100	.....	.....	.....	.....	..... (11,058)	.....	 962	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/06/2021	.08/04/2023	.....	 3,556,379	..... 279.8	 110,741	.....	.....	 5,208	.....	 24,003	.....	.....	..... (27,595)	.....	 5,506	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/24/2022	.01/19/2024	.....	 4,642,212	..... 271.71	 137,612	.....	.....	 38,370	.....	 122,085	.....	.....	..... (34,237)	.....	 17,310	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/31/2021	.08/30/2023	.....	 10,027,246	..... 281.21	 312,245	.....	.....	 25,774	.....	 61,160	.....	.....	..... (77,515)	.....	 20,496	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.02/04/2022	.02/05/2024	.....	 1,533,538	..... 246.06	 61,648	.....	.....	 18,571	.....	 1,309	.....	.....	..... (15,264)	.....	 5,953	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/12/2022	.04/24/2024	.....	 6,909,452	..... 276.52	 198,300	.....	.....	 81,319	.....	 132,310	.....	.....	..... (49,213)	.....	 31,268	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205R$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.08/11/2021	.08/11/2023	.....	 75,042	..... 280.42	 3,114	.....	.....	 175	.....	.....	.....	.....	..... (772)	.....	 127	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3059$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/18/2022	.03/20/2024	.....	 89,396	.....248.2	 3,531	.....	.....	 1,274	.....	108	.....	.....	..... (872)	.....	380	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.08/18/2021	.08/18/2023	.....	6,726,625	..... 278.76	212,382	.....	.....	 14,044	.....	58,517	.....	.....	.....(52,760)	.....	 12,323	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.09/03/2021	.09/06/2023	.....	 337,540	..... 285.97	 14,008	.....	.....	 1,289	.....	.....	.....	.....	..... (3,459)	.....	728	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.11/07/2022	.11/07/2024	.....	715,932	..... 209.54	26,203	.....	.....	 17,792	.....	13,257	.....	.....	.....(6,488)	.....	 4,173	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.02/28/2023	.02/28/2025	.....	 624,359	..... 205.57	.....	22,852	.....	 19,059	.....	14,730	.....	.....	..... (3,814)	.....	 4,032	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/03/2023	.03/05/2025	.....	288,715	..... 213.14	.....	 10,336	.....	 8,691	.....	 7,762	.....	.....	.....(1,678)	.....	 1,872	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.06/20/2023	.03/11/2025	.....	 1,176,821	..... 192.97	.....	42,815	.....	 36,761	.....	49,094	.....	.....	..... (6,190)	.....	 7,669	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.04/14/2022	.04/12/2024	.....	1,914,573	.....2444.42	62,099	.....	.....	 24,506	.....	23,356	.....	.....	.....(15,453)	.....	 8,489	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.04/19/2023	.04/19/2024	.....	363,819	..... 207.76	 12,916	.....	.....	 10,396	.....	10,980	.....	.....	..... (2,541)	.....	 1,633	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.05/01/2023	.05/01/2024	.....	 152,769	..... 205.07	 5,423	.....	.....	 4,544	.....	 5,416	.....	.....	..... (889)	.....	699	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.02/24/2022	.02/23/2024	.....	1,102,132	..... 237.19	44,195	.....	.....	 14,447	.....	 3,206	.....	.....	.....(10,973)	.....	 4,450	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.05/26/2023	.05/29/2025	.....	 381,500	..... 192.17	 14,001	.....	.....	 13,406	.....	23,446	.....	.....	..... (668)	.....	 2,640	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.06/05/2023	.06/05/2024	.....	 79,307	..... 197.3	 2,807	.....	.....	 2,622	.....	 4,180	.....	.....	..... (192)	.....	383	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.01/10/2022	.01/05/2024	.....	3,250,654	..... 272.21	 101,766	.....	.....	 26,578	.....	80,938	.....	.....	.....(25,472)	.....	11,696	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP0000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.09/10/2021	.09/08/2023	.....	 803,151	.....2571.25	27,864	.....	.....	 2,657	.....	 31	.....	.....	..... (6,939)	.....	 1,759	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000Y$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.02/23/2022	.02/21/2024	.....	 774,827	.....2432.28	24,692	.....	.....	 7,991	.....	 9,005	.....	.....	..... (6,138)	.....	 3,115	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000S$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.10/14/2021	.10/13/2023	.....	 1,086,371	.....2541.16	43,270	.....	.....	 6,214	.....	512	.....	.....	..... (10,758)	.....	 2,913	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3057$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/02/2022	.03/01/2024	.....	785,827	..... 231.22	31,354	.....	.....	 10,509	.....	 1,325	.....	.....	..... (7,774)	.....	 3,219	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023		7,824,581	276.43	251,101			5,871		87,628			(62,175)		8,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023		1,897,306	274.61	78,548			2,925					(19,502)		2,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2022	12/29/2023		2,751,294	276.17	85,713			21,424		46,838			(21,310)		9,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024		277,888	189.42		9,782		9,077		13,409			(777)		1,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO00YSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/12/2023	05/13/2025		1,877,938	282.42	68,733			64,390		83,696			(4,601)		12,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024		1,649,788	231.89	66,816			18,841		1,708			(16,544)		6,197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/21/2022	01/10/2024		160,792	246.72	4,230			1,142		13			(1,065)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/26/2022	08/27/2024		2,051,159	221.04	76,918			44,693		17,817			(19,019)		11,054		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025		1,487,994	215.4	55,056			44,166		21,829			(11,056)		9,419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024		882,779	208.58	32,663			20,369		16,463			(8,099)		4,928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2023		389,950	233.92	13,921			1,687					(6,866)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2023		450,289	216.98	16,120			2,620		1,764			(7,994)		913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2023		1,059,101	216.4	38,128			1,786					(18,907)		1,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025		4,341,805	227.45	152,045			131,922		86,595			(20,627)		28,521		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/07/2024		1,695,538	251.82	58,064			27,272		225			(14,390)		8,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2025		13,822,457	267.95	413,456			376,395		596,079			(37,710)		93,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2024		1,144,009	247.18	40,299			20,287		564			(10,056)		5,712		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161CSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024		2,813,263	258.13	102,867			36,416		5			(25,475)		11,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		18,165,874	266.77		393,810		305,430		718,890			(89,897)		79,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025		8,940,271	276.06		260,162		260,162		259,867					63,304		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024		5,939,824	251.41	213,389			92,201		554			(52,993)		27,590		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2022	03/20/2024		2,629,965	258.16	95,531			34,476		6			(23,605)		11,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/21/2023	02/20/2025		18,941,098	265.09		531,110		438,797		902,520			(93,009)		121,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024		20,075,584	261.62	572,301			424,445		1,119,688			(142,116)		121,979		0001
Purchased Call/Citi Grandmaster Index/CGM0401S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2023		1,395,081	326.65	35,239			2,335		14,442			(8,755)		2,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024		854,743	251.22	30,880			13,382		84			(7,675)		3,970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/23/2022	11/19/2024		11,624,001	267.36	339,562			236,512		475,117			(83,974)		68,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	05/21/2024		11,066,475	271.79		235,682		211,038		321,498			(25,762)		52,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024		4,670,932	259	169,088			67,264		23			(41,753)		20,853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023		75,775	209.61	2,675			1,275		1,728			(1,326)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023		10,358,032	263.45	236,426			57,302		489,658			(119,394)		25,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/01/2024		7,063,450	261.71	207,740			130,727		386,537			(51,380)		39,605		0001
Purchased Call/Citi Grandmaster Index/CGM0402SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/25/2023		2,882,043	330.82	74,147			11,835		22,440			(18,415)		8,159		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2023	01/24/2025		16,093,898	266.01		472,524		372,710		725,010			(100,572)		100,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/08/2023	04/12/2024		17,418,856	267.65		390,854		308,376		660,152			(83,622)		77,230		0001
Purchased Call/Citi Grandmaster Index/CGM040AS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2022	09/23/2024		9,125,177	322.27	210,578			130,844		247,721			(52,463)		50,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00QJSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL77OXOHC3ZE78	10/21/2021	10/19/2023		487,458	264.91	22,416			3,405		41,510			(5,578)		1,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2023	04/22/2025		7,596,004	267.95		223,383		202,830		327,569			(21,344)		51,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023		675,493	208.77	23,777			11,030		15,822			(11,823)		2,291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2023		90,808	176.65	4,041			877		5,666			(1,002)		300		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2022	06/20/2024		1,718,451	245.38	61,276			29,850		1,110			(15,117)		8,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024		4,934,796	245.26	174,174			90,356		4,059			(43,261)		25,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2023	06/04/2025		2,503,609	222.16	86,866			83,911		80,511			(3,277)		17,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2023	06/03/2025		3,440,909	222.16	119,761			115,651		110,573			(4,570)		23,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2021	12/20/2023		3,278,205	265.57	123,353			29,167					(30,606)		11,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024		89,610	272.35		1,954		1,851		2,513			(118)		434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2023	02/05/2025		11,923,371	265.33	347,631			279,878		558,595			(68,482)		75,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/28/2022	11/25/2024		1,806,520	268.11	52,673			37,170		70,994			(13,045)		10,719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024		501,691	206.76		17,710		17,710		17,700					2,515		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 12/14/2022	. 12/14/2023	.....	 109,966	..... 217.2	 3,882	.....	.....	 1,775	.....	 1,266	.....	.....	..... (1,925)	.....	 372	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/29/2021	. 11/29/2023	.....	63,923	..... 176.64	 2,787	.....	.....	578	.....	 3,925	.....	.....	..... (691)	.....	206	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161P$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/01/2023	. 05/30/2025	.....	3,244,806	..... 221.74	113,643	.....	.....	109,609	.....	 106,736	.....	.....	..... (4,480)	.....	22,468	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161P$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/13/2023	. 06/12/2025	.....	 4,201,171	..... 222.49	144,858	.....	.....	141,534	.....	133,231	.....	.....	..... (3,513)	.....	29,359	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/17/2023	. 01/08/2025	.....	 11,227,974	..... 263.23	337,119	.....	.....	258,021	.....	580,472	.....	.....	.....(79,693)	.....	69,413	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161P$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/20/2023	. 06/16/2025	.....	2,866,430	..... 223.39	98,966	.....	.....	97,607	.....	88,103	.....	.....	..... (1,876)	.....	20,087	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 11/19/2021	. 11/20/2023	.....	649,582	..... 262.82	26,828	.....	.....	 5,240	.....	60,620	.....	.....	..... (6,643)	.....	 2,033	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 12/07/2021	. 12/01/2023	.....	2,903,258	..... 263.65	124,771	.....	.....	 26,445	.....	261,123	.....	.....	..... (31,160)	.....	 9,429	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 12/02/2021	. 11/22/2023	.....	1,496,412	..... 265.94	 58,330	.....	.....	 11,631	.....	121,252	.....	.....	..... (14,525)	.....	 4,716	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 12/13/2021	. 12/08/2023	.....	2,135,371	..... 264.98	91,588	.....	.....	 20,256	.....	180,925	.....	.....	.....(22,808)	.....	 7,091	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/17/2021	. 12/19/2023	.....	 112,233	..... 177.88	 5,006	.....	.....	 1,176	.....	 6,487	.....	.....	..... (1,238)	.....	385	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/17/2021	. 12/15/2023	.....	207,616	..... 177.88	 9,218	.....	.....	 2,126	.....	11,875	.....	.....	..... (2,292)	.....	704	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/02/2021	. 07/03/2023	.....	 536,413	..... 176.86	 21,296	.....	.....	 59	.....	 20,803	.....	.....	..... (5,273)	.....	243	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/10/2022	. 10/10/2024	.....	 427,324	..... 538.34	 51,578	.....	.....	 33,041	.....	 92,969	.....	.....	..... (12,771)	.....	 2,419	.....	0001 .....

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Purchased Call/Merrill Lynch RPM Index/MLR161BS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2022	01/09/2024		3,246,602	265.72	121,098			31,938					(29,944)		11,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2022	01/29/2024		3,296,997	260.37	122,319			35,669					(30,287)		12,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	12/19/2022	12/15/2023		17,010,413	264.17	359,981	2,120		168,335		779,900			(180,376)		57,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024		222,479	534.21	27,454			17,625		50,012			(6,798)		1,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024		145,176	537.15	17,189			11,050		32,010			(4,262)		823		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2024		801,002	259	28,796			11,439		4			(7,130)		3,570		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024		5,081,751	256.26	182,435			74,427		67			(45,110)		22,959		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2022	05/02/2024		2,713,069	251.69	97,918			41,144		193			(24,268)		12,441		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2022	02/15/2024		2,123,620	258.16	78,203			24,619		1			(19,397)		8,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	11/18/2022	11/15/2024		15,889,278	267.46	464,414			320,820		644,689			(115,093)		93,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/09/2024		2,612,511	543.25	302,427			193,586		546,290			(74,688)		14,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024		2,110,343	257.2	77,586			28,222		7			(19,223)		9,008		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2022	05/17/2024		3,515,769	251.34	124,231			54,795		372			(30,811)		16,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024		166,313	543.04	20,141			13,001		34,680			(5,001)		943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024		1,221,046	259	43,673			17,251		5			(10,872)		5,414		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2024		20,633,494	267.5	574,319	1,608		420,584		845,433			(142,837)		124,552		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2022	02/02/2024		1,895,614	261.32	69,581			20,739					(17,289)		7,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2024		1,404,133	247.81	50,047			25,312		643			(12,367)		7,059		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	03/28/2024		1,633,569	258.11	57,972			21,722		5			(14,436)		7,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2023	01/02/2025		11,833,247	259.95	81,828	302,224		291,270		716,190			(93,364)		72,761		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024		2,117,381	257.68	76,788			28,587		7			(19,041)		9,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	11/26/2024		11,068,621	268.11	319,982			226,091		434,984			(79,230)		65,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/12/2022	10/04/2024		9,201,793	265.94	253,882			162,463		400,496			(63,437)		51,763		0001
Purchased Call/Citi Grandmaster Index/CGM0402SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/20/2023		3,023,307	330.21	80,563			12,370		25,142			(20,115)		8,374		0001
Purchased Call/Citi Grandmaster Index/CGM0402SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	11/01/2023		4,927,738	330.46	128,447			21,756		41,670			(31,924)		14,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024		81,585	276.78		1,779		1,724		1,654			(73)		399		0001
Purchased Call/S&P 500 INDEX/SPXH13VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024		2,445,000	3983.17		48,900		26,488		71,228			(22,641)		8,958		0001
Purchased Call/S&P 500 INDEX/SPXH13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023		5,926,000	3991.73	69,927			26,391		105,542			(34,676)		18,219		0001
Purchased Call/S&P 500 INDEX/SPXH13IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023		2,814,000	100	46,150			15,127		118,903			(22,948)		8,034		0001
Purchased Call/S&P 500 INDEX/SPXI133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		2,282,000	4090.41		63,211		40,385		83,636			(23,206)		9,077		0001
Purchased Call/S&P 500 INDEX/SPXH13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024		6,446,000	3969.61		77,352		41,340		111,750			(36,027)		23,558		0001
Purchased Call/S&P 500 INDEX/SPXH13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	11/03/2023		2,178,000	100	31,581			10,966		46,021			(15,704)		6,398		0001
Purchased Call/S&P 500 INDEX/SPXH13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023		2,307,000	100	42,910			15,958		30,691			(21,163)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXI13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024		2,338,000	4090.38		59,853		45,876		78,556			(14,064)		10,239		0001
Purchased Call/S&P 500 INDEX/SPXH13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2023	01/22/2024		1,914,798	3973		66,767		37,915		92,755			(28,877)		7,193		0001
Purchased Call/S&P 500 INDEX/SPXH135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023		3,859,000	4140.77	88,757			13,204		138,067			(44,014)		7,490		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/15/2023		2,007,419	4299	69,915			8,989		86,476			(35,747)		3,563		0001
Purchased Call/S&P 500 INDEX/SPXG13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024		1,186,680	3828	52,356			27,338		74,130			(13,089)		6,038		0001
Purchased Call/S&P 500 INDEX/SPXH13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023		6,791,000	3821.62	79,455			37,648		122,485			(39,401)		23,377		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024		5,313,000	4017.77		129,637		76,068		178,095			(53,631)		20,341		0001
Purchased Call/S&P 500 INDEX/SPXH13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023		1,607,000	100	29,730			9,418		49,267			(14,743)		4,530		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027		339,735	3824.68	64,210			111,639		111,639	35,085				3,191		0001
Purchased Call/S&P 500 INDEX/SPXI1359	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024		5,130,000	3970.15		64,125		42,809		86,655			(21,375)		20,972		0001
Purchased Call/S&P 500 INDEX/SPXI13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024		7,321,000	4124.08		181,561		158,553		225,710			(24,241)		34,167		0001
Purchased Call/S&P 500 INDEX/SPXC179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/16/2024		1,722,067	4090		85,084		54,511		119,844			(31,088)		6,850		0001
Purchased Call/S&P 500 INDEX/SPXC17ASA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/16/2024		1,995,084	4088		70,370		45,850		107,647			(24,836)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXH13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		1,781,000	100		46,128		24,089		92,686			(22,177)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXH13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023		2,347,000	3946.56	35,909			13,827		55,690			(17,807)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXA05ASA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	10/11/2022	10/06/2028		1,108,982	3640	309,593			478,451		478,451	130,952				12,734		0001
Purchased Call/S&P 500 INDEX/SPXI130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	07/31/2023		2,080,000	4300		28,190		12,081		89,944			(16,381)		3,031		0001
Purchased Call/S&P 500 INDEX/SPXI137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024		3,517,000	3855.76		42,907		30,177		60,460			(12,778)		14,756		0001
Purchased Call/S&P 500 INDEX/SPXI13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024		4,303,000	4124.08		55,078		48,118		67,288			(7,334)		20,114		0001
Purchased Call/S&P 500 INDEX/SPXI136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024		2,263,000	3986.37		34,171		23,469		46,370			(10,737)		9,383		0001
Purchased Call/S&P 500 INDEX/SPXI130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024		5,747,000	4198.05		74,136		65,922		87,333			(8,734)		26,989		0001
Purchased Call/S&P 500 INDEX/SPXA05ASC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	10/13/2022	10/12/2023		2,063,803	3583	87,345			24,990		150,298			(43,432)		5,508		0001
Purchased Call/S&P 500 INDEX/SPXI139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024		1,631,000	100		41,591		29,904		60,060			(11,899)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXH13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		5,409,000	3719.89	61,122			21,164		101,426			(30,310)		15,890		0001
Purchased Call/S&P 500 INDEX/SPXI13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024		1,272,000	100		32,563		26,503		43,630			(6,262)		5,708		0001
Purchased Call/S&P 500 INDEX/SPXI131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024		7,895,000	4137.04		197,375		161,587		243,982			(36,131)		35,728		0001
Purchased Call/S&P 500 INDEX/SPXI13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024		2,170,000	4169.48		37,107		30,990		45,090			(6,353)		9,918		0001
Purchased Call/AI Powered US Equity Index/AIP100BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2022	10/23/2024		2,595,696	2336.88	90,665			60,125		98,135			(22,586)		14,899		0001
Purchased Call/AI Powered US Equity Index/AIP100JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/08/2024		2,288,108	2332.92		58,347		45,203		74,444			(13,477)		10,074		0001
Purchased Call/AI Powered US Equity Index/AIP100MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/01/2023	05/30/2025		2,545,849	2312.57		90,154		86,811		124,054			(3,623)		17,628		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024		6,324,000	3992.01		152,408		105,095		209,270			(47,471)		26,273		0001
Purchased Call/S&P 500 INDEX/SPXI137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024		5,390,000	3861.59		128,821		90,245		183,799			(39,206)		22,570		0001
Purchased Call/S&P 500 INDEX/SPXI137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		3,369,755	3918		156,503		109,117		240,194			(48,155)		14,000		0001
Purchased Call/S&P 500 INDEX/SPXI132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025		2,488,000	4041.37		380,166		308,722		499,104			(72,610)		15,856		0001
Purchased Call/AI Powered US Equity Index/AIP100M5Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/28/2023	06/04/2024		5,908,378	2334.39		152,410		143,064		202,246			(10,050)		28,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024		98,296	200.75		3,499		3,057		4,329			(466)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024		55,559	192.17		1,961		1,794		3,727			(186)		266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2022	05/10/2024		18,691,973	273.02	570,791			246,289		479,430			(141,496)		86,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2022	04/22/2024		10,203,553	276.52	297,687			121,478		194,369			(73,969)		46,021		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024		7,015,666	276.52	211,740			86,415		133,579			(52,382)		31,696		0001
Purchased Call/AI Powered US Equity Index/AIP0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	07/30/2021	07/14/2023		474,973	2522.96	16,560			299					(4,145)		465		0001
Purchased Call/AI Powered US Equity Index/AIP1001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/25/2022	04/18/2024		1,616,629	2437.84	57,876			23,228		21,416			(14,359)		7,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/28/2021	09/08/2023		11,332,766	280.67	356,458			33,991		80,172			(88,725)		24,815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024		195,464	195.63		6,900		6,689		6,934			(284)		957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024		1,154,337	195.63		40,864		40,414		40,774			(777)		5,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2023	05/14/2024		12,582,299	273.05	380,729	792		166,830		323,038			(94,426)		58,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023		227,145	213	8,018			2,621		3,178			(3,976)		648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024		794,805	214.26		28,136		15,890		13,799			(12,343)		2,986		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023		6,102,670	278.97	189,663			20,865		58,734			(46,989)		14,374		0001
Purchased Call/S&P 500 INDEX/SPXI13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024		4,081,000	4338.93	53,869			51,353		57,702			(2,649)		19,924		0001
Purchased Call/S&P 500 INDEX/SPXF008$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	02/22/2023	12/05/2023		1,002,500	4250	51,115			28,257		87,436			(22,877)		3,298		0001
Purchased Call/S&P 500 INDEX/SPXH137$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2022	08/18/2023		2,376,099	4281	73,243			10,161		113,926			(37,769)		4,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/21/2023	03/21/2024		106,860	198.32	3,761			2,728		5,340			(1,038)		455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2021	09/01/2023		4,920,744	281.45	146,154			12,551		29,030			(36,472)		10,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/25/2022	03/26/2024		2,337,603	237.32	91,634			33,859		2,659			(22,658)		10,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2021	07/19/2023		225,794	274.48	8,448			219		3,368			(2,188)		258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/14/2022	10/13/2023		813,672	204.81	28,723			8,298		22,129			(14,282)		2,182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/18/2023	01/18/2024		93,556	213.92	3,312			1,834		1,618			(1,479)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/10/2023	03/12/2025		349,590	192.97	12,620			10,733		14,584			(1,928)		2,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2021	09/22/2023		6,916,476	278.27	221,808			25,383		74,001			(55,124)		16,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/18/2022	11/19/2024		4,046,315	217.58	148,500			103,419		49,281			(36,719)		23,868		0001
Purchased Call/AI Powered US Equity Index/AIP100M$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/31/2023	05/28/2024		2,525,141	2320.64	63,354			58,021		94,619			(5,872)		12,060		0001
Purchased Call/AI Powered US Equity Index/AIP100N$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/22/2023	06/21/2024		8,408,770	2350.12	208,002			204,093		261,567			(4,781)		41,581		0001
Purchased Call/AI Powered US Equity Index/AIP100M$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/18/2023	05/16/2025		2,193,751	2325.64	74,811			70,814		99,585			(4,246)		15,037		0001
Purchased Call/AI Powered US Equity Index/AIP100N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/13/2023	06/12/2024		7,293,713	2352.16	193,675			185,103		221,550			(9,056)		35,609		0001
Purchased Call/S&P 500 INDEX/SPXI13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024		2,349,685	4003	76,762			56,292		109,011			(20,878)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXI13B$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		2,827,000	4027.81	35,055			26,170		46,426			(8,932)		12,202		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2022	02/02/2024		8,211,985	272.38	240,850	3,453		75,057		206,317			(60,126)		31,659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/12/2022	07/01/2024		11,777,743	268.74	341,861			172,806		415,446			(84,964)		59,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2022	05/21/2024		10,703,452	274.38	327,772			146,453		249,380			(81,142)		50,577		0001
Purchased Call/S&P 500 INDEX/SPXI13B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024		3,572,000	3977.53		44,293		32,855		59,454			(11,497)		15,389		0001
Purchased Call/S&P 500 INDEX/SPXI13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		2,216,000	3970.99		33,905		24,958		46,147			(9,128)		9,459		0001
Purchased Call/AI Powered US Equity Index/AIP100QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	06/30/2023	07/02/2025		1,171,084	2371.57		39,934		39,934		39,898					8,298		0001
Purchased Call/S&P 500 INDEX/SPXI13C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024		1,517,000	100		38,380		29,076		52,369			(9,517)		6,596		0001
Purchased Call/S&P 500 INDEX/SPXI131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024		1,993,766	4401		42,482		34,769		44,905			(7,788)		8,947		0001
Purchased Call/S&P 500 INDEX/SPXI137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		2,186,000	4229.53		47,436		33,192		59,650			(14,476)		9,136		0001
Purchased Call/S&P 500 INDEX/SPXI13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024		4,821,000	4109.31		59,780		45,328		77,154			(14,783)		20,999		0001
Purchased Call/S&P 500 INDEX/SPXC17A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/26/2024		1,464,945	3970		48,789		32,436		67,453			(16,397)		5,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2021	09/22/2023		111,103	274.35	4,600			527					(1,142)		266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024		9,916,788	273.15	303,880			131,864		252,620			(75,674)		46,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024		141,320	205.41		4,960		3,761		4,823			(1,227)		616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024		296,875	198.44		10,539		9,410		14,871			(1,203)		1,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		21,531,520	266.42	642,170			327,497		880,611			(159,707)		108,539		0001
Purchased Call/S&P 500 INDEX/SPXI13W$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	10/06/2023		6,615,000	3900		18,810		17,213		11,358			(1,742)		17,138		0001
Purchased Call/S&P 500 INDEX/SPXH13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024		1,140,000	3808.1		12,882		6,709		21,873			(6,212)		4,102		0001
Purchased Call/S&P 500 INDEX/SPXH13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024		3,388,000	3990.97		41,334		22,773		58,293			(18,572)		12,571		0001
Purchased Call/S&P 500 INDEX/SPXI130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024		5,512,000	4136.48		135,595		81,805		176,257			(54,312)		21,397		0001
Purchased Call/S&P 500 INDEX/SPXH13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,185,000	3972.61		57,684		32,576		82,738			(25,306)		8,207		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/07/2023	02/07/2024		3,578,000	.4164		75,138		45,745		96,492			(29,438)		13,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/16/2025		1,864,756	581.97		211,090		189,663		301,367			(22,175)		12,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/30/2021	08/01/2023		420,391	274.14	17,446			743					(4,314)		622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023		2,947,760	285.97	122,332			10,490					(30,415)		6,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/31/2021	08/31/2023		6,309,214	280.3	204,465			17,169		45,107			(50,764)		13,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/19/2021	08/16/2023		10,149,810	280.31	312,633			19,784		67,490			(77,614)		18,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/21/2022	01/23/2024		3,762,647	270.72	107,506	3,372		32,410		107,513			(28,147)		14,168		0001
Purchased Call/S&P 500 INDEX/SPXH13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/11/2023	01/10/2024		1,524,557	.3909		17,870		9,527		28,023			(8,346)		5,557		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/26/2023	01/24/2024		1,760,018	.4018		113,722		65,572		165,059			(48,559)		6,643		0001
Purchased Call/S&P 500 INDEX/SPXC17B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025		1,624,419	.4102		233,006		208,902		316,286			(24,931)		10,847		0001
Purchased Call/S&P 500 INDEX/SPXH13IW6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/13/2023	01/12/2024		1,990,000	100		40,795		22,159		34,243			(18,828)		7,291		0001
Purchased Call/S&P 500 INDEX/SPXH13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/19/2023	01/19/2024		1,620,000	3898.85		19,278		10,787		30,600			(8,556)		6,041		0001
Purchased Call/S&P 500 INDEX/SPXI131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/09/2023	02/09/2024		4,343,000	4081.5		54,288		33,535		71,857			(20,971)		17,011		0001
Purchased Call/S&P 500 INDEX/SPXC17C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/16/2024		1,890,901	.4138		65,648		53,179		81,450			(12,876)		8,442		0001
Purchased Call/S&P 500 INDEX/SPXI139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	03/23/2023	03/22/2024		2,277,000	3948.72		42,352		31,090		58,004			(11,487)		9,719		0001
Purchased Call/S&P 500 INDEX/SPXH13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	11/02/2022	11/02/2023		3,448,000	3759.69	53,444			18,256		88,421			(26,502)		10,089		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	06/08/2023	06/08/2029		1,596,489	4293.93		9,170,460		468,855		468,855	53,768				19,463		0001
Purchased Call/S&P 500 INDEX/SPXH13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	09/16/2022	09/15/2023		1,041,000	105	16,031			3,384		29,688			(7,972)		2,391		0001
Purchased Call/S&P 500 INDEX/SPXH13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	11/04/2022	11/01/2024		1,543,952	.3870	54,416			36,753		85,762			(13,529)		8,944		0001
Purchased Call/S&P 500 INDEX/SPXC17A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/01/2024		1,758,369	.3951		63,092		42,644		88,711			(20,743)		7,203		0001
Purchased Call/S&P 500 INDEX/SPXI13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	04/06/2023	04/05/2024		3,102,000	4105.02		48,391		37,399		61,790			(11,269)		13,585		0001
Purchased Call/S&P 500 INDEX/SPXI130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/03/2023	02/05/2024		2,910,000	4136.48		84,972		51,264		110,771			(34,035)		11,296		0001
Purchased Call/S&P 500 INDEX/SPXC17B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/28/2025		1,629,315	.3965		241,822		211,262		365,364			(30,807)		10,762		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/29/2022	09/21/2023		1,900,000	4100	103,675			32,572		207,087			(70,546)		4,530		0001
Purchased Call/S&P 500 INDEX/SPXI13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024		2,082,000	4124.08		29,773		26,010		36,563			(3,964)		9,732		0001
Purchased Call/S&P 500 INDEX/SPXH13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		3,108,000	100	57,187			23,193		61,566			(28,436)		9,862		0001
Purchased Call/S&P 500 INDEX/SPXH13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023		2,009,000	100	38,774			15,915		34,874			(19,123)		6,439		0001
Purchased Call/S&P 500 INDEX/SPXH13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,032,000	100		32,309		18,246		80,148			(14,174)		7,633		0001
Purchased Call/S&P 500 INDEX/SPXI131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024		2,208,000	4081.5		43,498		26,870		57,956			(16,803)		8,649		0001
Purchased Call/S&P 500 INDEX/SPXI132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024		2,352,000	4090.46		46,334		28,702		61,539			(17,821)		9,213		0001
Purchased Call/AI Powered US Equity Index/AIP100NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/05/2023	06/05/2024		7,022,408	2330.75		184,176		172,472		247,047			(12,145)		33,938		0001
Purchased Call/S&P 500 INDEX/SPXI135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024		2,058,000	3951.39		44,864		30,074		62,315			(14,832)		8,430		0001
Purchased Call/S&P 500 INDEX/SPXA059S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		2,202,000	239.93	109,880			27,470		231,908			(54,638)		5,497		0001
Purchased Call/S&P 500 INDEX/SPXI13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024		2,847,000	4409.59		82,278		80,005		84,529			(3,139)		13,999		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/29/2023	06/28/2024		7,822,967	2355.09		202,920		202,540		224,128			(825)		39,061		0001
Purchased Call/S&P 500 INDEX/SPXC17ASL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/28/2025		1,764,222	3956		270,305		225,440		391,037			(45,112)		11,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	07/07/2023		3,133,040	597.33	228,939			1,899		101,163			(56,980)		2,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/04/2023		3,529,157	607.96	260,099			12,147		90,828			(64,490)		5,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/21/2023		288,412	614.4	21,862			1,534		6,796			(5,413)		544		0001
Purchased Call/S&P 500 INDEX/SPXC17CSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/19/2024		2,164,000	4133.52		84,612		68,865		105,841			(16,272)		9,711		0001
Purchased Call/AI Powered US Equity Index/AIP100QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/23/2023	06/21/2024		5,842,416	2339.42		147,343		145,806		196,168			(2,555)		28,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/28/2023		607,968	604.86	45,719			1,696		16,593			(11,336)		842		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023		4,019,357	620.03	287,493			16,260		64,466			(71,389)		6,817		0001
Purchased Call/AI Powered US Equity Index/AIP100N$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/07/2023	06/06/2024		7,323,016	2337.56		186,180		174,943		245,661			(11,898)		35,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023		1,195,975	609.86	84,975			3,152		25,785			(21,071)		1,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023		1,700,938	613.38	126,437			8,356		40,783			(31,421)		3,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023		3,437,003	623.2	246,473			18,700		58,752			(61,205)		6,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023		881,807	626.29	65,430			5,572		14,410			(16,223)		1,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023		210,965	626.14	13,928			1,206		3,465			(3,499)		438		0001
Purchased Call/AI Powered US Equity Index/AIP100M$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/19/2023	05/20/2024		2,709,729	2322.51		68,827		61,432		99,595			(7,877)		12,785		0001
Purchased Call/AI Powered US Equity Index/AIP100M$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/02/2023	06/04/2025		2,974,290	2334.39		103,063		99,670		130,235			(3,657)		20,668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023		877,342	594.1	64,660			535		32,972			(16,054)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023		3,119,141	608.97	229,569			10,406		75,763			(56,920)		4,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023		74,024	605.27	5,493			205		1,985			(1,366)		103		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023		572,612	609.36	40,541			1,512		12,666			(10,080)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023		593,757	616.13	44,116			3,095		13,052			(10,923)		1,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/05/2023		3,821,200	630.37	273,216			24,804		55,532			(67,557)		8,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/04/2023		1,464,455	594.59	109,834			14,390		85,187			(27,340)		3,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/25/2023		64,539	608.28	4,044			484		2,484			(1,017)		158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023		18,767	605.46	1,409			39		457			(350)		23		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023		1,987,013	613.36	147,436			7,504		41,375			(36,506)		3,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023		2,558,684	614.48	189,854			10,692		53,381			(47,073)		4,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/15/2023		2,466,274	620.59	176,339			10,900		41,055			(43,603)		4,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023		23,869	614.4	1,805			120		544			(449)		44		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023		1,264,469	619.84	93,950			7,127		24,912			(23,326)		2,476		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023		292,843	621.14	21,963			1,629		5,375			(5,446)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023		544,522	622.71	40,894			3,089		9,451			(10,139)		1,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2021	08/28/2023		2,777,132	629.05	198,372			15,837		37,966			(49,163)		5,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023		1,024,956	208.69	36,181			12,563		7,858			(17,991)		3,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2022	05/22/2024		9,487,022	274.38	295,968			132,745		221,039			(73,388)		44,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2022	03/20/2024		5,879,393	278.65	178,668			64,586		88,774			(44,264)		25,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/16/2022	05/07/2024		6,202,808	275.5	187,212			80,000		130,409			(46,307)		28,674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023		379,894	210.46	13,372			4,200		2,094			(6,595)		1,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023		593,816	208.69	20,962			7,391		4,809			(10,338)		1,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023		340,515	207.5	12,020			3,576		7,385			(5,961)		930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024		159,075	208.62	5,631			2,933		3,980			(2,715)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024		745,864	217.43	27,448			18,939		9,159			(6,796)		4,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/03/2022	11/03/2023		100,311	206.5	3,541			1,226		991			(1,756)		295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2021	09/26/2023		6,597,907	278.65	202,395			24,239		67,953			(50,209)		16,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/15/2021	10/12/2023		5,851,691	274.75	196,033			27,808		101,667			(48,701)		15,618		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/23/2021	07/24/2023		10,663,233	279.43	340,191			10,763		72,769			(84,235)		13,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/18/2021	08/11/2023		8,295,460	280.18	259,311			14,709		54,330			(64,679)		14,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/21/2023	06/21/2024		735,481	195.63		26,036		25,464		26,054			(640)		3,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/26/2023	05/28/2024		436,727	192.17		15,416		14,100		29,294			(1,466)		2,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/24/2023	01/24/2024		173,855	213.21		6,137		3,500		1,411			(2,640)		656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	11/30/2021	11/30/2023		6,181,070	273.71	194,521			40,913		128,869			(48,548)		20,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/18/2022	07/18/2023		12,593,007	267.83	292,733			13,882		403,586			(146,891)		13,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/08/2023	02/08/2024		366,072	213.72		12,959		7,925		3,100			(5,042)		1,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/16/2023	02/16/2024		424,011	217.95		14,968		9,563		5,914			(5,495)		1,687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2023	03/19/2024		147,273	195.86		5,199		3,742		8,324			(1,483)		625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/11/2023	04/11/2024		106,666	205.99		3,797		2,973		3,511			(830)		472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/12/2023	05/14/2025		244,178	200.75		9,083		8,510		10,825			(607)		1,671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/07/2023	06/06/2025		354,922	199.72		12,990		12,598		16,385			(409)		2,470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/15/2023	03/14/2025		771,425	196.91		28,311		24,189		40,078			(4,150)		5,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/03/2023	01/03/2024		351,002	208.1		12,355		6,331		4,166			(6,025)		1,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/20/2023	01/22/2024		1,358,706	211.98		48,098		27,163		12,242			(21,100)		5,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	10/25/2021	10/20/2023		9,775,959	276.78	318,670			48,893		136,366			(79,350)		27,076		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305U$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/08/2023	. 02/08/2024	.....	 270,173	..... 217.97	.....	 9,564	.....	 5,849	.....	 3,681	.....	.....	..... (3,721)	.....	 1,056	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/05/2023	. 05/06/2025	.....	 1,159,276	..... 199.65	.....	 43,125	.....	 39,985	.....	 36,348	.....	.....	..... (3,299)	.....	 7,888	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/15/2021	. 10/16/2023	.....	 5,409,472	..... 278.04	 171,480	.....	.....	 25,239	.....	 64,233	.....	.....	..... (42,460)	.....	 14,713	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/19/2023	. 05/20/2025	.....	 1,050,808	..... 195.73	.....	 38,880	.....	 36,797	.....	 38,762	.....	.....	..... (2,231)	.....	 7,224	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/13/2023	. 06/13/2025	.....	 452,760	..... 195.63	.....	 16,707	.....	 16,340	.....	 16,780	.....	.....	..... (389)	.....	 3,166	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305N$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/19/2022	. 10/18/2024	.....	 1,298,893	..... 209.86	 47,539	.....	.....	 31,018	.....	 23,271	.....	.....	..... (11,787)	.....	 7,417	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/23/2022	. 05/20/2024	.....	 11,885,529	..... 274.38	 363,048	.....	.....	 162,045	.....	 276,922	.....	.....	..... (90,080)	.....	 56,077	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/12/2023	. 05/13/2025	.....	 1,494,525	..... 197.98	.....	 55,596	.....	 52,083	.....	 50,351	.....	.....	..... (3,722)	.....	 10,222	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 05/31/2023	. 05/30/2025	.....	 560,547	..... 190.56	.....	 20,628	.....	 19,806	.....	 36,506	.....	.....	..... (848)	.....	 3,881	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/20/2023	. 06/20/2025	.....	 322,658	..... 202.53	.....	 11,906	.....	 11,759	.....	 13,398	.....	.....	..... (163)	.....	 2,267	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/17/2023	. 02/07/2025	.....	 19,620,577	..... 265.1	.....	 575,688	.....	 464,906	.....	 930,972	.....	.....	..... (111,769)	.....	 124,516	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/03/2023	. 01/31/2024	.....	 16,514,261	..... 265.87	.....	 361,952	.....	 214,107	.....	 680,776	.....	.....	..... (148,280)	.....	 63,373	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/01/2022	. 05/30/2024	.....	 1,839,815	..... 253.14	 66,102	.....	.....	 30,297	.....	 149	.....	.....	..... (16,309)	.....	 8,813	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/23/2023	. 02/14/2024	.....	 11,399,426	..... 265.39	.....	 248,321	.....	 157,066	.....	 487,024	.....	.....	..... (91,978)	.....	 45,147	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/26/2023	. 05/09/2024	.....	 15,267,420	..... 270.23	.....	 330,742	.....	 285,866	.....	 491,211	.....	.....	..... (45,935)	.....	 70,803	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040A$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 10/07/2022	. 10/04/2024	.....	 3,265,265	..... 323.91	 71,552	.....	.....	 45,795	.....	 80,099	.....	.....	..... (17,877)	.....	 18,368	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/20/2023	04/12/2024		8,278,998	268.42		178,619		142,114		294,101			(37,250)		36,706		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW00QJ$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/29/2021	10/27/2023		373,709	266.94	15,811			2,574		28,846			(3,927)		1,067		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024		2,845,743	246.68	101,035			50,292		1,523			(25,077)		14,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/13/2024		11,656,635	265.54	320,545			235,067		530,946			(79,725)		70,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/12/2024		9,893,464	264.86	220,450			137,849		434,308			(83,042)		39,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024		113,591	546.06	13,267			8,448		22,951			(3,294)		639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024		149,078	533.84	18,799			12,043		33,513			(4,655)		844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/29/2022	12/28/2023		18,996,665	260.15	354,557	72,171		213,809		1,125,994			(211,845)		66,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/10/2021	12/08/2023		1,426,715	264.83	59,949			13,241		121,693			(14,897)		4,738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/04/2022	11/17/2023		124,234	177.53	6,312			1,290		6,793			(1,675)		385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2021	08/09/2023		166,194	176.16	6,598			353		7,845			(1,636)		275		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025		2,083,658	221.67	71,747			71,259		70,253			(781)		14,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2022	12/19/2023		21,162,713	263.65	418,246			197,734		1,006,253			(208,076)		72,637		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2023		393,790	176.57	15,437			657		17,171			(3,817)		583		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWOOOLSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/31/2021	01/02/2024		1,232,033	270.57	51,499			13,099		79,496			(12,749)		4,397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024		99,567	270.23		2,181		1,875		3,193			(310)		462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/11/2025		10,181,597	264.86		297,932		241,943		490,231			(56,852)		64,834		0001
Purchased Call/Citi Grandmaster Index/CGM0403$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/15/2023		2,734,463	328.5	69,135			15,963		33,689			(17,219)		9,276		0001
Purchased Call/Citi Grandmaster Index/CGM0403$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/24/2023		573,963	328.49	14,042			2,861		6,738			(3,537)		1,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	08/23/2023		12,387,926	269.33	246,204	1,128		36,798		354,897			(124,472)		23,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2022	11/28/2023		20,568,213	267.54	447,865			185,825		733,228			(222,894)		66,147		0001
Purchased Call/Citi Grandmaster Index/CGM0403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	11/16/2023		1,351,842	331.47	34,089			6,483		10,544			(8,472)		4,171		0001
Purchased Call/Citi Grandmaster Index/CGM0403$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2021	12/15/2023		3,852,696	328.21	93,407			21,921		49,033			(23,667)		13,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/21/2023	02/21/2024		14,175,321	264.52		298,954		194,575		642,121			(104,967)		56,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024		12,860,768	265.37		278,042		172,350		549,458			(106,510)		50,375		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2021	12/22/2023		3,203,035	328.53	84,871			20,455		40,077			(21,212)		11,089		0001
Purchased Call/Citi Grandmaster Index/CGM0403$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2023		854,696	328.49	20,633			4,263		10,118			(5,130)		2,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/09/2022	11/29/2024		16,735,596	267.42	490,387			349,430		684,048			(121,843)		99,685		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2021	12/14/2023		4,343,687	327.91	117,573			26,947		57,011			(29,240)		14,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		12,343,373	265.1		270,850		171,807		538,462			(99,778)		48,992		0001
Purchased Call/Citi Grandmaster Index/CGM0404$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/05/2024		2,347,085	324.94	59,032			15,416		43,346			(14,801)		8,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	12/10/2024		11,264,605	267.09	330,758			239,955		471,692			(81,830)		67,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/06/2022	12/04/2023		79,524	267.41	1,680			726		2,872			(838)		261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/07/2023	02/20/2024		15,361,383	265.09		319,525		206,994		665,510			(113,406)		61,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2023	02/02/2024		15,979,722	265.33		348,007		209,077		684,308			(140,027)		61,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/06/2022	12/04/2024		14,199,302	267.41	409,441			293,723		581,800			(101,428)		84,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/09/2022	12/04/2023		13,592,660	267.41	289,365			124,892		485,918			(143,751)		44,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2024		21,476,577	264.24	612,996			395,908		1,028,700			(152,589)		121,724		0001
Purchased Call/Citi Grandmaster Index/CGM0404$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/11/2024		912,818	325.36	24,158			6,452		16,319			(5,999)		3,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2024		1,731,932	259	62,696			24,992		9			(15,460)		7,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/11/2022	05/09/2024		2,680,922	251.85	95,159			40,884		214			(23,578)		12,433		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2022	05/13/2024		877,952	251.2	31,724			13,850		89			(7,877)		4,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2024		2,353,475	250.6	86,258			38,592		331			(21,319)		11,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024		2,202,918	244.46	78,925			41,610		2,237			(19,560)		11,312		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161F$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024		760,033	253.14	26,230			11,914		58			(6,541)		3,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024		14,627,632	275.83	316,666			309,628		323,822			(8,130)		72,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/04/2025		12,308,829	265.33	361,192			289,830		576,654			(72,370)		77,914		0001
Purchased Call/Citi Grandmaster Index/CGM040A$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	09/26/2024		5,254,076	321.49	132,894			83,887		150,057			(33,349)		29,299		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025		3,827,472	222.16	133,287			128,739		122,789			(5,033)		26,559		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2021	12/26/2023		179,406	178.46	8,127			1,984		10,028			(2,007)		628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/12/2021	07/12/2023		186,070	176.62	7,368			111		7,537			(1,827)		169		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2022	08/09/2024		891,585	245.12	31,449			17,588		967			(7,819)		4,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025		20,063,038	264.52	573,096			473,572		984,068			(100,367)		128,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2023	06/07/2024		15,728,714	272.35	358,350			340,095		441,174			(20,617)		76,237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2023		241,793	176.14	9,575			66		10,254			(2,374)		155		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023		381,489	175.7	14,993			414		16,944			(3,722)		458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	05/24/2024		19,852,601	270.1	437,378			399,832		647,172			(41,306)		94,241		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/31/2021	.01/02/2024	.....	 272,494	..... 179.12	 12,044	.....	.....	 3,061	.....	 14,604	.....	.....	..... (2,978)	.....	 973	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/04/2021	.08/04/2023	.....	 116,348	..... 175.99	 4,572	.....	.....	 214	.....	 5,516	.....	.....	..... (1,134)	.....	 180	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.12/22/2021	.12/21/2023	.....	 323,883	..... 268.47	 13,415	.....	.....	 3,192	.....	 23,234	.....	.....	..... (3,331)	.....	 1,118	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/29/2022	.08/23/2024	.....	 1,383,226	..... 244.36	 47,827	.....	.....	 27,652	.....	 1,905	.....	.....	..... (11,883)	.....	 7,419	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.01/06/2022	.01/05/2024	.....	 458,668	..... 272.16	 20,421	.....	.....	 5,325	.....	 27,160	.....	.....	..... (5,099)	.....	 1,650	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/24/2021	.09/25/2023	.....	 2,940,175	..... 612.38	 212,575	.....	.....	 25,146	.....	 100,712	.....	.....	..... (52,635)	.....	 7,177	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.10/05/2021	.10/05/2023	.....	 516,414	..... 595.31	 38,886	.....	.....	 5,128	.....	 29,436	.....	.....	..... (9,642)	.....	 1,331	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/10/2021	.08/10/2023	.....	 398,123	..... 613.15	 29,859	.....	.....	 1,641	.....	 8,703	.....	.....	..... (7,403)	.....	 667	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/13/2021	.08/11/2023	.....	 929,546	..... 617.24	 68,786	.....	.....	 3,895	.....	 17,022	.....	.....	..... (17,102)	.....	 1,577	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/20/2021	.08/18/2023	.....	 1,617,443	..... 619.48	 115,973	.....	.....	 7,690	.....	 29,667	.....	.....	..... (28,842)	.....	 2,963	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/10/2021	.09/08/2023	.....	 419,189	..... 616.4	 30,446	.....	.....	 2,905	.....	 11,024	.....	.....	..... (7,594)	.....	 918	.....	0001 .....

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2023		2,065,650	612.38	149,553			17,872		71,222			(36,980)		5,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023		801,442	598.27	59,788			6,752		39,991			(14,862)		1,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023		1,365,372	598.57	100,148			12,825		71,066			(24,852)		3,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/14/2023		349,862	611.35	20,831			2,210		11,425			(5,318)		798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	10/06/2023		1,098,088	597.37	83,400			11,377		59,760			(21,165)		2,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023		894,796	615.51	68,452			10,480		32,441			(16,996)		2,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023		722,116	607.63	55,603			12,826		40,660			(13,824)		2,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023		1,084,468	612.86	84,046			20,171		56,052			(20,867)		3,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024		325,481	608.71	27,047			7,208		19,443			(6,706)		1,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024		387,406	239.73	15,535			5,000		840			(3,841)		1,554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025		825,589	195.63		30,217		29,303		30,639			(952)		5,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025		1,892,598	199.16		69,648		69,265		85,904			(666)		13,337		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/16/2024		19,295,809	270.93	540,378			308,427		604,420			(135,017)		102,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/07/2023	05/30/2025		28,350,050	269.88		859,029		826,388		1,121,925			(34,560)		196,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	05/30/2025		12,588,959	271.14		379,176		365,841		467,039			(14,703)		87,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	09/18/2023		122,209	266.06	2,687			588		4,760			(1,340)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024		1,694,896	545.73	198,642			126,483		343,327			(49,320)		9,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	01/26/2024		1,438,028	587.67	119,741			34,507		130,592			(29,802)		5,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		104,646	586.79	9,334			2,965		9,974			(2,318)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023		2,688,550	616.4	192,500			19,065		72,594			(47,664)		6,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023		636,163	614.8	47,267			4,934		18,659			(11,720)		1,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/29/2023		906,050	602.24	65,507			8,098		42,486			(16,242)		2,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023		1,139,252	601.4	82,725			11,037		56,403			(20,518)		2,952		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/11/2023		2,587,078	599.54	187,304			26,243		137,113			(46,441)		6,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023		2,512,899	614.86	198,268			36,098		103,301			(49,160)		7,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023		1,959,024	598.45	145,947			19,446		103,990			(36,187)		5,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023		2,272,817	610.02	166,370			23,898		92,666			(41,364)		6,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	10/19/2023		1,497,846	612.6	114,379			17,385		58,495			(28,517)		4,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023		1,196,370	618.62	91,522			15,802		43,105			(22,755)		3,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023		578,363	604.35	46,153			10,646		34,659			(11,475)		1,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023		2,300,658	606.4	182,902			43,464		135,025			(45,350)		7,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/28/2023		1,441,054	596.94	106,548			13,099		76,872			(26,565)		3,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023		673,308	616.39	52,720			8,581		24,740			(13,090)		1,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024		4,452,727	543.25	515,181			329,517		930,467			(127,388)		25,156		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	10/27/2022	10/25/2023		94,237	263.72	2,151			695		4,422			(1,073)		267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/20/2021	07/20/2023		351,487	175.28	13,813			361		17,436			(3,425)		411		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/22/2021	07/21/2023		301,149	175.96	11,604			320		13,741			(2,881)		361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/22/2021	12/13/2023		2,855,468	267.32	125,008			28,436		216,765			(31,099)		9,628		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/18/2022	01/12/2024		1,273,254	275.31	52,835			14,236		62,979			(13,131)		4,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	06/27/2023	06/21/2024		15,690,281	276.08	331,496			324,996		338,112			(7,684)		77,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/15/2022	07/16/2024		11,601,048	266.51	350,215			183,310		474,758			(86,622)		59,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	11/04/2022	10/27/2023		17,949,686	263.63	397,596	2,598		132,272		847,644			(199,455)		51,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/05/2023	12/31/2024		11,656,088	259.95	270,425	81,341		265,836		705,468			(86,660)		71,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	05/31/2023	05/28/2025		9,017,661	270.1	264,640			253,565		349,426			(12,325)		62,351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/02/2021	07/05/2023		397,396	176.86	15,816			87		15,144			(3,906)		233		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/06/2021	08/04/2023		84,852	176.44	3,360			158		3,802			(835)		131		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025		5,039,217	221.17	173,853			173,853		177,111					35,681		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSIV00QLSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/10/2022	01/05/2024		269,595	274.55	10,807			2,809		13,909			(2,694)		970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024		10,168,593	277.02		221,675		215,552		206,685			(8,456)		50,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		11,841,348	274		260,540		258,354		298,391			(3,620)		58,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	06/16/2025		8,972,279	277.02		257,257		253,807		245,834			(4,554)		62,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024		10,264,373	277.02		218,678		212,720		203,996			(7,888)		50,256		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2022	01/18/2024		67,457	180.47	3,278			905		3,332			(813)		251		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2022	09/26/2024		3,470,973	234.25	120,104			74,755		23,523			(29,776)		19,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024		4,192,205	235.4	146,308			91,242		24,865			(36,276)		23,403		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024		4,582,765	232.13	159,324			104,037		42,626			(39,530)		26,167		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024		3,748,180	239.01	130,484			78,894		13,062			(32,364)		20,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2022	09/27/2024		6,416,168	234.01	221,856			138,455		45,001			(55,041)		35,818		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2022	10/18/2024		1,663,843	231.68	58,628			38,463		16,264			(14,578)		9,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/16/2025		9,382,769	268.42		276,443		249,413		394,301			(27,828)		62,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	09/20/2024		7,826,067	237.27	272,919			167,413		35,597			(67,602)		43,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2024		6,166,866	248.68	220,157			104,635		1,819			(54,438)		30,064		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161F$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2022	06/10/2024		495,028	248.68	15,910			7,559		145			(3,948)		2,410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2022	01/24/2024		116,012	178.9	5,511			1,567		6,717			(1,366)		438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		16,801,259	264.94	374,667			236,089		742,926			(139,183)		66,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/21/2025		3,738,422	265.37	110,283			86,348		174,019			(24,256)		23,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024		21,166,383	264.5	626,366			421,828		1,005,375			(155,531)		122,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2024		9,517,304	262.77	291,718			193,275		494,649			(72,583)		54,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2022	09/26/2023		15,695,880	261.75	386,524			94,520		842,056			(195,147)		38,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2023	01/04/2024		11,480,682	262.47	254,525			131,853		590,375			(123,035)		41,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/01/2023	01/31/2025		20,324,897	265.87	596,844			476,070		925,774			(121,594)		128,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/01/2023	01/30/2024		13,705,841	265.74	301,954			177,776		570,486			(124,377)		52,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025		11,253,180	264.86	332,314			270,486		541,827			(62,449)		71,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2022	11/01/2024		3,192,430	230.94	109,909			74,152		35,151			(27,300)		18,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2024		8,616,602	275.57	262,834			121,051		184,603			(65,254)		41,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2022	07/05/2024		24,221,414	265.44	750,587			383,772		1,055,336			(187,121)		122,098		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2022	02/05/2024		5,366,440	270.32	166,833			50,284		159,645			(41,350)		20,832		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2024		2,169,347	245.65	76,878			36,754		1,246			(19,057)		10,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/20/2022	07/14/2023		16,197,668	266.51	365,669			13,237		587,948			(182,307)		15,861		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024		7,233,970	245.52	253,941			143,797		7,765			(62,998)		38,475		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024		3,592,897	240.87	125,211			73,376		8,916			(31,085)		19,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024		2,873,900	237.85	97,387			59,711		12,084			(24,163)		15,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2024		12,000,486	276.3	325,800			155,803		244,200			(80,856)		58,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	09/08/2023		487,526	266.34	13,417			2,579		18,475			(6,727)		1,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/15/2023		12,699,480	267.02	238,122			50,857		455,574			(119,904)		29,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024		12,017,044	274	261,863			259,081		302,818			(4,679)		59,423		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/26/2024		2,955,414	246.13	105,993			56,973		2,368			(26,290)		15,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2023	04/24/2024		17,315,442	268.17	381,211			313,896		635,888			(68,235)		78,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2022	10/03/2024		20,336,011	262.71	655,639			417,243		1,054,393			(163,496)		114,272		0001
Purchased Call/Citi Grandmaster Index/CGM040ASZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	10/28/2024		5,822,711	322.65	141,236			95,305		156,866			(35,433)		33,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/09/2025		19,771,403	269.84	585,418			546,368		777,984			(40,381)		134,833		0001

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

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		19,246,301	263.05		430,435		283,737		957,955			(148,139)		77,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2023	01/02/2024		12,560,533	259.95	155,206	149,557		156,143		748,272			(148,889)		44,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024		16,849,484	275.05		373,357		372,680		395,339			(1,505)		84,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2023	12/20/2024		17,271,143	262.26	474,446	16,259		364,099		932,186			(120,851)		104,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024		8,266,580	273.46		181,038		172,061		214,716			(10,359)		40,243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2021	08/18/2023		166,392	176.05	6,622			437		8,171			(1,642)		305		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2021	08/23/2023		168,157	176.77	6,676			486		7,685			(1,655)		323		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024		261,927	180.46	12,232			3,226		12,596			(3,025)		952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/08/2022	02/02/2024		638,888	281.5	25,386			7,581		21,484			(6,324)		2,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/01/2024		17,065,043	264.66	516,232			349,243		803,741			(128,762)		98,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023		14,540,344	267.87	282,018			129,494		509,619			(140,144)		49,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/28/2022	09/26/2023		256,914	261.75	5,881			1,424		13,781			(2,937)		631		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/11/2021	.08/11/2023	.....	 50,158	..... 176.86	 1,991	.....	.....	 112	.....	 2,177	.....	.....	..... (494)	.....	 85	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/04/2022	.02/02/2024	.....	 92,845	..... 181.39	 4,754	.....	.....	 1,418	.....	 4,384	.....	.....	..... (1,182)	.....	 358	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/02/2022	.12/04/2024	.....	 2,185,192	..... 233.55	 76,045	.....	.....	 54,452	.....	 19,918	.....	.....	..... (18,778)	.....	 13,079	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/10/2023	.04/04/2025	.....	 12,935,654	..... 266.77	.....	 379,412	.....	 337,088	.....	 591,489	.....	.....	..... (43,146)	.....	 85,912	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.01/21/2022	.01/19/2024	.....	 81,892	..... 276.54	 3,266	.....	.....	 911	.....	 3,773	.....	.....	..... (812)	.....	 305	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161KSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/21/2022	.12/20/2024	.....	 9,164,606	..... 231.69	 316,100	 3,835	.....	 236,260	.....	 105,761	.....	.....	..... (79,155)	.....	 55,684	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/22/2022	.09/20/2024	.....	 1,935,335	..... 235.76	 67,116	.....	.....	 41,419	.....	 10,693	.....	.....	..... (16,682)	.....	 10,721	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161ISY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/18/2022	.10/18/2024	.....	 9,070,601	..... 232.91	 313,595	.....	.....	 204,386	.....	 77,310	.....	.....	..... (77,669)	.....	 51,792	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/14/2022	.11/14/2024	.....	 2,386,417	..... 232.81	 82,954	.....	.....	 57,133	.....	 22,340	.....	.....	..... (20,543)	.....	 14,007	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/18/2022	.11/19/2024	.....	 4,101,566	..... 232.14	 142,324	.....	.....	 99,119	.....	 41,643	.....	.....	..... (35,192)	.....	 24,194	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.02/09/2022	.02/08/2024	.....	 850,397	..... 281.8	 32,767	.....	.....	 10,035	.....	 28,203	.....	.....	..... (8,143)	.....	 3,324	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/24/2021	.08/24/2023	.....	 5,011,811	..... 279.97	 154,702	.....	.....	 11,496	.....	 36,834	.....	.....	..... (38,403)	.....	 9,727	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG04050SE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/14/2023	.04/16/2024	.....	 1,271,262	..... 203.4	.....	 45,257	.....	 36,056	.....	 27,375	.....	.....	..... (9,470)	.....	 5,676	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.08/19/2022	.08/21/2023	.....	 494,558	..... 233.82	 17,705	.....	.....	 2,488	.....	.....	.....	.....	..... (8,732)	.....	 933	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305XS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.03/07/2023	.03/07/2024	.....	 443,499	..... 204.28	.....	 15,434	.....	 10,600	.....	 8,467	.....	.....	..... (4,849)	.....	 1,839	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/09/2021	.11/06/2023	.....	 5,182,303	..... 281.17	 162,722	.....	.....	 28,676	.....	 43,399	.....	.....	..... (40,332)	.....	 15,404	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3057$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/04/2022	.03/05/2024	.....	341,855	.....244.7	13,674	.....	.....	 4,658	.....	489	.....	.....	.....(3,381)	.....	1,412	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.02/13/2023	.02/13/2024	.....	245,461	..... 216.45	.....	8,689	.....	 5,434	.....	1,678	.....	.....	.....(3,261)	.....	970	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/31/2023	.04/02/2024	.....	913,346	..... 200.96	.....	32,606	.....	 24,724	.....	22,588	.....	.....	.....(8,063)	.....	 3,978	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/06/2021	.12/06/2023	.....	 8,509,177	..... 274.85	285,513	.....	.....	62,081	.....	159,751	.....	.....	.....(70,904)	.....	28,081	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305YSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.03/24/2023	.03/26/2024	.....	949,299	..... 192.71	.....	33,510	.....	 24,764	.....	37,832	.....	.....	.....(8,924)	.....	 4,082	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.04/12/2023	.04/12/2024	.....	367,056	..... 203.27	.....	13,067	.....	 10,267	.....	 7,981	.....	.....	.....(2,821)	.....	 1,627	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/05/2022	.03/22/2024	.....	 10,153,080	..... 278.25	318,285	.....	.....	115,933	.....	 160,411	.....	.....	.....(78,946)	.....	43,337	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.02/17/2023	.02/20/2024	.....	287,664	..... 220.22	.....	10,155	.....	 6,546	.....	 3,488	.....	.....	.....(3,670)	.....	 1,154	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.02/21/2023	.02/21/2024	.....	310,402	..... 214.18	.....	10,957	.....	 7,093	.....	 5,841	.....	.....	.....(3,873)	.....	 1,248	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.08/26/2022	.08/25/2023	.....	 1,007,845	..... 221.04	35,980	.....	.....	 5,497	.....	.....	.....	.....	..... (17,891)	.....	 1,974	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305IS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.08/04/2022	.08/04/2023	.....	110,933	..... 233.92	 3,982	.....	.....	375	.....	.....	.....	.....	.....(1,975)	.....	172	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305ISR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.08/12/2022	.08/11/2023	.....	613,527	..... 233.92	21,903	.....	.....	 2,495	.....	.....	.....	.....	..... (10,891)	.....	 1,041	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.05/01/2023	.05/01/2025	.....	369,796	..... 202.28	.....	13,719	.....	 12,609	.....	 10,274	.....	.....	.....(1,126)	.....	 2,507	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.07/25/2022	.07/25/2023	.....	475,689	..... 224.24	17,125	.....	.....	 1,132	.....	.....	.....	.....	.....(8,492)	.....	622	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.07/27/2022	.07/27/2023	.....	338,164	..... 224.94	12,174	.....	.....	872	.....	.....	.....	.....	.....(6,037)	.....	460	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.10/28/2022	.10/30/2024	.....	1,272,396	..... 210.46	46,697	.....	.....	31,195	.....	22,007	.....	.....	.....(11,531)	.....	 7,356	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/08/2021	.09/05/2023	.....	9,396,578	..... 280.91	297,518	.....	.....	27,026	.....	62,716	.....	.....	.....(73,649)	.....	20,129	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	.05/20/2022	.05/22/2024	.....	1,250,238	.....226.9	47,884	.....	.....	21,413	.....	 5,510	.....	.....	.....(11,824)	.....	 5,917	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405QSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/19/2023	.04/19/2024	.....	644,597	..... 205.07	.....	22,883	.....	18,420	.....	12,479	.....	.....	.....(4,502)	.....	2,893	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/01/2021	.11/15/2023	.....	 11,022,232	..... 279.83	349,125	.....	.....	65,812	.....	114,073	.....	.....	..... (86,696)	.....	33,887	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305DSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/24/2022	.05/24/2024	.....	1,731,192	..... 228.84	66,478	.....	.....	29,910	.....	 6,582	.....	.....	..... (16,460)	.....	 8,218	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	.03/22/2023	.03/22/2028	.....	97,542	.....2879.32	.....	 4,780	.....	 4,520	.....	 5,135	.....	.....	..... (262)	.....	1,061	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/01/2022	.04/03/2024	.....	502,676	.....239.5	 19,655	.....	.....	 7,468	.....	525	.....	.....	..... (4,853)	.....	 2,193	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/03/2022	.05/03/2024	.....	 90,474	..... 246.26	 3,447	.....	.....	 1,452	.....	187	.....	.....	..... (854)	.....	416	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/11/2022	.05/10/2024	.....	1,901,924	..... 227.51	72,654	.....	.....	31,337	.....	 7,774	.....	.....	..... (18,014)	.....	 8,834	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/13/2022	.05/13/2024	.....	 185,378	..... 243.46	 7,100	.....	.....	 3,096	.....	495	.....	.....	..... (1,758)	.....	865	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305CSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.11/11/2022	.11/13/2024	.....	 109,964	 213	 4,047	.....	.....	 2,781	.....	 2,834	.....	.....	..... (999)	.....	645	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305M$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.10/04/2022	.10/04/2023	.....	 137,841	..... 209.44	 4,880	.....	.....	 1,277	.....	 2,396	.....	.....	..... (2,420)	.....	353	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.11/03/2022	.11/03/2023	.....	 122,719	.....212.4	 4,332	.....	.....	 1,500	.....	 1,866	.....	.....	..... (2,148)	.....	361	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/20/2023	.06/20/2025	.....	6,535,188	..... 222.53	.....	226,064	.....	223,287	.....	208,273	.....	.....	..... (3,079)	.....	 45,925	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/24/2023	.04/21/2025	.....	 14,930,047	..... 267.95	443,089	.....	.....	402,741	.....	643,842	.....	.....	.....(41,179)	.....	100,458	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/10/2022	.10/10/2024	.....	4,170,579	..... 233.56	145,069	.....	.....	 92,952	.....	 32,217	.....	.....	.....(35,928)	.....	23,613	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/03/2023	.01/03/2025	.....	 17,092,138	..... 261.46	516,996	.....	.....	392,504	.....	963,546	.....	.....	..... (125,224)	.....	105,192	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/06/2023	.04/08/2024	.....	 6,937,710	..... 266.77	152,762	.....	.....	118,369	.....	278,713	.....	.....	.....(35,251)	.....	 30,544	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/24/2023	.04/11/2024	.....	 14,841,081	..... 267.42	334,314	.....	.....	262,990	.....	571,362	.....	.....	.....(72,184)	.....	65,686	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040A$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	10/09/2024		102,005	322.79	2,307			1,493		2,698			(578)		577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/17/2024		11,503,431	264.17	333,274	2,535		247,080		563,941			(82,849)		69,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2023	03/14/2025		16,992,074	261.66	519,751			445,378		966,827			(75,378)		110,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/01/2024		10,915,474	266.13	230,083			157,601		445,882			(73,236)		44,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2021	08/24/2023		1,481,162	267.32	55,189			4,143					(13,849)		2,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/28/2022	12/26/2023		15,738,233	260.4	341,678	2,541		169,462		912,397			(170,300)		55,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2023	05/16/2025		12,150,961	270.85	367,673			348,061		455,345			(20,721)		83,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023		4,713,416	266.9	179,551			4,961					(44,659)		5,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/16/2024		17,060,115	269.9	385,859			340,976		562,537			(46,322)		79,994		0001
Purchased Call/Citi Grandmaster Index/CGM040B$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2022	11/01/2024		5,033,186	322.68	118,584			80,086		135,468			(29,488)		29,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024		7,270,997	268.37	159,235			132,915		264,110			(27,335)		33,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024		8,810,094	271.79	192,941			172,212		254,822			(22,080)		41,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/20/2023	03/14/2025		15,084,570	262.27	471,359			405,488		834,157			(67,194)		98,537		0001
Purchased Call/Citi Grandmaster Index/CGM0404$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2022	12/29/2023		3,134,105	328.67	74,707			18,728		39,060			(18,661)		11,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2022	10/04/2023		98,967	265.17	2,307			612		4,154			(1,150)		254		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2022	10/18/2024		19,253,926	263.52	567,421			371,337		960,263			(141,055)		109,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024		8,839,097	272.2		197,150		183,745		249,695			(14,603)		42,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024		224,925	261.89		5,789		3,031		11,980			(2,758)		809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024		316,746	191.29		11,213		10,289		22,072			(950)		1,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024		202,972	198.36		7,165		6,673		10,181			(545)		979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	05/23/2024		16,482,217	271.34		341,924		308,232		493,213			(34,907)		78,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/21/2023	02/14/2025		11,050,047	265.09		314,919		259,021		525,416			(56,684)		70,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024		424,284	215.06		15,020		7,986		6,589			(7,037)		1,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/20/2022	10/10/2024		18,697,293	264.98	518,109			334,925		860,051			(129,410)		105,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024		775,737	220.76		27,461		17,173		8,539			(10,307)		3,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2023	02/26/2025		10,790,803	263.05		325,539		271,235		569,740			(54,890)		69,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024		13,995,551	266.3		288,395		173,498		560,502			(115,620)		53,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/30/2023	05/24/2024		14,148,867	269.36		319,115		291,372		484,936			(30,428)		67,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025		112,087	213.14		4,013		3,372		3,013			(653)		726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025		1,011,911	202.42		37,643		34,906		42,293			(2,876)		6,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025		349,480	197.81		13,001		12,198		11,855			(818)		2,394		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3056SY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 02/25/2022	. 02/26/2024	.....	 1,614,073	..... 229.46	64,563	.....	.....	21,314	.....	 3,236	.....	.....	.....(15,986)	.....	6,558	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VSX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 02/22/2023	. 02/22/2024	.....	291,812	..... 209.25	.....	10,301	.....	6,697	.....	3,696	.....	.....	.....(3,612)	.....	1,176	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	. 03/25/2022	. 03/22/2024	.....	9,572,063	..... 279.15	299,363	.....	.....	109,237	.....	 138,070	.....	.....	.....(74,307)	.....	40,857	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205P$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 07/22/2021	. 07/21/2023	.....	1,884,849	..... 274.17	78,033	.....	.....	 2,153	.....	.....	.....	.....	.....(19,374)	.....	 2,261	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205P$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 07/23/2021	. 07/24/2023	.....	460,929	..... 273.17	19,082	.....	.....	604	.....	.....	.....	.....	.....(4,725)	.....	591	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 04/18/2023	. 04/17/2025	.....	 196,360	..... 205.55	.....	7,246	.....	 6,529	.....	 4,748	.....	.....	..... (725)	.....	 1,317	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 04/05/2022	. 04/05/2024	.....	1,120,243	..... 237.8	43,802	.....	.....	16,764	.....	 1,460	.....	.....	..... (10,846)	.....	4,906	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 05/27/2022	. 05/29/2024	.....	2,769,465	..... 234.58	 106,071	.....	.....	48,519	.....	6,611	.....	.....	.....(26,192)	.....	13,246	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 05/31/2022	. 05/31/2024	.....	 725,162	..... 233.41	27,701	.....	.....	12,730	.....	 1,895	.....	.....	.....(6,859)	.....	 3,479	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 10/29/2021	. 10/30/2023	.....	 1,671,027	..... 616.57	129,672	.....	.....	21,582	.....	62,228	.....	.....	.....(32,107)	.....	4,830	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 11/24/2021	. 11/24/2023	.....	6,723,525	..... 614.97	534,520	.....	.....	 107,641	.....	294,679	.....	.....	..... (132,532)	.....	21,334	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 11/30/2021	. 11/30/2023	.....	1,094,089	..... 594.93	83,260	.....	.....	17,384	.....	76,086	.....	.....	.....(20,644)	.....	 3,542	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 12/10/2021	. 12/11/2023	.....	3,269,360	..... 605.77	251,414	.....	.....	56,369	.....	 188,790	.....	.....	.....(62,252)	.....	10,957	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 10/22/2021	. 10/23/2023	.....	3,197,917	..... 618.01	238,245	.....	.....	37,359	.....	 110,576	.....	.....	.....(58,991)	.....	8,975	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/29/2021	10/30/2023		888,626	615.45	69,846			11,625		34,031			(17,294)		2,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/12/2021	11/10/2023		459,818	618.95	35,912			6,547		17,056			(8,929)		1,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/16/2021	11/16/2023		397,405	616.77	31,554			5,981		16,033			(7,824)		1,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/03/2021	12/01/2023		150,032	592.02	11,793			2,492		11,025			(2,932)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	02/28/2022	02/28/2024		2,338,025	587.35	198,732			66,062		227,442			(49,275)		9,538		0001
Purchased Call/S&P 500 INDEX/SPXI13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024		9,269,000	4124.51		225,237		171,403		290,414			(54,155)		40,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/24/2021	11/24/2023		1,915,304	613.86	154,182			31,049		86,026			(38,229)		6,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/17/2021	12/18/2023		1,478,647	604.35	118,292			27,661		89,461			(29,290)		5,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/14/2022	01/12/2024		1,282,680	606.38	104,538			28,195		80,665			(25,991)		4,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/15/2022	06/14/2024		1,107,568	215.65	42,309			20,283		11,915			(10,490)		5,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/29/2022	07/31/2023		376,129	224.94	13,541			1,119					(6,678)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/05/2022	08/04/2023		1,053,534	224.51	37,717			3,562					(18,755)		1,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2021	09/20/2023		5,840,761	278.11	184,072			20,508		63,514			(45,694)		13,842		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305D\$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/26/2022	.05/24/2024	.....	 113,480	..... 243.98	 4,346	.....	.....	 1,969	.....	 326	.....	.....	..... (1,079)	.....	 539	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	.09/24/2021	.09/25/2023	.....	9,687,983	..... 278.65	 307,067	.....	.....	 36,333	.....	 99,779	.....	.....	..... (76,050)	.....	 23,649	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/21/2022	.01/19/2024	.....	 64,654	..... 589.28	 5,366	.....	.....	 1,497	.....	 5,605	.....	.....	..... (1,334)	.....	 241	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/02/2022	.02/02/2024	.....	 344,758	..... 600.22	 29,373	.....	.....	 8,715	.....	 25,582	.....	.....	..... (7,283)	.....	 1,329	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/25/2022	.02/23/2024	.....	 244,636	..... 592.75	 21,210	.....	.....	 6,943	.....	 21,677	.....	.....	..... (5,273)	.....	 988	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/11/2022	.04/11/2024	.....	 462,435	..... 591.48	 45,920	.....	.....	 17,952	.....	 45,446	.....	.....	..... (11,370)	.....	 2,047	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/22/2021	.12/22/2023	.....	1,919,896	..... 611.32	148,792	.....	.....	 35,563	.....	102,519	.....	.....	.....(36,892)	.....	 6,647	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/23/2021	.12/22/2023	.....	5,525,559	..... 610.47	439,834	.....	.....	105,560	.....	299,188	.....	.....	..... (109,204)	.....	 19,130	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/24/2022	.01/05/2024	.....	 420,095	..... 611.55	 30,837	.....	.....	 8,049	.....	 23,425	.....	.....	..... (7,712)	.....	 1,511	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/12/2022	.01/12/2024	.....	685,180	..... 608.63	56,801	.....	.....	 15,215	.....	 41,120	.....	.....	.....(14,084)	.....	 2,510	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/20/2022	.01/19/2024	.....	 328,018	..... 593.51	 27,094	.....	.....	 7,549	.....	 26,511	.....	.....	..... (6,727)	.....	 1,223	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M5Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024		150,789	590.52	12,380			3,491		12,914			(3,065)		566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023		5,257,733	608.94	418,516			100,030		293,889			(103,769)		18,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024		2,498,455	600.09	208,621			63,045		188,882			(51,585)		9,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024		1,751,266	590.74	169,347			66,805		174,756			(42,046)		7,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024		127,804	588.75	12,653			5,068		13,212			(3,133)		573		0001
Purchased Call/S&P 500 INDEX/SPXI134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	02/22/2023	02/21/2025		20,331	3991.05		189,169		3,182		3,182	897				131		0001
Purchased Call/S&P 500 INDEX/SPXA05B$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/03/2022	11/01/2023		1,982,700	3842	88,695			30,389		173,382			(44,225)		5,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023		58,202	601.31	4,703			1,027		3,612			(1,166)		193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023		600,076	601.72	47,826			10,905		37,803			(11,858)		2,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024		276,623	597.01	23,651			7,046		21,692			(5,872)		1,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	06/21/2023	06/20/2025		12,284,490	276.08		345,997		342,865		352,917			(3,858)		86,327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024		337,703	211.89		11,921		7,914		7,507			(4,017)		1,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		432,119	196.92		15,254		11,273		23,238			(4,062)		1,858		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4054$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	.....	343,552	198.36	.....	12,127	.....	11,292	.....	17,233	.....	.....	(925)	.....	1,655	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/03/2022	09/29/2023	.....	124,348	262.83	2,970	.....	751	.....	6,191	.....	.....	(1,497)	.....	310	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161H$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	.....	3,812,869	245.85	130,366	.....	73,874	.....	3,863	.....	.....	(32,364)	.....	20,279	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	04/04/2023	02/14/2025	.....	17,981,596	265.39	.....	522,202	426,969	.....	842,416	.....	.....	(96,152)	.....	114,792	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/09/2023	02/24/2025	.....	9,404,209	263.05	.....	282,569	235,140	.....	496,530	.....	.....	(48,001)	.....	60,537	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/12/2022	10/06/2023	.....	14,194,144	265.68	305,241	.....	82,773	.....	574,131	.....	.....	(152,480)	.....	36,774	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061N$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	08/31/2021	08/30/2023	.....	6,021,993	274.86	280,321	.....	23,269	.....	742	.....	.....	(69,994)	.....	12,309	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	.....	4,733,079	232.41	165,456	.....	121,555	.....	50,233	.....	.....	(40,984)	.....	28,651	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/25/2022	03/27/2024	.....	270,536	183.4	16,990	.....	6,292	.....	12,440	.....	.....	(4,195)	.....	1,166	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	09/09/2021	09/08/2023	.....	188,568	175.65	7,467	.....	711	.....	10,278	.....	.....	(1,854)	.....	413	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2023	.....	202,470	176.7	8,058	.....	653	.....	9,517	.....	.....	(1,993)	.....	410	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061N$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	08/27/2021	08/28/2023	.....	149,513	270.92	7,356	.....	587	.....	59	.....	.....	(1,821)	.....	301	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161K$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	.....	2,498,432	232.62	84,447	.....	61,279	.....	25,602	.....	.....	(20,853)	.....	15,053	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2024	.....	261,513	179.79	13,991	.....	4,536	.....	15,088	.....	.....	(3,469)	.....	1,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061M$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	08/25/2021	08/22/2023	.....	1,316,269	265.64	72,248	.....	5,190	.....	1,788	.....	.....	(18,012)	.....	2,508	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061N$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	09/07/2021	09/07/2023	.....	4,141,414	276.18	188,918	.....	17,702	.....	647	.....	.....	(46,935)	.....	9,003	.....	0001 .....

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000M8E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/11/2022	02/12/2024		480,333	283.43	18,973			5,898		14,266			(4,698)		1,894		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024		350,588	181.45	18,301			6,134		17,876			(4,538)		1,436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2024		95,246	182.38	5,705			2,066		4,723			(1,413)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2023		347,415	176.24	13,758			1,304		17,754			(3,411)		761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2021	09/11/2023		407,754	175.36	16,229			1,607		23,122			(4,018)		912		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2021	09/15/2023		87,831	176.17	3,487			364		4,620			(865)		202		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2023		163,981	175.49	6,756			965		9,954			(1,675)		440		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2023	02/10/2025		113,154	183.28	10,378			8,476		9,572			(1,941)		720		0001
Purchased Call/Citi Grandmaster Index/CGM040A$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	10/25/2024		2,196,239	323.12	50,569			33,795		57,181			(12,650)		12,632		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2022	08/08/2024		2,611,230	244.69	93,532			51,950		3,015			(23,208)		13,753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024		71,302	184.43	4,592			1,767		3,064			(1,140)		312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/28/2022	12/20/2024		10,707,380	260.86	302,669	7,358		230,698		619,407			(77,041)		65,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/13/2024		13,265,610	267.87	355,362			259,827		531,936			(88,228)		80,077		0001

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Purchased Call/Nasdaq FC Index/NFC061V$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/02/2024		1,204,227	259.8	58,748			17,580		21,532			(14,683)		4,643		0001
Purchased Call/Nasdaq FC Index/NFC061O$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2021	09/08/2023		1,187,705	270.68	58,473			5,582		1,022			(14,598)		2,601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024		3,595,499	264.3		77,097		51,577		165,388			(25,632)		14,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/21/2022	10/27/2023		16,469,737	264.26	367,043			121,140		743,170			(184,319)		47,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2023	04/10/2025		20,708,363	266.33		641,958		573,106		962,397			(69,613)		138,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024		185,538	216.23	6,587			3,629		2,660			(2,959)		688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		156,394	213.05	5,443			3,723		3,237			(1,725)		647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	12/22/2023		12,097,907	260.86	244,137	20,006		128,356		687,141			(131,299)		41,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/06/2023	02/29/2024		9,314,882	264.3		204,146		136,849		425,676			(67,744)		38,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/07/2023	03/06/2025		21,950,273	266.88		605,653		511,215		961,397			(95,143)		142,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/20/2025		11,931,101	275.07		338,762		336,739		357,985			(3,253)		83,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024		164,564	276.44		3,744		3,640		3,427			(144)		806		0001
Purchased Call/Merrill Lynch RPM Index/MLR6198C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2022	10/30/2023		6,119,080	265.4	217,050			36,131					(53,751)		17,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023		62,479	264.25	1,286			374		2,815			(647)		168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	06/14/2024		16,549,539	276.78		356,792		346,394		335,529			(13,675)		81,030		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2021	10/20/2023	.....	81,072	177.01	3,429	.....	.....	525	.....	4,313	.....	.....	(851)	.....	225	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/30/2022	10/01/2024	.....	2,046,214	202.36	76,119	.....	.....	47,888	.....	53,086	.....	.....	(18,822)	.....	11,473	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305MSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	.....	1,008,508	208.01	37,214	.....	.....	23,839	.....	19,927	.....	.....	(9,214)	.....	5,710	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	.....	711,276	197.3	.....	26,175	.....	25,313	.....	36,015	.....	.....	(895)	.....	4,946	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000T$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/28/2021	10/27/2023	.....	1,365,107	2571.8	52,290	.....	.....	8,545	.....	416	.....	.....	(13,034)	.....	3,897	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/27/2021	09/22/2023	.....	5,975,900	278.65	191,037	.....	.....	21,914	.....	60,950	.....	.....	(47,576)	.....	14,334	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	.....	106,478	231.02	4,014	.....	.....	2,065	.....	890	.....	.....	(991)	.....	540	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2021	09/28/2023	.....	5,663,835	277.78	171,279	.....	.....	21,038	.....	66,121	.....	.....	(42,618)	.....	14,062	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	.....	124,100	196.1	.....	4,356	.....	3,171	.....	6,948	.....	.....	(1,190)	.....	530	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000U$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/23/2021	11/17/2023	.....	560,885	2588.66	18,264	.....	.....	3,519	.....	188	.....	.....	(4,564)	.....	1,737	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	.....	408,420	595.04	35,369	.....	.....	10,894	.....	33,858	.....	.....	(8,794)	.....	1,600	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	.....	3,893,291	579.73	343,778	.....	.....	111,917	.....	419,129	.....	.....	(85,238)	.....	15,719	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13II$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	09/01/2023	.....	2,205,000	4100	.....	4,975	.....	4,344	.....	2,466	.....	.....	(682)	.....	4,580	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/03/2024	.....	2,466,457	4125	.....	79,193	.....	60,598	.....	106,214	.....	.....	(18,710)	.....	10,763	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	.....	810,000	12358.2	.....	17,982	.....	11,521	.....	30,456	.....	.....	(6,570)	.....	3,222	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	.....	1,132,000	100	.....	28,866	.....	18,608	.....	41,332	.....	.....	(10,433)	.....	4,542	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	.....	420,747	277.09	17,461	.....	.....	1,775	.....	.....	.....	.....	(4,329)	.....	954	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305C$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/10/2022	.05/10/2024	.....	 105,132	..... 240.73	 4,027	.....	.....	 1,734	.....	 349	.....	.....	..... (997)	.....	 488	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/13/2022	.05/15/2024	.....	1,447,655	..... 231.15	55,445	.....	.....	 24,262	.....	 4,447	.....	.....	.....(13,691)	.....	 6,777	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.06/28/2022	.06/28/2024	.....	1,291,015	..... 216.92	49,575	.....	.....	24,685	.....	 12,855	.....	.....	.....(12,275)	.....	 6,446	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/26/2023	.05/27/2025	.....	 527,856	..... 192.17	.....	19,372	.....	18,546	.....	 32,495	.....	.....	..... (926)	.....	 3,647	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/25/2021	.08/25/2023	.....	 5,707,813	..... 278.98	184,546	.....	.....	 13,970	.....	 49,797	.....	.....	.....(45,804)	.....	11,179	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.08/06/2021	.08/04/2023	.....	 490,585	..... 274.05	20,359	.....	.....	 956	.....	.....	.....	.....	.....(5,062)	.....	 760	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/06/2023	.04/08/2025	.....	1,000,949	..... 202.36	.....	37,436	.....	 33,225	.....	 27,848	.....	.....	.....(4,341)	.....	 6,668	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/08/2022	.04/08/2024	.....	 180,000	..... 240.73	7,038	.....	.....	 2,730	.....	 179	.....	.....	.....(1,743)	.....	 792	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/29/2022	.04/30/2024	.....	 1,680,157	..... 233.37	64,182	.....	.....	26,801	.....	 3,672	.....	.....	..... (15,870)	.....	 7,679	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/06/2022	.05/07/2024	.....	2,288,287	..... 232.72	87,413	.....	.....	 37,342	.....	 5,900	.....	.....	.....(21,614)	.....	10,578	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305M$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.10/14/2022	.10/15/2024	.....	4,654,791	..... 207.59	 170,831	.....	.....	 110,758	.....	 93,951	.....	.....	.....(42,241)	.....	26,494	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.03/29/2023	.03/28/2025	.....	 765,804	..... 197.44	.....	27,875	.....	24,353	.....	 26,142	.....	.....	.....(3,551)	.....	 5,058	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/18/2023	.04/17/2025	.....	 275,310	..... 208.16	.....	 10,159	.....	 9,154	.....	 9,129	.....	.....	.....(1,016)	.....	 1,847	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.03/27/2023	.03/27/2024	.....	 244,262	..... 198.34	.....	 8,622	.....	 6,396	.....	 12,217	.....	.....	.....(2,238)	.....	 1,052	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.04/26/2023	.04/26/2024	.....	 105,290	..... 193.83	.....	 3,748	.....	 3,089	.....	 6,578	.....	.....	..... (666)	.....	 478	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.03/01/2022	.03/01/2024	.....	 536,596	 237	21,517	.....	.....	 7,202	.....	 1,653	.....	.....	.....(5,328)	.....	 2,198	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.03/23/2023	.03/22/2024	.....	 67,691	..... 195.29	.....	 2,376	.....	 1,744	.....	 3,948	.....	.....	..... (644)	.....	 289	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/02/2023	.05/02/2024	.....	 219,105	..... 202.03	.....	 7,822	.....	 6,576	.....	 9,110	.....	.....	.....(1,261)	.....	 1,005	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/02/2023	05/02/2025		179,907	199.33		6,711		6,177		5,686			(542)		1,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	04/11/2022	04/01/2024		6,708,676	278.17	206,850		78,403		108,005			(51,392)		29,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/10/2023	05/10/2024		246,262	198.54		8,767		7,563		7,306			(1,222)		1,144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/11/2023	05/10/2024		558,978	197.83		19,788		17,212		17,264			(2,711)		2,596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2024		991,002	195.67		35,181		31,508		34,541			(3,749)		4,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/26/2021	10/20/2023		5,846,997	277.23	188,465		28,922		77,468			(46,966)		16,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/25/2022	05/23/2024		14,882,803	275.1	453,286		204,008		327,780			(112,516)		70,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	11/08/2022	11/08/2024		1,219,918	210.72	44,649		30,378		21,304			(11,055)		7,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/31/2023	05/30/2025		426,996	188.1		15,756		15,129		21,248			(648)		2,957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	06/02/2023	06/04/2025		513,370	198.36		18,892		18,244		25,001			(722)		3,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/10/2022	05/24/2024		18,455,614	275.36	556,570		251,465		399,086			(138,212)		87,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/05/2023	05/07/2025		1,035,244	199.65		38,511		35,711		32,460			(2,942)		7,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/05/2023	05/06/2024		452,208	199.65		16,099		13,748		12,503			(2,456)		2,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/19/2023	05/21/2024		1,040,184	195.73		36,927		32,970		36,138			(4,214)		4,915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	06/09/2023	06/10/2024		658,027	195.63		23,294		22,139		23,344			(1,333)		3,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	05/26/2023	05/29/2025		591,639	189.61		21,713		20,790		27,771			(1,035)		4,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	06/12/2023	06/12/2025		400,989	200.05		14,797		14,451		18,201			(364)		2,802		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2021	12/01/2023		7,685,480	273.98	231,837			49,053		156,392			(57,770)		24,961		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023		630,330	280.64	26,159			1,987					(6,504)		1,234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023		324,549	271.54	13,469			1,406					(3,340)		745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024		624,161	237.31	24,405			9,541		894			(6,043)		2,763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2023		684,969	264.93	28,426			3,163					(7,048)		1,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2021	08/18/2023		6,286,639	278.18	208,548			13,838		60,190			(51,972)		11,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025		719,515	192.46		26,694		25,083		30,394			(1,643)		4,932		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024		1,100,376	215.2	42,144			20,581		12,272			(10,435)		5,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/22/2022	06/21/2024		1,414,861	215.5	54,331			26,568		15,494			(13,471)		6,996		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024		58,610	230.44	2,210			1,156		511			(546)		300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023		5,691,403	276.13	178,126			39,264		94,045			(44,252)		18,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2023		248,823	233.92	8,908			908					(4,393)		401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2021	12/01/2023		5,496,480	273.62	166,955			35,229		115,695			(41,498)		17,851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024		802,806	230.07	31,871			11,280		1,849			(7,892)		3,381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024		249,201	244.98	9,794			3,565		427			(2,428)		1,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024		156,215	205.99		5,561		4,370		5,134			(1,200)		693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2021	11/21/2023		7,146,649	280.32	208,168			41,051		70,390			(51,707)		22,444		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024		665,719	191.34		23,700		19,533		28,983			(4,209)		3,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2023		275,420	205.92	9,777			2,316		6,581			(4,822)		672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/18/2022	09/12/2024		857,865	225.04	31,059			18,738		6,137			(7,704)		4,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023		9,882,561	270.39	179,282			25,986		249,768			(91,369)		18,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024		66,299	229.73	2,519			1,279		600			(624)		334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024		987,604	222.21	37,134			19,587		7,422			(9,207)		5,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2023		175,753	233.8	6,327			314					(3,138)		200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2021	12/12/2023		5,021,501	276.49	156,452			35,309		80,465			(38,796)		16,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		17,932,110	263.45	397,110			91,770		854,882			(197,923)		43,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2021	12/28/2023		7,802,136	277.07	234,927			58,304		121,317			(58,377)		27,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2022	12/15/2023		7,495,513	276.39	228,699			52,777		121,608			(56,924)		25,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2022	05/31/2024		15,260,419	275.45	463,409			213,556		329,993			(115,022)		73,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2021	12/11/2023		5,433,001	276.49	171,315			38,444		87,059			(42,462)		18,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/10/2022	09/27/2023		16,484,110	261.44	399,702			98,708		904,124			(201,622)		40,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2022	01/11/2024		4,123,101	272.58	129,166			34,561		101,199			(32,109)		15,068		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2024		5,955,974	270.37	191,771			59,998		177,183			(47,597)		23,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2022	12/26/2023		6,387,812	276.16	200,325			49,008		108,747			(49,597)		22,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2021	12/29/2023		5,251,953	276.16	162,446			40,595		89,410			(40,387)		18,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	07/21/2023		10,221,225	267.99	241,052			13,517		323,741			(121,160)		12,258		0001
Purchased Call/S&P 500 INDEX/SPXI135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024		2,969,000	3970.15	46,020			30,722		62,537			(15,340)		12,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/22/2024		599,485	589.28	49,877			14,064		52,300			(12,350)		2,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/02/2024		72,311	596.85	6,226			1,857		5,693			(1,548)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024		1,282,086	595.71	118,080			42,924		114,702			(29,237)		5,472		0001
Purchased Call/S&P 500 INDEX/SPXI13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024		2,666,000	4124.51	47,721			36,315		61,098			(11,474)		11,633		0001
Purchased Call/S&P 500 INDEX/SPXI137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025		2,509,000	3805.6	395,669			336,509		656,636			(60,457)		16,363		0001
Purchased Call/S&P 500 INDEX/SPXI13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		1,466,000	100	37,090			27,998		50,583			(9,298)		6,328		0001
Purchased Call/S&P 500 INDEX/SPXH13U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		1,226,000	3895.08	14,099			7,363		23,322			(6,778)		4,411		0001
Purchased Call/S&P 500 INDEX/SPXC17A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/01/2024		1,951,000	3981.35	59,310			40,088		83,156			(19,499)		7,992		0001
Purchased Call/S&P 500 INDEX/SPXH13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		2,300,000	3898.85	36,110			20,206		52,317			(16,027)		8,576		0001
Purchased Call/S&P 500 INDEX/SPXH13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		2,484,000	3972.61	64,087			35,960		92,083			(28,346)		9,262		0001
Purchased Call/S&P 500 INDEX/SPXA17Q$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/06/2026		2,621,000	2972.37	428,796			1,576,075		1,576,075	437,922				21,474		0001
Purchased Call/S&P 500 INDEX/SPXI13E$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024		5,283,000	4108.94	129,434			101,342		165,888			(28,291)		23,382		0001
Purchased Call/S&P 500 INDEX/SPXI13E$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024		2,803,000	4108.94	44,007			34,456		55,632			(9,619)		12,406		0001
Purchased Call/S&P 500 INDEX/SPXI13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024		3,344,000	4179.83	94,635			87,096		112,133			(7,757)		16,042		0001

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Purchased Call/S&P 500 INDEX/SPXI130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024		1,734,000	105		24,623		14,855		41,308			(9,863)		6,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	10/22/2024		8,189,444	262.77	239,908			157,985		425,635			(59,374)		46,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/30/2023	02/28/2025		14,040,108	264.32		431,296		363,361		696,723			(68,991)		90,678		0001
Purchased Call/S&P 500 INDEX/SPXI137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		3,170,000	3861.59		40,893		28,512		57,252			(12,582)		13,170		0001
Purchased Call/S&P 500 INDEX/SPXI132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024		4,906,000	4090.46		61,325		37,987		80,934			(23,587)		19,217		0001
Purchased Call/S&P 500 INDEX/SPXC17DS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/03/2024		1,831,610	4061		108,583		92,855		136,759			(15,942)		8,413		0001
Purchased Call/S&P 500 INDEX/SPXC17CS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025		2,031,688	5192		54,907		49,227		88,150			(5,875)		13,567		0001
Purchased Call/S&P 500 INDEX/SPXC17DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024		3,503,000	4136.25		130,662		111,426		164,301			(20,102)		16,089		0001
Purchased Call/S&P 500 INDEX/SPXC17AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		2,422,000	3991.05		173,900		260,801		260,801	86,901				9,758		0001
Purchased Call/S&P 500 INDEX/SPXI13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024		3,528,000	4091.95		74,088		58,212		95,085			(15,992)		15,642		0001
Purchased Call/S&P 500 INDEX/SPXI13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024		5,037,000	4369.01		128,444		122,798		136,460			(5,966)		24,627		0001
Purchased Call/S&P 500 INDEX/SPXC17DS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/24/2024		6,081,449	4137		278,609		228,720		371,685			(50,379)		27,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/19/2023	04/10/2024		15,419,087	266.33		364,274		285,886		637,944			(79,155)		68,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/22/2023		8,630,681	260.4	167,072	29,451		96,155		503,801			(97,786)		29,880		0001
Purchased Call/S&P 500 INDEX/SPXI131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024		54,766	4117.86		108,559		4,224		4,224	1,124				214		0001
Purchased Call/S&P 500 INDEX/SPXI13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024		4,893,000	4091.95		61,652		48,441		78,324			(13,307)		21,694		0001
Purchased Call/S&P 500 INDEX/SPXI137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		2,390,000	3861.59		63,813		44,492		91,626			(19,635)		9,929		0001
Purchased Call/S&P 500 INDEX/SPXI13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024		6,237,000	4145.58		81,705		73,400		96,425			(8,483)		29,562		0001
Purchased Call/AI Powered US Equity Index/AIP100NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/16/2023	06/06/2025		2,826,732	2336.51		98,180		95,387		122,592			(3,015)		19,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/03/2023		3,712,265	603.11	266,568			742		80,585			(66,700)		1,683		0001
Purchased Call/S&P 500 INDEX/SPXC17AS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		3,732,000	3991.05		288,110		442,761		442,761	154,650				15,036		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2023	03/07/2025		14,768,493	266.61		392,222		333,439		656,811			(59,713)		95,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR161996	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/24/2023		2,643,008	265.54	99,669			15,752					(24,669)		7,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2023	06/25/2025		10,750,260	274		315,304		313,973		347,762			(2,231)		75,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/24/2025		15,219,150	266		441,372		349,943		687,126			(92,349)		95,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A9O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/22/2023		2,354,144	264.61	87,340			17,318					(21,694)		7,419		0001
Purchased Call/S&P 500 INDEX/SPXI13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024		2,961,000	4298.86		46,488		44,163		51,098			(2,682)		14,352		0001
Purchased Call/S&P 500 INDEX/SPXI13D9I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024		2,383,000	4090.38		29,788		22,832		38,287			(6,999)		10,436		0001
Purchased Call/S&P 500 INDEX/SPXI1355B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024		3,732,000	3970.15		79,492		53,067		109,487			(26,497)		15,257		0001
Purchased Call/S&P 500 INDEX/SPXI1355E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/27/2024		1,329,000	105		20,201		13,449		35,447			(6,771)		5,411		0001
Purchased Call/S&P 500 INDEX/SPXI13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024		4,273,000	4293.93		108,534		102,822		121,009			(6,542)		20,711		0001
Purchased Call/S&P 500 INDEX/SPXC17DSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/13/2024		2,196,000	4124.08		76,201		66,545		95,418			(10,174)		10,249		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2023	02/11/2025		441,038	183.28		40,824		33,192		37,352			(7,764)		2,808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/01/2023	02/28/2025		168,410	180.92		16,919		14,181		16,419			(2,754)		1,088		0001
Purchased Call/Nasdaq FC Index/NFC0610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023		1,824,507	272.03	81,085			8,545		1,463			(20,250)		4,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/02/2023	02/02/2024		153,277	218.13		5,411		3,237		815			(2,194)		591		0001
Purchased Call/Nasdaq FC Index/NFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/11/2023		244,786	270.68	12,215			1,210		222			(3,024)		547		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/18/2025		266,720	182.49		25,392		20,886		23,735			(4,614)		1,708		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2023		274,018	177.17	11,728			1,853		14,605			(2,900)		772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2022	06/21/2024		17,165,659	271.71	502,330			246,379		493,065			(124,889)		84,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/19/2022	06/21/2024		11,775,315	270.57	340,906			168,440		368,507			(85,253)		58,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/07/2023		2,414,913	266.03	93,071			771					(23,141)		1,672		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/13/2023		6,278,276	265.94	235,435			43,719					(58,295)		19,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	01/13/2023	01/12/2024		1,079,264	214.66		38,098		20,694		7,441			(17,584)		3,954		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2023		365,987	173.8	14,566			1,621		24,597			(3,612)		867		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/19/2025		168,291	182.49		16,038		13,196		14,993			(2,910)		1,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024		65,992	184.83	4,494			1,816		2,849			(1,116)		296		0001
Purchased Call/Nasdaq FC Index/NFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2021	09/15/2023		1,235,937	269	52,884			5,593		1,953			(13,283)		2,838		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2021	11/03/2023		92,785	178.05	3,925			677		4,562			(974)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024		428,999	183.62	27,512			10,563		19,812			(6,855)		1,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2021	07/20/2023		1,790,125	266.44	70,352			1,848					(17,511)		2,095		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/27/2023		2,686,601	267.28	101,869			3,641					(25,274)		3,653		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	11/05/2021	11/03/2023		245,188	178.05	10,298			1,778		11,842			(2,560)		720		0001
Purchased Call/Nasdaq FC Index/NFC061VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024		2,881,408	257.49	119,276			37,974		63,192			(29,730)		11,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	08/01/2022	07/24/2024		13,581,864	268.55	422,693			227,236		489,950			(105,280)		70,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	02/15/2022	02/09/2024		7,060,908	270.37	227,086			70,376		209,347			(56,879)		27,657		0001
Purchased Call/S&P 500 INDEX/SPXI13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	05/08/2023	05/03/2024		2,049,465	4324		46,608		39,857		48,772			(6,843)		9,413		0001
Purchased Call/S&P 500 INDEX/SPXI13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	04/26/2023	09/01/2023		2,040,000	4250		49,910		24,559		130,415			(25,345)		4,238		0001
Purchased Call/S&P 500 INDEX/SPXH13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	01/19/2023	01/17/2024		1,703,187	3989		55,809		31,091		86,762			(24,906)		6,320		0001
Purchased Call/S&P 500 INDEX/SPXH13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	01/12/2023	01/12/2024		2,149,000	100		45,774		24,794		63,415			(21,194)		7,874		0001
Purchased Call/S&P 500 INDEX/SPXF00985	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/03/2023	03/01/2024		1,634,000	100		37,745		25,583		72,288			(12,340)		6,694		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	06/29/2023	06/28/2024		2,407,000	4396.44		40,678		40,678		42,086			(111)		12,019		0001
Purchased Call/S&P 500 INDEX/SPXJ130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	06/30/2023	07/01/2024		6,516,000	4450.38		168,764		168,764		167,246					32,669		0001
Purchased Call/S&P 500 INDEX/SPXI13DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	04/06/2023	04/05/2024		1,346,000	4105.02		16,287		12,587		23,339			(3,793)		5,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	01/07/2022	01/08/2024		3,416,317	272.21	107,335			28,202		85,062			(26,582)		12,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	01/31/2022	01/26/2024		5,090,859	269.45	165,759			47,964		160,992			(41,381)		19,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025		783,964	193.45	28,771			24,785		31,893			(4,015)		5,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024		133,819	210.03	4,644			3,139		3,358			(1,527)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024		146,829	196.43	5,183			3,645		7,983			(1,544)		616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8MPRO8K5P83	10/21/2022	10/20/2023		14,606,445	262.77	323,069			99,867		731,758			(161,086)		40,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024		1,100,157	215.94	38,726			24,810		7,948			(14,150)		4,376		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4056&2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 06/26/2023	. 06/26/2025	.....	 577,904	..... 200.73	.....	 21,267	.....	 21,179	.....	 25,048	.....	.....	..... (116)	.....	 4,078	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 11/02/2022	. 11/01/2024	.....	 1,676,995	..... 207.66	 61,378	.....	.....	 41,228	.....	 33,676	.....	.....	..... (15,218)	.....	 9,715	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 03/18/2022	. 03/19/2024	.....	 1,729,552	..... 236.11	 68,317	.....	.....	 24,587	.....	 2,198	.....	.....	..... (16,893)	.....	 7,341	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 05/10/2023	. 05/10/2024	.....	 327,599	..... 201.3	.....	 11,663	.....	 10,061	.....	 14,077	.....	.....	..... (1,625)	.....	 1,522	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 05/16/2023	. 05/16/2024	.....	 55,553	..... 195.2	.....	 1,978	.....	 1,739	.....	 3,227	.....	.....	..... (243)	.....	 260	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/22/2021	. 10/23/2023	.....	 8,436,233	..... 277.23	 268,630	.....	.....	 42,132	.....	 112,617	.....	.....	..... (66,542)	.....	 23,677	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 09/12/2022	. 09/12/2023	.....	 352,642	..... 222.1	 12,589	.....	.....	 2,532	.....	 445	.....	.....	..... (6,243)	.....	 794	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 09/27/2022	. 09/27/2023	.....	 288,013	..... 203.2	 10,253	.....	.....	 2,486	.....	 8,845	.....	.....	..... (5,084)	.....	 711	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305N$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 10/28/2022	. 10/29/2024	.....	 3,099,600	..... 210.46	 113,755	.....	.....	 75,941	.....	 53,610	.....	.....	..... (28,128)	.....	 17,902	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/31/2021	. 12/15/2023	.....	 7,475,462	..... 276.19	 227,428	.....	.....	 52,542	.....	 124,273	.....	.....	..... (56,713)	.....	 25,358	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/05/2022	. 07/26/2024	.....	 20,325,566	..... 269.14	 610,191	.....	.....	 328,304	.....	 705,600	.....	.....	..... (151,511)	.....	 105,320	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/08/2022	. 02/02/2024	.....	 4,912,266	..... 270.32	 156,479	.....	.....	 46,970	.....	 145,643	.....	.....	..... (39,161)	.....	 18,938	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 06/05/2023	. 06/05/2024	.....	 804,332	..... 194.7	.....	 28,473	.....	 26,596	.....	 29,826	.....	.....	..... (1,945)	.....	 3,887	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/07/2022	. 04/05/2024	.....	 13,910,502	..... 278.27	 420,136	.....	.....	 161,091	.....	 222,558	.....	.....	..... (104,166)	.....	 60,918	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/25/2022	. 12/22/2023	.....	 10,385,551	..... 275.93	 330,049	.....	.....	 79,191	.....	 178,882	.....	.....	..... (82,071)	.....	 35,956	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/22/2022	. 01/26/2024	.....	 6,002,537	..... 270.42	 183,239	.....	.....	 52,907	.....	 177,647	.....	.....	..... (45,636)	.....	 22,765	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2022	06/04/2024		12,635,304	275.47	385,006			179,394		273,227			(95,289)		60,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2022	07/05/2024		11,762,806	267.02	345,645			177,504		463,734			(86,411)		59,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/04/2023		12,265,529	269.12	273,753			25,916		351,083			(136,503)		18,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		14,174,510	263.04	319,078			99,025		697,362			(159,868)		39,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	10/25/2023		17,552,794	263.72	393,930			126,977		823,636			(196,880)		49,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		15,923,472	270.65	325,742			41,115		395,829			(164,221)		28,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/18/2022	02/07/2024		7,913,705	270.38	248,743			75,771		234,632			(61,842)		30,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023		5,363,963	276.49	164,402			36,383		85,416			(40,981)		17,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/03/2022	03/01/2024		302,604	244.44	12,074			4,063		446			(2,998)		1,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ZS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/30/2023	03/28/2025		69,454	198.34		2,528		2,218		2,280			(319)		459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2022	02/02/2024		5,567,314	270.86	170,375			50,848		158,523			(42,430)		21,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2022	03/22/2024		6,523,125	280.05	196,602			72,031		86,427			(48,967)		27,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2021	09/27/2023		12,823,306	279.23	378,362			45,813		122,133			(93,955)		31,661		0001
Purchased Call/S&P 500 INDEX/SPXI13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024		1,071,000	4124.08		13,495		11,789		18,173			(1,797)		5,006		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024		2,122,000	4396.44		48,594		48,594		50,183			(133)		10,595		0001
Purchased Call/S&P 500 INDEX/SPXH13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		1,838,000	3898.85		48,707		27,254		71,761			(21,618)		6,854		0001
Purchased Call/S&P 500 INDEX/SPXH13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023		1,839,000	100	25,010			8,198		26,715			(12,436)		5,250		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/04/2023	12/29/2023		1,662,146	3804		39,666		20,111		58,091			(19,557)		5,869		0001
Purchased Call/S&P 500 INDEX/SPXH13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		1,152,000	100		23,616		12,828		17,558			(10,900)		4,221		0001
Purchased Call/S&P 500 INDEX/SPXI134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/23/2023	02/21/2024		1,455,000	105		21,534		14,096		38,718			(7,534)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXI134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		2,199,000	3970.04		62,012		40,824		87,206			(21,466)		8,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2022	07/17/2024		9,587,539	266.51	311,600			164,436		392,358			(77,576)		49,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/09/2022	11/08/2024		1,700,424	208.2	62,236			42,578		33,813			(15,431)		9,921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023		721,198	212.63	25,603			5,713		1,492			(12,696)		1,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/07/2021	12/01/2023		7,432,112	273.72	248,509			52,584		154,952			(61,978)		24,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024		1,406,620	217.62	52,748			30,866		15,060			(13,079)		7,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2023		227,099	230	8,176			225					(4,054)		197		0001
Purchased Call/S&P 500 INDEX/SPXD130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026		1,551,245	3687.26	277,983			566,186		566,186	173,958				14,474		0001
Purchased Call/S&P 500 INDEX/SPXI13P$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024		2,273,000	4191.98		29,549		26,374		34,601			(3,382)		10,724		0001
Purchased Call/S&P 500 INDEX/SPXI135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2024		1,247,000	4045.64		14,964		10,195		22,369			(4,839)		5,150		0001
Purchased Call/S&P 500 INDEX/SPXI13I$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024		2,884,000	4137.04		49,605		40,611		60,792			(9,081)		13,051		0001
Purchased Call/S&P 500 INDEX/SPXI13I$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024		1,653,408	4134		38,372		31,395		47,178			(7,044)		7,470		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028		2,297,740	3640	641,458			991,320		991,320	271,325				26,384		0001
Purchased Call/S&P 500 INDEX/SPXI13V$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2024		3,452,680	4359		126,593		122,714		130,476			(5,217)		16,881		0001
Purchased Call/S&P 500 INDEX/SPXI13D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024		2,176,000	4105.02		26,330		20,414		37,649			(6,065)		9,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/15/2022	09/15/2023		80,943	211.84	2,882			607		886			(1,429)		186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024		809,156	214.32	30,020			18,366		11,025			(7,433)		4,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2023		623,286	214.32	22,189			4,890		843			(11,003)		1,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2022	04/05/2024		8,792,985	277.45	271,137			104,139		151,892			(67,303)		38,507		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305MSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/12/2022	. 10/12/2023	.....	 578,034	..... 207.27	20,462	.....	.....	 5,806	.....	 4,546	.....	.....	..... (10,147)	.....	 1,543	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059SZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 03/30/2022	. 03/28/2024	.....	 939,523	..... 237.75	36,829	.....	.....	 13,729	.....	 1,027	.....	.....	..... (9,144)	.....	 4,055	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/02/2021	. 10/25/2023	.....	8,362,813	..... 277.94	269,537	.....	.....	 43,049	.....	102,647	.....	.....	..... (66,977)	.....	 23,674	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/27/2021	. 10/26/2023	.....	 8,160,758	..... 278.47	257,368	.....	.....	 41,435	.....	93,843	.....	.....	.....(63,879)	.....	 23,200	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/03/2022	. 10/03/2023	.....	 348,991	..... 207.45	12,354	.....	.....	 3,199	.....	 2,355	.....	.....	..... (6,126)	.....	890	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/14/2022	. 04/17/2024	.....	 276,872	..... 184.18	17,997	.....	.....	 7,174	.....	 12,620	.....	.....	..... (4,438)	.....	 1,238	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/13/2023	. 02/13/2024	.....	 431,486	..... 183.81	.....	 24,422	.....	 15,272	.....	 16,603	.....	.....	..... (9,167)	.....	 1,705	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/23/2023	. 02/22/2024	.....	 14,679,018	..... 263.85	318,386	.....	.....	208,828	.....	694,296	.....	.....	..... (110,250)	.....	 59,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2021	. 10/26/2023	.....	 1,826,098	..... 272.41	91,929	.....	.....	 14,847	.....	 4,287	.....	.....	.....(22,857)	.....	 5,191	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/02/2023	. 01/30/2025	.....	 17,507,556	..... 265.74	517,624	.....	.....	411,930	.....	 802,700	.....	.....	..... (106,215)	.....	110,348	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/07/2023	. 02/03/2025	.....	 10,048,733	..... 265.33	292,872	.....	.....	235,153	.....	 470,771	.....	.....	.....(58,340)	.....	63,554	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/14/2023	. 04/16/2024	.....	 1,406,000	 100	36,415	.....	.....	29,012	.....	48,044	.....	.....	..... (7,620)	.....	 6,277	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/14/2023	. 04/15/2024	.....	 2,386,000	..... 4137.64	37,460	.....	.....	29,824	.....	46,810	.....	.....	..... (7,859)	.....	10,634	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 06/08/2023	. 06/08/2029	.....	 33,674,511	..... 4293.93	9,170,460	.....	.....	9,889,497	.....	9,889,497	1,134,124	.....	.....	.....	410,539	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/14/2023	. 04/12/2024	.....	 1,049,000	 100	27,169	.....	.....	21,584	.....	35,863	.....	.....	..... (5,747)	.....	 4,651	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB17D9E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 01/08/2021	. 01/08/2027	.....	 8,870,265	..... 3824.68	1,676,480	.....	.....	2,914,814	.....	2,914,814	916,041	.....	.....	.....	 83,314	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/21/2023	. 04/19/2024	.....	3,035,000	..... 4133.52	87,408	.....	.....	71,140	.....	108,753	.....	.....	..... (16,809)	.....	13,619	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/27/2023	. 03/22/2024	.....	1,765,982	4126	39,641	.....	.....	29,262	.....	51,361	.....	.....	.....(10,432)	.....	 7,538	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/21/2023	. 04/22/2024	.....	 2,636,000	..... 4133.52	34,004	.....	.....	27,728	.....	41,469	.....	.....	..... (6,486)	.....	11,889	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13I$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024		2,806,660	4134		37,189		30,427		45,349			(6,826)		12,680		0001
Purchased Call/S&P 500 INDEX/SPXB17QSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/08/2023		1,560,785	4684	162,205			29,166		17,804			(40,329)		4,675		0001
Purchased Call/S&P 500 INDEX/SRM013O$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		209,521	100		1,237,365		61,331		61,331	2,477				2,483		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029		131,681	4133.52		1,531,620		42,505		42,505	9,058				1,587		0001
Purchased Call/S&P 500 INDEX/SPXI13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024		1,653,000	100		42,317		31,242		59,550			(11,300)		7,095		0001
Purchased Call/S&P 500 INDEX/SPXI13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		2,048,000	3971.27		29,082		21,651		39,177			(7,469)		8,840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024		1,579,545	210.46	58,443			36,958		27,019			(14,471)		8,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2022	04/16/2024		6,951,507	278.9	212,007			84,353		106,527			(52,367)		31,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2023		668,138	221.99	24,053			1,193					(11,928)		762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/12/2022	08/11/2023		1,866,102	233.94	66,620			7,587					(33,127)		3,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/01/2022	07/03/2024		407,010	219.33	15,426			7,798		3,600			(3,809)		2,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023		195,234	235.03	6,989			886					(3,466)		350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023		119,675	214.23	4,272			777		849			(2,101)		256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		1,216,407	217.06	43,426			7,500		56			(21,594)		2,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/03/2021	10/31/2023		6,296,307	278.17	206,563			34,757		76,652			(51,356)		18,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2023		554,024	218.45	19,834			3,278					(9,836)		1,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/05/2021	09/29/2023		3,117,635	276.23	98,112			12,210		44,346			(24,451)		7,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2024		12,538,546	278.86	375,779			151,274		193,398			(93,143)		56,266		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2024		3,579,200	239.58	171,259			75,057		227,344			(42,695)		16,704		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0611W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/22/2024		2,799,051	251.52	127,977			41,618		90,074			(31,803)		11,277		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	02/06/2023	02/06/2024		191,118	182.71		10,722		6,498		8,043			(4,230)		744		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	03/10/2023	03/11/2024		323,209	179.75		18,617		13,027		19,584			(5,681)		1,351		0001
Purchased Call/Nasdaq FC Index/NFC0610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/22/2023		2,946,661	266.49	130,073			15,127		9,048			(32,863)		7,068		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/17/2023		3,167,945	267.69	118,415			7,653					(29,378)		5,744		0001
Purchased Call/Nasdaq FC Index/NFC061P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023		1,751,454	261.65	83,136			11,164		13,861			(20,746)		4,538		0001
Purchased Call/S&P 500 INDEX/SPXI134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	02/22/2023	02/21/2025		1,662,669	3991.05		189,169		260,252		260,252	73,368				10,676		0001
Purchased Call/S&P 500 INDEX/SPXI13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	03/23/2023	03/20/2024		1,861,763	263		33,663		24,661		83,877			(9,181)		7,917		0001
Purchased Call/S&P 500 INDEX/SPXC17B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2023	03/24/2025		1,725,598	3935		257,750		224,378		396,992			(33,635)		11,362		0001
Purchased Call/S&P 500 INDEX/SPXH13X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	01/20/2023	01/19/2024		1,334,000	100		26,680		14,970		82,326			(11,801)		4,974		0001
Purchased Call/S&P 500 INDEX/SPXH13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	01/25/2023	01/24/2024		1,820,293	4018		21,640		12,374		33,482			(9,274)		6,871		0001
Purchased Call/S&P 500 INDEX/SPXI132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	02/15/2023	02/15/2024		2,432,000	4147.6		40,614		25,622		51,626			(15,022)		9,653		0001
Purchased Call/S&P 500 INDEX/SPXC17B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2024		1,900,000	4109.11		67,450		52,626		87,569			(14,927)		8,395		0001
Purchased Call/S&P 500 INDEX/SPXI13W$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	06/21/2023	06/21/2024		2,391,000	4365.69		46,864		45,834		49,259			(1,152)		11,823		0001
Purchased Call/S&P 500 INDEX/SPXI13D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	04/04/2023	04/04/2024		2,195,000	100		53,997		41,239		83,038			(12,835)		9,595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/06/2022	12/06/2024		1,184,260	213.5	43,581			31,326		18,305			(10,791)		7,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/01/2022	04/02/2024		2,051,234	239.5	80,203			30,407		2,141			(19,832)		8,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	07/05/2022	07/05/2023		15,685,024	266.42	348,388			3,878		569,340			(174,385)		9,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		119,261	600.32	8,873			245		3,738			(2,203)		143		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/14/2023		157,940	615.5	11,940			723		3,263			(2,956)		277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/22/2023		985,303	602.57	72,960			8,339		43,933			(18,135)		2,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023		1,926,841	618.62	147,789			26,021		70,570			(36,593)		5,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023		1,600,726	592.26	125,497			26,521		117,137			(31,202)		5,199		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024		1,972,000	4450.38		25,242		25,242		24,739					9,887		0001
Purchased Call/S&P 500 INDEX/SPXI13I$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024		2,171,000	4071.63		57,097		46,901		72,828			(10,296)		9,841		0001
Purchased Call/S&P 500 INDEX/SPXI13J$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024		1,950,000	4169.48		55,380		46,251		67,875			(9,481)		8,913		0001
Purchased Call/S&P 500 INDEX/SPXC177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2025		1,407,000	3919.25		59,516		45,637		83,123			(13,922)		8,714		0001
Purchased Call/S&P 500 INDEX/SRM040186	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028		218,132	100	61,906			75,392		75,392	12,841				2,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2022	03/14/2024		9,080,704	279.22	267,378			94,419		129,167			(66,312)		38,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024		749,096	210.46	27,492			18,177		12,992			(6,807)		4,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	05/01/2024		18,192,538	269.14		406,408		342,378		631,248			(64,958)		83,287		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024		311,470	181.01	21,398			8,918		19,059			(5,298)		1,421		0001
Purchased Call/Nasdaq FC Index/NFC061V$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/20/2024		1,729,510	252.72	80,910			26,122		51,523			(20,136)		6,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023		2,187,320	266.04	80,270			15,401					(19,953)		6,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2023		5,064,267	267.17	193,258			10,933					(48,006)		8,589		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1617$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2021	08/31/2023		2,679,387	268.66	102,133			8,560					(25,329)		5,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2021	10/04/2023		10,020,946	275.81	312,399			40,878		151,307			(77,591)		25,696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/25/2022	11/26/2024		4,795,270	218.88	175,986			124,254		54,334			(43,516)		28,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023		232,184	210.3	8,196			2,439		1,259			(4,064)		634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/16/2022	09/16/2024		196,706	211.05	7,317			4,459		5,415			(1,812)		1,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2023		569,594	221.04	20,335			3,249					(10,029)		1,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023		577,893	210.46	20,400			6,126		3,103			(10,116)		1,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2021	11/01/2023		9,492,417	278.93	308,957			52,388		105,596			(76,849)		27,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024		287,642	218.3	10,614			7,731		5,850			(2,628)		1,736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023		1,584,129	207.59	55,761			16,109		12,057			(27,727)		4,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024		229,729	248.55	8,982			3,405		296			(2,221)		1,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024		122,885	205.99		4,387		3,363		4,057			(1,031)		538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/24/2023	04/23/2024		51,930	206.53		1,841		1,506		1,695			(338)		235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024		185,712	201.4		6,611		5,685		7,948			(939)		861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025		404,753	202.36		15,097		13,751		17,061			(1,363)		2,732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025		111,094	198.61		4,133		3,785		3,614			(363)		750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2024		941,944	208.69	34,475			23,362		18,235			(8,513)		5,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024		222,824	237.69	8,891			3,061		656			(2,201)		926		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3058$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 03/11/2022	. 03/12/2024	.....	1,553,306	..... 227.24	61,666	.....	.....	21,600	.....	4,648	.....	.....	.....(15,248)	.....	6,504	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 03/18/2022	. 03/18/2024	.....	 223,099	.....248.2	 8,812	.....	.....	 3,164	.....	261	.....	.....	.....(2,182)	.....	945	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 05/26/2023	. 05/27/2025	.....	996,856	..... 189.61	.....	36,585	.....	 35,025	.....	46,897	.....	.....	.....(1,749)	.....	6,888	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	. 05/02/2023	. 05/02/2024	.....	 2,840,000	.....4119.58	.....	109,340	.....	91,918	.....	138,365	.....	..... (17,626)	.....	13,023	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 03/06/2023	. 03/06/2024	.....	2,499,000	.....4048.42	.....	31,238	.....	21,369	.....	41,231	.....	.....(9,900)	.....	10,341	.....	0001 .....
Purchased Call/S&P 500 INDEX/SRM0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	. 11/08/2019	. 11/07/2025	.....	 1,724,000	100	308,596	.....	678,644	.....	678,644	154,119	.....	.....	.....	13,239	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 06/09/2023	. 06/10/2024	.....	3,943,000	.....4298.86	.....	52,048	.....	49,467	.....	56,916	.....	.....(2,978)	.....	19,195	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 04/14/2023	. 04/15/2024	.....	2,925,000	.....4137.64	.....	63,473	.....	50,533	.....	79,699	.....	.....(13,317)	.....	13,036	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 02/23/2023	. 02/23/2024	.....	2,142,000	.....4012.32	.....	57,620	.....	37,828	.....	79,600	.....	.....(20,049)	.....	 8,648	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 11/17/2022	. 11/15/2024	.....	 1,010,024	3976	44,056	.....	30,566	.....	61,832	.....	.....	.....(10,939)	.....	 5,934	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	. 02/17/2023	. 02/14/2025	.....	 1,520,118	4131	.....	70,619	.....	58,019	.....	89,541	.....	.....(12,902)	.....	 9,704	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 02/17/2023	. 02/14/2025	.....	 2,018,000	.....4079.09	.....	93,030	.....	76,431	.....	 114,608	.....	.....(16,996)	.....	12,883	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 01/24/2023	. 01/23/2025	.....	1,583,246	4011	225,955	.....	177,536	.....	328,456	.....	.....	.....(48,596)	.....	 9,919	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 09/17/2021	. 09/14/2023	.....	2,782,829	..... 268.71	104,109	.....	 10,736	.....	.....	.....	.....	.....(25,834)	.....	 6,349	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 02/23/2023	. 02/16/2024	.....	 27,616,352	..... 265.09	590,293	.....	379,060	.....	 1,204,723	.....	.....	..... (213,696)	.....	109,849	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1618$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 09/22/2021	. 09/22/2023	.....	2,821,499	..... 266.8	106,254	.....	 12,122	.....	.....	.....	.....	.....(26,351)	.....	 6,768	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 11/15/2022	. 11/15/2024	.....	9,521,068	..... 233.06	330,029	.....	227,766	.....	86,854	.....	.....	..... (81,728)	.....	55,940	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 11/10/2022	. 11/08/2024	.....	3,256,350	.....233.3	112,834	.....	 77,300	.....	28,395	.....	.....	.....(28,019)	.....	18,999	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 02/14/2023	. 02/14/2024	.....	 288,743	..... 214.79	.....	 10,193	.....	 6,402	.....	 2,285	.....	.....	.....(3,798)	.....	 1,144	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 10/10/2022	. 10/10/2023	.....	 16,125,120	..... 264.98	330,947	.....	 94,042	.....	 687,307	.....	.....	.....(167,416)	.....	42,621	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 03/10/2023	. 03/10/2025	.....	 10,052,913	..... 265.16	282,405	.....	240,316	.....	482,025	.....	.....	.....(42,717)	.....	65,458	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	10/31/2024		22,572,530	264.37	675,111			453,811		1,078,937			(167,731)		130,635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025		637,518	195.63		23,461		22,977		23,627			(514)		4,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024		919,174	235.29	35,940			14,327		1,641			(8,863)		4,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024		996,919	238.52	38,780			15,853		1,337			(9,576)		4,511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024		58,357	247.04	2,235			1,014		132			(556)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024		839,124	240.73	32,810			12,782		837			(8,102)		3,707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2024		668,580	232.93	25,874			12,103		1,980			(6,407)		3,236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024		63,165	228.71	2,388			1,235		610			(591)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024		664,630	224.24	25,189			13,476		4,387			(6,237)		3,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023		753,092	217.11	26,659			10,135		2,324			(13,220)		2,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024		50,102	213.71	1,839			1,280		1,264			(455)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024		1,146,024	216.19	42,288			30,803		15,479			(10,471)		6,918		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024		310,786	239.08	12,152			4,634		351			(3,009)		1,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024		70,991	238.52	2,762			1,124		92			(684)		320		0001
Purchased Call/S&P 500 INDEX/SPXI137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024		3,677,000	3861.59		45,227		31,684		63,181			(13,765)		15,397		0001
Purchased Call/S&P 500 INDEX/SPXI13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024		1,865,000	264.82		39,725		30,094		75,991			(9,850)		8,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2023		690,119	604.99	53,070			12,101		40,907			(13,158)		2,334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023		1,275,620	605.26	101,029			23,624		75,881			(25,015)		4,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024		679,548	609.16	55,043			14,293		39,597			(13,685)		2,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024		1,137,648	605.1	94,083			25,375		73,153			(23,392)		4,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024		614,824	591.84	51,707			14,407		50,983			(12,838)		2,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	02/08/2024		692,398	599.42	60,016			18,586		52,915			(15,111)		2,706		0001
Purchased Call/S&P 500 INDEX/SPXI13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/12/2023	04/12/2024		1,587,000	100	25,709			20,200		48,630			(5,549)		7,036		0001
Purchased Call/S&P 500 INDEX/SPXI13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/19/2023	04/19/2024		1,649,000	100	48,646			39,157		82,912			(9,570)		7,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		1,363,157	588.8	119,004			37,805		126,351			(29,547)		5,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2024		1,373,623	589.59	115,110			39,317		130,844			(28,424)		5,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2021	11/21/2023		2,894,198	265.58	108,532			21,319					(26,837)		9,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/02/2023	04/12/2024		12,217,992	268.86	261,062			207,276		422,117			(55,105)		54,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/22/2024		5,767,978	232.1	199,572			140,394		59,396			(49,487)		34,124		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023		2,242,442	262.64	84,543			11,349					(21,065)		5,810		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2021	10/11/2023		2,504,472	262.27	96,007			13,509					(23,903)		6,652		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024		65,027	590.06	6,217			2,272		6,291			(1,543)		278		0001
Purchased Call/S&P 500 INDEX/SPXI13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024		3,456,000	4124.51		43,200		32,875		54,993			(10,387)		15,081		0001
Purchased Call/S&P 500 INDEX/SPXI13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024		4,951,000	4145.58		125,755		112,973		150,744			(13,057)		23,467		0001
Purchased Call/S&P 500 INDEX/SPXC17FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/07/2024		2,868,000	4298.86		137,951		131,053		156,065			(7,959)		13,901		0001
Purchased Call/S&P 500 INDEX/SPXI13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024		2,276,000	100		46,658		36,147		101,523			(10,777)		10,020		0001
Purchased Call/S&P 500 INDEX/SPXI13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025		1,541,753	4057		212,801		194,093		317,828			(18,948)		10,405		0001
Purchased Call/S&P 500 INDEX/SPXI13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024		2,190,000	4124.08		28,032		24,480		34,263			(3,743)		10,221		0001
Purchased Call/S&P 500 INDEX/SPXC17ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2024		1,509,937	4114		90,198		80,399		109,160			(10,436)		7,080		0001
Purchased Call/S&P 500 INDEX/SPXI13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024		2,922,000	4191.98		47,044		42,004		55,342			(5,369)		13,807		0001
Purchased Call/S&P 500 INDEX/SPXH13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025		1,770,433	4877		81,110		63,497		121,939			(17,676)		11,033		0001
Purchased Call/S&P 500 INDEX/SPXI13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024		10,406,000	3960.28		250,785		179,231		346,078			(72,831)		43,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2024		861,939	218.82	31,719			22,495		9,769			(7,854)		5,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024		481,767	209.61	17,729			13,102		14,778			(4,396)		2,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/05/2021	11/03/2023		7,520,904	280.47	240,171			41,538		68,811			(59,891)		22,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W86	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/31/2022	08/31/2023		13,531,714	267.66	279,855			47,862		455,660			(141,029)		27,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/18/2023		74,976	270.58	1,502			201		1,880			(755)		137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W9F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/02/2022	08/30/2023		289,903	267.97	5,539			931		9,482			(2,769)		593		0001
Purchased Call/S&P 500 INDEX/SPXH13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		5,731,000	3972.61		69,918		39,232		98,917			(30,925)		21,370		0001
Purchased Call/S&P 500 INDEX/SPXI13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024		1,541,332	3983		17,701		12,981		27,347			(4,814)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXI13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		2,525,000	4027.81		41,158		30,726		54,742			(10,487)		10,899		0001
Purchased Call/S&P 500 INDEX/SPXI13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024		622,000	14891.5		14,057		13,901		15,247			(270)		3,076		0001
Purchased Call/S&P 500 INDEX/SPXI13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024		2,064,000	4369.01		31,786		30,388		33,591			(1,476)		10,091		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024		2,299,000	4091.95		59,544		46,785		76,964			(12,852)		10,193		0001
Purchased Call/S&P 500 INDEX/SPXI13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024		1,769,000	100		45,640		36,158		60,206			(9,753)		7,843		0001
Purchased Call/S&P 500 INDEX/SRM0130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		4,195,479	100		1,237,365		1,228,105		1,228,105	49,595				49,714		0001
Purchased Call/S&P 500 INDEX/SPXI13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024		2,652,000	4167.87		59,935		50,220		72,923			(9,825)		12,141		0001
Purchased Call/S&P 500 INDEX/SPXB17USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2024		1,113,000	4170.7	150,589			132,478		132,478	57,021				4,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2024		480,360	573.17	42,896			14,769		57,779			(10,621)		1,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	03/13/2024		2,415,865	579.75	213,613			75,205		269,022			(52,881)		10,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/17/2022	07/26/2024		11,705,203	269.27	351,649			190,742		403,147			(87,870)		60,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	12/08/2023		16,953,054	267.09	365,710			162,712		631,604			(182,249)		56,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2022	11/09/2023		19,145,814	265.46	440,808	2,143		161,728		794,043			(220,616)		57,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/07/2022	10/31/2023		17,355,811	264.37	388,319			131,274		777,946			(193,441)		50,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/23/2023	10/26/2023		17,432,110	264.51	377,285	2,561		123,762		772,650			(190,101)		49,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2021	09/25/2023		5,745,482	265.03	215,325			25,475					(53,328)		14,025		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2021	09/29/2023		1,336,150	263.53	49,213			6,125					(12,267)		3,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2023	04/15/2025		9,019,378	268.42		266,524		239,668		379,030			(27,796)		60,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2021	10/16/2023		4,802,408	264.56	180,571			26,576					(44,710)		13,062		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2022	08/23/2024		13,506,713	269.31	377,806			219,087		471,253			(94,312)		72,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/07/2022	11/01/2024		21,374,140	265.03	628,175			423,694		987,992			(156,284)		123,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/26/2024		5,320,567	232.13	184,624			130,352		55,044			(45,651)		31,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025		9,143,586	263.07	276,188			237,815		488,484			(38,963)		59,872		0001
Purchased Call/S&P 500 INDEX/SPXI135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024		2,748,000	3970.15	68,150			45,434		94,193			(22,779)		11,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2022	03/28/2024		3,039,955	596.31	292,140			108,601		271,723			(72,336)		13,121		0001
Purchased Call/S&P 500 INDEX/SPXI136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024		3,701,000	3992.01	68,839			47,468		93,888			(21,442)		15,376		0001
Purchased Call/S&P 500 INDEX/SPXI137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		2,451,094	3992	72,520			50,562		112,167			(22,314)		10,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2022	03/07/2024		1,703,547	579.98	146,846			50,359		186,659			(36,360)		7,063		0001
Purchased Call/S&P 500 INDEX/SPXI13L$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024		5,175,000	4061.22	65,205			55,451		82,875			(10,183)		23,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024		1,650,239	585.79	165,024			69,591		182,928			(40,917)		7,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2024		998,912	549.18	89,802			32,398		91,127			(22,175)		4,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/01/2024		539,717	600.05	51,165			19,354		46,070			(12,669)		2,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2022	07/19/2024		14,054,671	268.39	427,411			226,519		510,479			(106,416)		72,173		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z3E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/25/2022	10/24/2024		18,253,813	263.04	559,961			371,781		935,939			(139,460)		104,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/04/2024		1,071,656	598.99	101,914			38,865		93,526			(25,235)		4,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/05/2024		1,352,390	594.9	132,940			50,878		125,211			(32,917)		5,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	05/02/2024		153,439	573.84	15,774			6,621		19,738			(3,906)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/26/2024		96,731	582.15	9,625			3,966		11,095			(2,386)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/14/2024		5,976,958	566.27	580,960			253,771		861,576			(143,653)		27,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024		425,634	566.82	43,287			19,919		61,747			(10,733)		2,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/03/2024		459,183	570.37	45,230			21,028		64,477			(11,199)		2,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/13/2024		743,802	549.29	81,000			38,667		133,100			(20,056)		3,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024		716,526	551.81	77,600			37,895		125,750			(19,214)		3,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/26/2024		2,286,846	562.49	234,859			116,302		360,493			(57,994)		11,387		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		2,138,000	3972.61		32,498		18,235		46,013			(14,374)		7,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/02/2024		4,287,304	575.46	433,637			182,026		541,778			(107,375)		19,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2024		576,710	573.92	51,097			17,593		68,749			(12,652)		2,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/12/2024		5,322,600	579.75	462,534			162,014		591,766			(114,370)		22,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		101,711	595.14	10,100			3,918		9,425			(2,501)		448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2022	04/11/2024		2,816,812	593.2	274,921			107,479		270,797			(68,072)		12,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	04/19/2024		2,016,484	597.6	194,994			78,372		184,873			(48,282)		9,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	05/02/2024		988,324	574.53	100,908			42,356		126,178			(24,985)		4,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/15/2024		2,035,125	566.27	197,814			86,561		293,694			(48,846)		9,528		0001
Purchased Call/S&P 500 INDEX/SPXI130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	08/25/2023		4,192,000	4400		44,110		26,370		130,189			(17,832)		8,210		0001
Purchased Call/S&P 500 INDEX/SRM0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028		1,368,385	100	296,119			277,929		277,929	53,412				14,696		0001
Purchased Call/S&P 500 INDEX/SPXI13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024		6,820,000	4396.44		91,388		91,388		94,348			(250)		34,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/31/2024		571,927	569.2	57,193			26,282		80,760			(14,161)		2,744		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/04/2024		252,866	567.29	25,742			11,987		36,669			(6,365)		1,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/14/2024		3,022,117	551.81	324,273			155,242		529,719			(80,292)		14,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/14/2024		384,129	552.97	41,870			20,072		66,207			(10,381)		1,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/14/2024		555,774	546.97	59,801			28,827		102,123			(14,848)		2,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024		2,458,253	554.53	259,143			127,293		421,040			(64,541)		12,156		0001
Purchased Call/S&P 500 INDEX/SPXA05D$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/08/2022	12/06/2023		1,722,331	3941	55,036			24,222		84,177			(27,442)		5,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2023	03/28/2025		11,000,974	226.34	384,592			335,788		241,583			(49,207)		72,665		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025		6,936,763	226.25	241,522			217,419		157,792			(24,389)		46,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024		1,312,054	232.57	45,397			29,891		11,783			(11,210)		7,531		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024		2,960,869	246.44	105,397			51,561		1,573			(26,143)		14,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/03/2025		6,356,294	226.82	224,210			197,532		135,828			(26,933)		42,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024		4,335,587	232.54	150,151			99,162		39,212			(37,210)		24,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024		3,882,281	244.47	138,158			66,184		2,862			(34,220)		19,008		0001
Purchased Call/S&P 500 INDEX/SPXA05ES9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/14/2022	12/12/2023		1,628,148	3991	61,078			27,747		90,694			(30,455)		5,473		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024		2,407,000	4396.44	71,007			71,007		73,515			(195)		12,019		0001
Purchased Call/S&P 500 INDEX/SPXJ130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024		4,203,000	4450.38	56,741			56,741		55,686					21,101		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/10/2024		429,455	561.96	42,946			18,498		64,552			(10,634)		1,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/10/2024		5,226,135	562.86	517,910			223,078		778,492			(128,238)		24,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/16/2024		1,324,842	563.96	128,245			56,294		196,734			(31,754)		6,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2024		196,323	555.01	21,085			10,006		32,841			(5,221)		956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2024		60,671	555.51	6,486			3,078		10,103			(1,606)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/17/2024		751,686	547.7	81,332			39,434		137,260			(20,138)		3,696		0001
Purchased Call/S&P 500 INDEX/SPXI13V\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024		2,531,000	4365.69		58,972		57,676		62,077			(1,450)		12,516		0001
Purchased Call/S&P 500 INDEX/SPXI13V\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024		2,341,000	4409.59		41,436		40,282		42,451			(1,594)		11,462		0001
Purchased Call/S&P 500 INDEX/SPXI13V\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024		5,494,000	4409.59		140,646		136,729		144,678			(5,409)		26,900		0001
Purchased Call/S&P 500 INDEX/SPXI13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		2,117,000	4348.33		35,777		35,384		37,632			(681)		10,527		0001
Purchased Call/S&P 500 INDEX/SPXI13Y\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		6,901,000	4348.33		178,046		176,089		188,967			(3,387)		34,315		0001
Purchased Call/S&P 500 INDEX/SPXA05D\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023		2,380,000	3963.51	28,322			12,553		41,993			(14,045)		7,903		0001
Purchased Call/S&P 500 INDEX/SRM0170\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026		27,461	100	5,698			11,554		11,554	2,069				247		0001
Purchased Call/S&P 500 INDEX/SRM0400\$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	03/22/2022	03/22/2028		363,419	100	90,855			76,540		76,540	12,928				3,953		0001
Purchased Call/S&P 500 INDEX/SRM013\$S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027		3,737,356	100	797,926			700,448		700,448	137,737				38,645		0001
Purchased Call/S&P 500 INDEX/SPXI13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024		2,020,000	4205.45		77,770		71,128		91,504			(7,397)		9,647		0001
Purchased Call/S&P 500 INDEX/SPXI13U\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024		2,341,000	4338.93		34,647		33,029		37,129			(1,704)		11,429		0001
Purchased Call/S&P 500 INDEX/SPXI13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		3,149,000	4348.33		91,636		90,629		97,363			(1,743)		15,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J\$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024		6,746,203	232.07	232,910			156,255		65,820			(57,674)		39,082		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161J8K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024		6,620,014	231.4	229,958			157,336		70,819			(57,022)		38,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/17/2025		18,007,568	268.33	528,904			478,414		762,916			(51,561)		120,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2025		12,527,219	266.13	359,474			303,400		569,661			(56,753)		81,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024		105,044	275.26	2,290			2,189		2,398			(106)		514		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D8C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024		143,435	181.61	7,387			2,263		6,783			(1,832)		562		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024		3,810,284	233.55	131,846			94,322		34,431			(32,659)		22,761		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	09/20/2024		3,776,815	236.72	130,339			80,110		18,462			(32,343)		20,921		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J85	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024		9,672,172	232.79	334,855			221,437		85,422			(82,922)		55,632		0001
Purchased Call/S&P 500 INDEX/SPXI13B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		1,437,109	263		26,316		19,371		65,530			(7,085)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXI13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024		1,635,000	100		45,617		45,114		56,793			(870)		8,119		0001
Purchased Call/S&P 500 INDEX/SPXF000S5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/28/2022	12/28/2023		8,043,000	100	76,409			37,889		204,743			(37,890)		28,319		0001
Purchased Call/S&P 500 INDEX/SPXF000SK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/29/2022	12/29/2023		1,603,000	100	32,541			16,361		87,125			(16,137)		5,660		0001
Purchased Call/S&P 500 INDEX/SPXI13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024		1,733,000	4344.52		30,154		26,012		57,366			(4,202)		8,050		0001
Purchased Call/S&P 500 INDEX/SPXI134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		4,374,000	3970.04		53,800		35,418		74,107			(18,623)		17,660		0001
Purchased Call/S&P 500 INDEX/SPXI134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024		2,822,000	3970.04		75,630		50,003		106,090			(25,965)		11,465		0001
Purchased Call/S&P 500 INDEX/SPXI137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		1,496,716	3991		73,511		51,254		120,367			(22,619)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXI13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024		1,893,000	4137.64		52,436		41,658		66,495			(11,092)		8,393		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027		1,018,644	100	217,480			190,912		190,912	37,541				10,533		0001
Purchased Call/S&P 500 INDEX/SPXI13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024		3,505,000	4154.87		96,037		77,041		119,425			(19,155)		15,702		0001
Purchased Call/S&P 500 INDEX/SPXI130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024		2,615,000	4151.28		57,007		51,940		67,815			(5,623)		12,413		0001
Purchased Call/S&P 500 INDEX/SPXI13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024		1,011,000	4330.74		17,693		13,464		31,766			(4,254)		4,412		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024		1,170,872	567.29	119,078			55,362		169,604			(29,484)		5,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024		4,778,288	559.59	490,032			233,501		766,719			(121,485)		23,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024		2,410,285	560.55	245,712			128,790		396,118			(60,708)		12,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024		333,074	569.09	34,340			18,520		49,847			(8,526)		1,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		151,233	563.79	16,152			7,555		22,734			(3,999)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		287,237	566.82	29,413			13,818		42,044			(7,293)		1,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024		349,593	547.31	37,966			18,408		64,053			(9,401)		1,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		950,573	552.97	100,190			48,994		165,029			(24,842)		4,700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024		755,828	561.54	78,077			38,771		120,536			(19,332)		3,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024		527,615	556.61	53,025			26,913		89,105			(13,129)		2,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		1,889,784	565.18	192,758			102,610		295,037			(47,728)		9,742		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		582,156	561.29	60,195			32,286		95,129			(14,905)		3,017		0001
Purchased Call/S&P 500 INDEX/SPXI13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024		3,356,000	4145.58		74,168		66,629		88,523			(7,700)		15,907		0001
Purchased Call/S&P 500 INDEX/SPXI13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024		1,432,000	100		40,382		31,729		74,263			(8,716)		6,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		76,902	570.56	8,129			4,410		11,321			(2,010)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		54,203	573.52	5,534			3,014		7,782			(1,370)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		406,345	582.31	41,650			23,267		53,506			(10,341)		2,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		501,255	579.46	52,882			29,541		67,892			(13,130)		2,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		66,991	574.69	7,583			4,329		9,583			(1,878)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		2,053,882	580.29	220,176			125,685		278,431			(54,517)		10,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		113,297	552.75	12,009			5,897		19,637			(2,982)		560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		1,100,720	554.85	117,117			58,317		188,141			(28,999)		5,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024		5,405,452	557.79	533,518			269,328		902,663			(131,922)		27,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025		3,347,810	226.21		115,972		105,098		76,383			(11,293)		22,458		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/13/2023	06/13/2024		276,300	201.74		9,809		9,377		11,669			(456)		1,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2023	06/05/2024		16,879,981	273.19		372,517		348,850		446,881			(24,586)		81,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/10/2023	04/04/2024		15,727,966	268.09		332,514		254,789		577,590			(78,393)		68,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/03/2024		622,348	557.79	61,488			31,082		104,023			(15,183)		3,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/05/2024		2,961,956	557.3	298,861			151,894		497,002			(74,101)		14,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/12/2024		1,114,605	553.9	116,588			60,626		194,773			(28,947)		5,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/19/2024		1,993,862	563.01	206,963			109,018		318,553			(51,245)		10,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2022	08/01/2024		349,066	573.92	35,500			19,333		49,922			(8,790)		1,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/01/2024		182,556	553.22	18,895			9,525		31,733			(4,678)		915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/10/2024		1,308,794	561.61	132,973			68,402		211,206			(32,835)		6,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		138,806	560.71	15,296			8,102		22,473			(3,798)		713		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		585,421	566.03	59,479			31,820		91,003			(14,727)		3,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		44,376	559.94	4,655			2,497		7,340			(1,153)		230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		1,122,174	574.54	114,013			61,861		159,017			(28,192)		5,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/09/2024		145,723	577.54	15,806			8,882		20,111			(3,948)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024		1,072,657	574.54	109,089			59,258		152,164			(26,937)		5,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		751,647	575.14	75,541			41,138		106,238			(18,704)		3,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025		18,302,216	265.1		536,834		440,088		870,248			(98,105)		116,838		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023		1,715,824	266.89	65,322			4,333					(16,267)		3,143		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2022	10/11/2024		5,803,176	233.83	200,132			128,725		43,668			(49,647)		32,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR161$64	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2021	10/20/2023		2,925,517	265.17	110,237			16,886					(27,395)		8,103		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2022	10/22/2024		4,457,625	232.57	154,234			101,481		39,900			(38,137)		25,559		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2021	08/25/2023		2,643,671	267.82	100,874			7,667					(25,116)		5,178		0001
Purchased Call/S&P 500 INDEX/SPXI13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		2,037,000	100		45,425		44,926		57,039			(864)		10,129		0001
Purchased Call/S&P 500 INDEX/SPXI130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024		2,351,000	4115.24		70,060		63,131		85,408			(7,083)		11,160		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		251,705	572.05	27,285			15,682		37,541			(6,756)		1,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024		3,878,254	576.96	407,992			234,820		551,340			(101,160)		20,801		0001
Purchased Call/S&P 500 INDEX/SPXI13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024		2,017,000	4298.86	29,650			28,184		32,657			(1,692)		9,833		0001
Purchased Call/S&P 500 INDEX/SPXI13W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2023	06/18/2024		1,812,341	4410	56,208			54,963		59,276			(1,394)		8,924		0001
Purchased Call/S&P 500 INDEX/SPXE002SM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	06/30/2022	06/28/2024		2,019,053	3753	308,391			154,622		487,565			(76,569)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024		3,442,000	4115.24	44,746			40,321		53,717			(4,524)		16,339		0001
Purchased Call/S&P 500 INDEX/SPXI13S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024		3,009,000	4221.02	64,694			60,034		74,588			(5,140)		14,435		0001
Purchased Call/S&P 500 INDEX/SPXI13T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024		2,114,000	4293.93	44,183			41,857		49,063			(2,663)		10,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024		1,396,638	560.64	145,949			72,071		223,581			(36,138)		6,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024		415,356	559.13	43,986			21,842		67,739			(10,891)		2,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		160,398	556	16,730			8,629		27,366			(4,142)		815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		326,817	563.59	33,891			18,041		51,778			(8,392)		1,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		161,395	570.56	17,059			9,245		23,734			(4,224)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		171,122	570.9	17,865			9,754		25,299			(4,424)		895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		494,015	576.35	50,982			27,872		68,936			(12,641)		2,583		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		4,978,000	4372.59		127,437		122,185		134,391			(5,571)		24,373		0001
Purchased Call/S&P 500 INDEX/SPXI13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024		3,107,000	4425.84		54,683		53,012		55,738			(2,247)		15,212		0001
Purchased Call/S&P 500 INDEX/SPXI13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024		5,081,000	4409.59		67,577		65,711		68,931			(2,578)		24,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2022	08/02/2024		57,049	574.6	5,939			3,260		8,099			(1,475)		298		0001
Purchased Call/S&P 500 INDEX/SPXI13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024		2,661,000	4221.02		39,117		36,299		44,751			(3,108)		12,766		0001
Purchased Call/S&P 500 INDEX/SPXE006SG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/19/2022	07/11/2023		2,705,810	3854	127,497			3,591		227,312			(64,641)		2,349		0001
Purchased Call/S&P 500 INDEX/SPXI13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024		1,399,000	4124.08		16,788		14,661		22,584			(2,241)		6,529		0001
Purchased Call/S&P 500 INDEX/SPXA05DSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2028		29,002,463	3963.51	7,790,062			10,201,201		10,201,201	2,892,910				338,428		0001
Purchased Call/S&P 500 INDEX/SPXI13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024		2,742,000	4137.64		46,340		36,919		57,976			(9,696)		12,242		0001
Purchased Call/S&P 500 INDEX/SPXI13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		2,211,000	4372.59		44,441		42,610		46,846			(1,943)		10,825		0001
Purchased Call/S&P 500 INDEX/SPXI13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024		2,851,000	4205.45		44,476		40,635		51,527			(4,277)		13,534		0001
Purchased Call/S&P 500 INDEX/SPXC17FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2024		2,923,000	4409.59		113,412		110,279		116,262			(4,326)		14,373		0001
Purchased Call/S&P 500 INDEX/SRM0400S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027		109,566	100	23,480			19,981		19,981	4,242				1,076		0001
Purchased Call/S&P 500 INDEX/SPXI13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024		2,142,000	4108.94		26,132		20,461		36,951			(5,712)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXH13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025		1,802,000	3844.44		286,158		218,549		439,505			(68,412)		11,130		0001
Purchased Call/S&P 500 INDEX/SPXE002SE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/29/2022	06/21/2024		1,984,911	3770	307,515			151,838		470,426			(76,985)		9,815		0001
Purchased Call/S&P 500 INDEX/SPXB17WSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2022	07/13/2023		10,075,000	3801.78	116,870			3,863		200,865			(57,955)		9,507		0001
Purchased Call/S&P 500 INDEX/SPXB17XS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/14/2023		11,104,000	3863.16	128,806			4,651		221,003			(64,049)		10,873		0001
Purchased Call/S&P 500 INDEX/SPXB17XS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/14/2023		14,388,000	3863.16	323,730			11,690		572,412			(160,976)		14,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/26/2024		296,515	563.38	34,129			19,811		48,297			(8,451)		1,596		0001
Purchased Call/AI Powered US Equity Index/AIP1009SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/20/2022	09/18/2024		1,708,461	2355.63	50,014			30,965		55,765			(12,547)		9,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023		116,879	265.03	2,540			877		4,995			(1,267)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/11/2022	11/13/2023		113,907	213	4,032			1,500		1,663			(1,989)		348		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	03/27/2024		14,929,916	264.22		344,121		256,730		699,072			(87,891)		64,323		0001
Purchased Call/Nasdaq FC Index/NFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/15/2023		5,839,444	276.6		293,206		55,534		9,894			(73,153)		17,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	10/31/2023		99,966	264.37		2,288		782		4,481			(1,147)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023		292,496	204.69		10,354		2,681		7,959			(5,135)		746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023		123,588	213		4,350		1,462		1,758			(2,157)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		728,764	576.5		76,447		42,471		102,282			(18,929)		3,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		142,730	571.71		15,529		8,925		21,355			(3,845)		766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		573,295	567.95		61,859		36,063		90,234			(15,317)		3,097		0001
Purchased Call/Citi Grandmaster Index/CGM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2021	07/07/2023		212,074	327.11		5,553		46		1,017			(1,387)		147		0001
Purchased Call/S&P 500 INDEX/SPXH13W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025		1,439,925	3989		71,178		55,339		95,642			(15,893)		8,973		0001
Purchased Call/S&P 500 INDEX/SPXI13LS$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024		1,642,425	4096		56,525		48,203		70,295			(8,696)		7,544		0001
Purchased Call/S&P 500 INDEX/SPXI130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024		807,000	13803.5		18,642		16,639		25,996			(2,133)		3,807		0001
Purchased Call/S&P 500 INDEX/SPXI131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024		1,863,234	4117.86		108,559		143,695		143,695	38,236				7,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		1,794,048	578.41		184,935		102,637		246,895			(45,846)		9,449		0001
Purchased Call/Citi Grandmaster Index/CGM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2021	07/14/2023		1,094,718	327.27		27,872		501		6,456			(6,937)		1,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024		230,888	561.71		25,698		15,121		38,733			(6,380)		1,249		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024		88,342	568.54	9,638			5,756		13,920			(2,393)		482		0001
Purchased Call/S&P 500 INDEX/SPXI13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2023	04/26/2024		1,534,348	4136		63,148		52,770		76,646			(10,495)		6,967		0001
Purchased Call/S&P 500 INDEX/SPXI13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024		2,017,000	4119.58		30,053		25,265		37,212			(4,845)		9,249		0001
Purchased Call/S&P 500 INDEX/SPXI13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024		4,677,000	4119.58		115,990		97,508		145,076			(18,698)		21,447		0001
Purchased Call/S&P 500 INDEX/SRM0400SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028		2,326,581	100	581,645			490,001		490,001	82,761				25,304		0001
Purchased Call/S&P 500 INDEX/SPXA05D5E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028		710,537	3963.51	190,850			249,921		249,921	70,874				8,291		0001
Purchased Call/S&P 500 INDEX/SPXA05D5Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2022	12/07/2023		2,970,191	3939	91,837			40,674		139,549			(45,792)		9,833		0001
Purchased Call/S&P 500 INDEX/SPXA05GSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/24/2023	01/22/2024		3,317,129	3973		189,587		107,660		273,447			(81,998)		12,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		2,962,367	558.58	340,968			207,770		521,697			(84,426)		16,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024		270,609	557.57	31,499			19,211		48,100			(7,789)		1,494		0001
Purchased Call/S&P 500 INDEX/SPXA17MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2020	12/27/2024		9,990,000	4000	722,520			218,885		2,473,307			(72,613)		61,092		0001
Purchased Call/S&P 500 INDEX/SRM0401\$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028		2,612,868	100	741,532			903,073		903,073	153,817				29,783		0001
Purchased Call/S&P 500 INDEX/SPXI13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024		2,885,000	4138.12		36,640		31,405		45,020			(5,306)		13,358		0001
Purchased Call/S&P 500 INDEX/SPXI13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024		1,381,000	105		21,544		18,407		30,874			(3,278)		6,384		0001
Purchased Call/S&P 500 INDEX/SRM0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028		172,615	100	37,354			35,059		35,059	6,738				1,854		0001
Purchased Call/S&P 500 INDEX/SRM0400SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027		840,696	100	176,378			154,041		154,041	30,616				8,433		0001
Purchased Call/S&P 500 INDEX/SPXA05GSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029		14,358,713	3972.61		4,101,574		5,067,723		5,067,723	1,403,379				169,437		0001
Purchased Call/S&P 500 INDEX/SPXB17XS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2023		9,661,000	3921.05	113,034			7,785		190,805			(56,052)		12,892		0001
Purchased Call/S&P 500 INDEX/SPXB17XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023		2,934,000	4140.06	74,524			7,801		121,130			(36,956)		4,795		0001
Purchased Call/S&P 500 INDEX/SPXH13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023		2,926,000	3991.73	43,597			16,454		66,251			(21,620)		8,996		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	06/08/2023	06/07/2024		540,430	2877.74		12,592		11,929		12,098			(759)		2,619		0001
Purchased Call/Citi Grandmaster Index/CGM0400SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2021	07/21/2023		1,731,959	326.9	46,632			1,290		12,042			(11,623)		2,077		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024		151,677	570.65	16,973			10,188		23,374			(4,197)		831		0001
Purchased Call/S&P 500 INDEX/SPXB17XSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/28/2023		6,729,000	4072.43	152,075			11,374		259,780			(75,413)		9,319		0001
Purchased Call/S&P 500 INDEX/SPXB17XSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	07/24/2023		1,711,424	3962	79,462			5,163		131,559			(40,401)		2,194		0001
Purchased Call/S&P 500 INDEX/SPXE005$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/15/2022	07/14/2023		2,954,000	3863.16	79,167			2,859		141,109			(39,366)		2,893		0001
Purchased Call/S&P 500 INDEX/SPXI13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	05/19/2023	05/20/2025		1,095,000	4191.98	51,684			48,915		58,807			(2,965)		7,528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024		191,549	199.72	6,762			6,353		8,977			(425)		928		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	09/01/2022	08/30/2024		272,896	179.83	21,777			12,814		22,595			(5,407)		1,476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	09/02/2022	09/03/2024		71,488	179.49	5,633			3,332		6,083			(1,393)		388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	09/13/2022	09/13/2024		2,505,700	179.3	213,852			130,811		218,235			(53,620)		13,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	04/17/2023	04/14/2025		5,197,213	268.42	150,925			135,756		218,407			(15,551)		34,784		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	08/25/2021	08/25/2023		87,414	176.64	3,488			264		4,091			(865)		171		0001
Purchased Call/Nasdaq FC Index/NFC0061NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/23/2023		2,766,929	268.48	139,311			10,159		1,761			(34,597)		5,321		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	02/17/2023	02/14/2025		61,128	182.49	5,795			4,761		5,415			(1,059)		390		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	10/27/2021	10/27/2023		152,324	176.73	6,519			1,057		8,500			(1,616)		435		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.03/30/2022	.03/28/2024	.....	 140,553	..... 183.93	 8,799	.....	.....	 3,280	.....	 6,167	.....	.....	..... (2,185)	.....	 607	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.04/08/2022	.04/10/2024	.....	 156,448	..... 184.97	 10,174	.....	.....	 3,982	.....	 6,489	.....	.....	..... (2,527)	.....	 691	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.09/28/2022	.09/28/2023	.....	 380,860	..... 176.93	 19,272	.....	.....	 4,725	.....	 19,158	.....	.....	..... (9,557)	.....	 946	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.08/26/2022	.08/25/2023	.....	 1,037,299	..... 180.76	 47,716	.....	.....	 7,290	.....	 25,920	.....	.....	..... (23,727)	.....	 2,032	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.09/07/2022	.09/07/2023	.....	 276,123	..... 179.81	 12,978	.....	.....	 2,431	.....	 8,779	.....	.....	..... (6,436)	.....	 600	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.08/08/2022	.08/08/2024	.....	 587,937	..... 180.28	 43,743	.....	.....	 24,241	.....	 45,855	.....	.....	..... (10,831)	.....	 3,097	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.08/11/2022	.08/09/2024	.....	 486,746	..... 181.19	 36,360	.....	.....	 20,311	.....	 35,869	.....	.....	..... (9,028)	.....	 2,567	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/08/2022	.08/08/2024	.....	 76,512	..... 575.57	 8,041	.....	.....	 4,456	.....	 10,824	.....	.....	..... (1,991)	.....	 403	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/12/2022	.08/14/2024	.....	 650,750	..... 583.02	 69,370	.....	.....	 39,015	.....	 85,002	.....	.....	..... (17,130)	.....	 3,453	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/16/2022	.08/16/2024	.....	 2,885,683	..... 588.36	 297,803	.....	.....	 168,305	.....	 356,680	.....	.....	..... (73,738)	.....	 15,348	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717AS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/26/2022	.08/26/2024	.....	 218,100	..... 568.87	 23,795	.....	.....	 13,812	.....	 33,822	.....	.....	..... (5,892)	.....	 1,174	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ASL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/29/2024		92,999	566.35	10,193			5,942		14,849			(2,524)		502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2022	09/13/2024		193,364	560.35	22,411			13,526		33,247			(5,549)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXE00S96	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/14/2022	07/14/2023		5,048,000	3790.38	58,557			2,109		100,543			(29,038)		4,943		0001
Purchased Call/S&P 500 INDEX/SPXH13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2023	12/27/2024		1,324,883	3818		64,271		48,785		92,583			(15,667)		8,102		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026		4,727,755	3687.26	847,214			1,725,573		1,725,573	530,173				44,111		0001
Purchased Call/S&P 500 INDEX/SPXE0078Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/22/2022	07/17/2023		1,910,617	3860	79,928			3,592		139,240			(40,186)		2,062		0001
Purchased Call/S&P 500 INDEX/SRM0500S9	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027		1,833,137	100	384,042			334,854		334,854	64,264				18,655		0001
Purchased Call/S&P 500 INDEX/SPXB17XSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/19/2023		1,551,056	3937	77,539			3,965		131,747			(39,423)		1,769		0001
Purchased Call/S&P 500 INDEX/SPXB17XSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2022	07/26/2023		2,505,551	3921	138,216			9,734		216,055			(70,076)		3,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/12/2024		2,750,267	577.8	296,479			178,538		387,139			(73,410)		15,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/13/2024		226,958	563.17	25,714			15,542		38,089			(6,376)		1,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		64,814	557.01	7,680			4,661		11,510			(1,907)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		21,436	543.95	2,673			1,648		4,330			(664)		119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/23/2024		62,527	546.86	7,372			4,563		12,454			(1,825)		348		0001
Purchased Call/S&P 500 INDEX/SPXA05GSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029		1,713,287	3972.61		4,101,574		604,683		604,683	167,452				20,217		0001
Purchased Call/S&P 500 INDEX/SPXH13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		2,754,000	4026.12	41,585			16,865		61,397			(20,678)		8,739		0001
Purchased Call/S&P 500 INDEX/SPXB17LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/19/2023		2,071,407	4254	252,821			6,303		101,096			(63,031)		2,363		0001
Purchased Call/S&P 500 INDEX/SRM0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026		1,432,539	100	297,252			602,761		602,761	107,939				12,879		0001

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

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Purchased Call/S&P 500 INDEX/SPXC17CS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/11/2025		1,492,038	4122		78,268		70,365		93,869			(7,989)		9,963		0001
Purchased Call/S&P 500 INDEX/SPXI139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	03/17/2023	03/15/2024		2,094,000	3916.64		25,756		18,459		35,512			(7,430)		8,820		0001
Purchased Call/S&P 500 INDEX/SPXC17ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2024		2,083,737	4193		103,381		92,844		127,886			(10,763)		9,861		0001
Purchased Call/S&P 500 INDEX/SPXI130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/24/2023	05/24/2024		2,803,000	4115.24		62,507		56,325		75,751			(6,319)		13,306		0001
Purchased Call/S&P 500 INDEX/SPXI130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/24/2023	05/24/2024		5,232,000	4115.24		132,370		119,278		160,992			(13,382)		24,836		0001
Purchased Call/S&P 500 INDEX/SPXB17XSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2022	08/07/2023		2,901,633	4145	154,231			16,120		203,250			(78,415)		4,681		0001
Purchased Call/S&P 500 INDEX/SPXH13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/25/2022	11/24/2023		2,070,000	4026.12	38,916			15,783		57,671			(19,351)		6,568		0001
Purchased Call/S&P 500 INDEX/SPXI133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/01/2023	05/31/2024		2,429,000	4221.02		68,984		64,015		79,971			(5,481)		11,653		0001
Purchased Call/S&P 500 INDEX/SPXI13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/09/2023	06/11/2024		4,085,000	4298.86		53,922		51,256		58,945			(3,077)		19,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/18/2024		1,865,155	589.4	183,345			73,438		191,271			(45,397)		8,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	05/02/2024		765,432	577.36	75,854			31,840		94,705			(18,782)		3,510		0001
Purchased Call/S&P 500 INDEX/SPXI13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/12/2023	06/06/2025		1,004,795	4276		57,970		56,607		61,829			(1,439)		6,992		0001
Purchased Call/S&P 500 INDEX/SPXH13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/16/2022	11/16/2023		3,158,000	3958.79	50,528			19,209		77,578			(25,056)		9,744		0001
Purchased Call/S&P 500 INDEX/SPXH13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/17/2022	11/17/2023		4,725,000	3946.56	55,283			21,286		84,863			(27,414)		14,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/17/2024		2,951,195	557.97	292,168			129,360		468,784			(72,541)		13,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2024		1,921,590	559.45	186,010			83,181		302,639			(45,932)		9,094		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/19/2022	08/19/2024		328,251	181.99	25,078			14,316		23,335			(6,210)		1,752		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/07/2022	10/04/2024		66,018	177.99	5,823			3,713		6,360			(1,448)		371		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2022	11/18/2024		5,481,173	232.14	189,201			131,735		55,447			(46,879)		32,300		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4055SZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/23/2023	. 06/24/2024	.....	 437,499	..... 199.16	.....	 15,487	.....	 15,317	.....	 20,165	.....	.....	..... (295)	.....	 2,172	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/20/2023	. 01/11/2024	.....	 10,977,119	..... 264.24	.....	 251,534	.....	 135,746	.....	 503,558	.....	.....	..... (116,258)	.....	 40,117	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161J$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/11/2022	. 11/12/2024	.....	 6,351,952	..... 233.1	 221,048	.....	.....	 151,819	.....	 57,250	.....	.....	..... (54,658)	.....	 37,209	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/08/2021	. 10/09/2023	.....	 4,952,087	..... 262.64	 186,694	.....	.....	 25,715	.....	.....	.....	.....	..... (46,226)	.....	 13,025	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305M$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 10/07/2022	. 10/06/2023	.....	 911,075	..... 205.49	 32,161	.....	.....	 8,690	.....	 23,188	.....	.....	..... (15,992)	.....	 2,360	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/27/2021	. 08/28/2023	.....	 387,863	..... 176.7	 15,398	.....	.....	 1,228	.....	 18,192	.....	.....	..... (3,813)	.....	 780	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/07/2021	. 09/07/2023	.....	 67,148	..... 176.14	 2,659	.....	.....	 248	.....	 3,465	.....	.....	..... (659)	.....	 146	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/15/2021	. 10/13/2023	.....	 140,194	..... 176.52	 5,832	.....	.....	 838	.....	 10,173	.....	.....	..... (1,450)	.....	 376	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/22/2021	. 10/20/2023	.....	 148,853	..... 177.17	 6,356	.....	.....	 974	.....	 7,830	.....	.....	..... (1,580)	.....	 412	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/06/2023	. 01/05/2024	.....	 1,015,575	..... 213.76	.....	 35,850	.....	 18,722	.....	 7,317	.....	.....	..... (17,235)	.....	 3,654	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305US2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 01/27/2023	. 01/26/2024	.....	 858,810	..... 215.65	.....	 30,230	.....	 17,550	.....	 5,535	.....	.....	..... (12,790)	.....	 3,257	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/12/2023	. 04/10/2024	.....	 143,156	..... 266.33	.....	 3,467	.....	 2,720	.....	 5,851	.....	.....	..... (752)	.....	 632	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/14/2022	. 10/14/2024	.....	 1,106,241	..... 540.55	 130,979	.....	.....	 84,857	.....	 238,008	.....	.....	..... (32,431)	.....	 6,290	.....	0001 .....

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024		516,173	567.58	52,340			24,334		74,552			(12,960)		2,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024		151,575	549.9	16,400			7,829		26,978			(4,061)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		877,106	557.79	86,483			43,599		146,332			(21,414)		4,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		58,233	558.86	6,080			3,119		9,619			(1,505)		295		0001
Purchased Call/S&P 500 INDEX/SPXA05ES$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2023		1,750,302	3822	76,797			36,489		120,554			(38,188)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXA05FS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		729,516	3822.39	197,480			282,762		282,762	78,688				8,543		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/30/2023	07/05/2023		2,200,000	4350		755		755		541					1,287		0001
Purchased Call/S&P 500 INDEX/SPXH13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/07/2022	12/07/2023		7,350,000	3933.92	86,730			37,989		130,806			(43,009)		24,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024		160,569	557.58	19,140			11,710		28,489			(4,739)		888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		1,856,510	557.35	214,984			131,821		332,329			(53,231)		10,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024		1,144,459	545.93	134,359			83,491		231,242			(33,268)		6,382		0001
Purchased Call/S&P 500 INDEX/SPXH13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/16/2022	11/14/2023		1,772,848	3957	56,878			21,428		89,561			(28,361)		5,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024		804,425	583.02	85,671			48,131		104,956			(21,184)		4,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		331,044	573.42	36,282			20,804		48,554			(8,984)		1,773		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/05/2022	09/27/2024		17,273,177	261.73	548,502			345,069		943,522			(137,126)		96,428		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024		4,558,567	232.86	157,909			112,152		44,106			(39,154)		27,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2023		3,617,783	269.72	136,904			11,668					(33,956)		7,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		420,980	565.1	45,676			26,692		68,373			(11,310)		2,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024		59,721	552.91	7,268			4,433		11,031			(1,797)		330		0001
Purchased Call/S&P 500 INDEX/SPXI13W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	07/28/2023		1,100,000	.4500	7,060			5,295		8,845			(1,858)		1,523		0001
Purchased Call/S&P 500 INDEX/SPXI13X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		1,247,000	100	32,173			31,819		33,709			(612)		6,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		816,853	556	95,817			58,752		147,864			(23,725)		4,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		1,863,590	549.53	220,276			135,812		360,330			(54,691)		10,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024		175,939	535.1	22,045			14,100		39,052			(5,451)		994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024		1,534,299	540.59	182,275			116,586		327,088			(45,071)		8,668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024		171,900	537.24	20,594			13,221		37,803			(5,099)		974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024		896,355	537.9	109,086			70,726		196,777			(26,974)		5,102		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024		261,960	542.28	31,881			19,811		54,436			(7,894)		1,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024		88,780	547.6	10,334			6,445		17,606			(2,562)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024		670,779	545.59	80,158			52,517		138,042			(19,902)		3,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024		1,814,028	551.08	215,790			142,542		355,810			(53,485)		10,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	03/28/2024		21,325,123	264.66	499,825			374,550		972,928			(126,681)		92,045		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024		508,916	198.44	18,067			16,126		25,466			(2,068)		2,401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2023		82,221	175.36	3,264			311		4,621			(812)		180		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023		152,840	176.27	6,236			866		8,529			(1,542)		404		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2021	11/02/2023		94,531	178.11	4,036			688		4,613			(1,001)		277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025		8,743,688	266.13	253,538			213,149		397,609			(41,201)		56,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024		196,110	276.08	3,630			3,590		4,223			(70)		970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2023	03/07/2024		14,634,831	265.74	320,853			221,918		609,520			(99,501)		60,680		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161K$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024		7,350,022	231.91	255,046			180,876		78,506			(63,151)		43,780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/27/2021	12/27/2023		770,442	179.01	34,208			8,411		40,984			(8,482)		2,705		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2021	12/04/2023		6,332,078	263.06	237,453			50,953					(58,795)		20,764		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/07/2021	12/05/2023		2,308,920	263.06	87,245			18,820					(21,584)		7,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2024		1,889,184	552.83	234,826			159,449		360,437			(58,144)		11,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/12/2024		4,175,452	569.37	486,440			334,094		680,465			(120,281)		24,459		0001
Purchased Call/S&P 500 INDEX/SPXH13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/25/2022	11/24/2023		2,975,000	4026.12	35,403			14,358		52,192			(17,604)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXH13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/25/2022	11/27/2023		1,998,000	4026.12	46,354			19,027		69,131			(22,861)		6,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/23/2024		657,713	548.67	76,163			47,144		129,151			(18,858)		3,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2023	11/11/2024		293,644	560.83	28,620	10,319		29,881		52,301			(7,229)		1,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/18/2024		2,993,624	564.22	362,528			252,323		514,176			(89,764)		17,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/19/2024		1,227,179	564.22	148,734			103,583		214,864			(36,777)		7,239		0001
Purchased Call/S&P 500 INDEX/SPXI13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/08/2023	06/07/2024		2,901,000	4293.93		83,839		79,426		93,797			(5,053)		14,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2022	10/03/2024		1,171,756	543.34	135,572			85,546		242,635			(33,568)		6,584		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024		83,726	546.56	10,332			6,817		17,002			(2,558)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024		393,675	541.76	44,918			28,236		82,981			(11,122)		2,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024		883,099	539.11	103,587			65,169		190,008			(25,614)		4,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024		19,325	533.64	2,394			1,508		4,331			(591)		108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024		191,693	544.02	23,003			14,849		39,677			(5,711)		1,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024		6,568,949	540.55	778,421			504,690		1,414,225			(192,478)		37,390		0001
Purchased Call/AI Powered US Equity Index/AIP10098Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	09/23/2022	09/25/2024		1,358,261	2318.28	45,955			28,944		56,418			(11,525)		7,566		0001
Purchased Call/S&P 500 INDEX/SPXI13D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/03/2023	04/03/2024		2,410,000	100		49,887		37,963		76,428			(11,995)		10,516		0001
Purchased Call/S&P 500 INDEX/SPXI13M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/09/2023	05/09/2024		1,868,000	4119.17		23,350		20,078		31,789			(3,317)		8,663		0001
Purchased Call/S&P 500 INDEX/SPXI137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	03/10/2023	03/08/2024		1,164,000	3861.59		13,619		9,495		21,661			(4,190)		4,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024		64,932	557	6,909			3,549		10,917			(1,708)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		247,508	565.81	25,097			13,376		38,454			(6,206)		1,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		2,428,707	562.31	248,457			133,260		393,226			(61,519)		12,585		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		145,793	560.61	15,177			8,140		23,970			(3,758)		755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		1,452,386	574.56	146,836			79,964		206,436			(36,358)		7,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		327,055	574.39	34,439			18,828		46,513			(8,539)		1,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		176,961	573.58	19,766			11,042		25,371			(4,908)		933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024		3,597,820	583.44	374,173			213,813		473,396			(92,521)		19,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024		2,891,818	558.12	341,524			228,619		523,616			(84,563)		16,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024		148,892	554.38	18,224			12,200		28,243			(4,512)		862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024		746,165	547.8	93,495			63,060		150,807			(23,213)		4,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024		3,882,159	548.8	481,776			324,950		778,676			(119,618)		22,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024		198,064	561.58	25,293			17,848		35,386			(6,263)		1,175		0001
Purchased Call/S&P 500 INDEX/SPXH13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	08/29/2023		2,065,058	4025	88,841			15,237		166,270			(46,208)		4,186		0001
Purchased Call/S&P 500 INDEX/SPXH13A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		16,490,000	3873.33	366,078			77,283		623,651			(182,033)		37,869		0001

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Purchased Call/S&P 500 INDEX/SPXH13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023		4,174,000	3990.56	49,671			22,441		73,103			(24,631)		14,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2024		291,967	563.55	35,445			25,074		51,709			(8,788)		1,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		122,251	562.56	14,719			10,675		22,060			(3,640)		736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717IS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/25/2024		2,958,969	554.93	346,495			229,410		550,661			(85,912)		17,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/12/2024		1,355,265	566.58	162,090			111,325		230,527			(40,080)		7,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/19/2024		91,446	562.35	11,284			7,859		16,254			(2,790)		539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/26/2024		4,754,787	570.14	561,540			396,472		777,460			(138,851)		28,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/18/2024		3,392,656	549.32	399,994			260,627		673,895			(99,041)		19,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/21/2024		69,027	544.54	8,615			5,664		14,231			(2,133)		395		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A3Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2021	12/29/2023		1,492,564	268.24	55,885			13,922					(13,870)		5,270		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024		3,934,293	265.65	144,949			38,864					(35,957)		14,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024		11,878,031	232.61	390,504			280,836		120,536			(96,719)		71,227		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2021	12/21/2023		3,194,129	265.77	121,520			28,896					(30,149)		11,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A3T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2021	12/22/2023		3,161,017	266.53	118,224			28,270					(29,318)		10,944		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2022	01/10/2024		3,651,326	265.06	136,235			36,147					(33,799)		13,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024		132,420	198.06		4,648		3,282		6,605			(1,372)		557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2025		15,224,482	277.02	444,555			438,440		417,139			(8,502)		106,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	02/16/2024		11,495,571	265.78	240,753			154,606		478,486			(87,229)		45,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/25/2024		290,647	553.01	35,081			23,195		55,759			(8,686)		1,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/08/2024		3,545,042	552.63	425,051			290,793		681,478			(105,389)		20,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/11/2024		1,529,513	569.37	178,035			122,200		253,995			(44,083)		8,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024		165,270	560.83	20,857			14,334		29,481			(5,150)		969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2024		1,502,226	566.46	177,713			124,082		258,915			(44,003)		8,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		760,425	563.54	90,100			64,158		133,977			(22,732)		4,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		184,142	567.48	22,355			15,990		31,429			(5,535)		1,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2024		180,853	563.81	22,100			16,067		32,241			(5,472)		1,091		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		195,777	554.33	23,885			17,544		38,164			(5,914)		1,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025		1,181,247	586.61	140,450			112,669		175,818			(28,205)		7,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025		2,171,757	589.43	254,530			205,232		308,882			(49,511)		13,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024		1,467,982	563.5	175,717			127,001		261,876			(43,628)		8,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024		1,597,546	556.09	192,025			143,294		304,908			(47,352)		9,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024		731,970	559.5	84,982			63,327		138,199			(21,042)		4,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025		1,120,627	559.84	131,898			99,692		212,347			(32,525)		6,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025		3,994,504	571.11	466,957			361,474		667,014			(107,317)		24,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025		154,132	576.61	18,172			14,362		25,058			(3,864)		966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2023	01/31/2025		2,740,159	585.24	310,734			247,223		404,639			(63,762)		17,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024		337,525	570.14	39,828			28,104		56,252			(9,862)		2,003		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024		231,176	568.69	27,787			19,897		39,131			(6,862)		1,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024		104,047	554.33	12,704			9,336		20,296			(3,141)		630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024		497,391	556.35	59,587			43,790		95,554			(14,734)		3,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025		845,268	586.97	101,263			83,195		127,182			(18,500)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXI133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024		1,553,000	4079.09	18,481			11,840		27,628			(6,753)		6,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024		774,322	559.49	92,841			67,998		143,998			(23,051)		4,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024		135,321	554.35	16,293			12,002		26,524			(4,034)		821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717QS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024		461,477	552.9	57,177			42,667		91,759			(14,100)		2,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717QS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025		285,698	566.42	34,312			26,865		50,946			(7,547)		1,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717QSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025		982,082	573.18	110,190			86,143		165,573			(24,369)		6,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025		183,769	579.82	23,155			18,803		29,276			(4,422)		1,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		205,143	564.33	26,874			22,796		38,525			(4,166)		1,333		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024		2,536,000	4179.83		37,026		34,076		43,345			(3,035)		12,166		0001
Purchased Call/S&P 500 INDEX/SPXI13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024		3,548,000	4221.02		46,479		43,131		53,155			(3,693)		17,021		0001
Purchased Call/S&P 500 INDEX/SPXC17GSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/20/2024		2,277,740	4389		109,841		107,420		115,526			(2,708)		11,247		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024		4,660,625	232.62	157,529			114,252		47,637			(38,952)		28,054		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2022	12/26/2024		4,971,740	232.58	172,972			129,092		53,092			(42,666)		30,376		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024		5,301,131	232.35	182,707			136,617		58,166			(45,248)		32,418		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/12/2022	10/11/2024		514,231	177.11	46,486			29,884		52,349			(11,526)		2,915		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2024		585,670	180.35	56,341			38,179		51,652			(13,912)		3,410		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024		1,017,214	232.13	35,297			24,907		10,489			(8,740)		6,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2022	12/06/2024		5,877,476	233.27	194,342			139,968		55,681			(48,204)		35,245		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023		4,228,198	268.45	158,143			7,418					(39,280)		6,547		0001
Purchased Call/S&P 500 INDEX/SPXH13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023		3,882,000	3957.25	45,808			17,162		69,761			(22,716)		11,892		0001
Purchased Call/S&P 500 INDEX/SPXH13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023		1,616,000	100	38,946			18,016		62,500			(19,313)		5,482		0001
Purchased Call/S&P 500 INDEX/SPXH13QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023		2,077,000	4071.7	36,763			15,799		53,175			(18,131)		6,811		0001
Purchased Call/S&P 500 INDEX/SPXH13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023		2,460,000	3821.62	66,174			31,355		105,460			(32,815)		8,468		0001
Purchased Call/S&P 500 INDEX/SPXH130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	11/30/2023		2,170,619	4080	64,611			27,356		95,990			(32,217)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXH13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023		2,073,000	3990.56	41,045			18,544		61,236			(20,354)		6,969		0001
Purchased Call/S&P 500 INDEX/SPXI13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024		9,212,000	4137.64		225,694		179,685		285,658			(47,353)		41,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/07/2025		6,646,713	263.23		194,844		148,812		343,626			(46,575)		41,054		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2023	06/05/2025		15,182,781	273.19		448,002		433,713		507,471			(14,890)		105,579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024		245,489	179.14	11,833			3,348		13,893			(2,926)		924		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	01/26/2024		67,084	180.49	3,334			962		3,380			(829)		254		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2022	12/05/2024		6,991,270	232.46	243,626			174,829		71,663			(60,339)		41,884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/31/2023	05/31/2024		245,416	190.56		8,688		7,996		17,657			(712)		1,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/09/2023	06/11/2024		215,893	199.49		7,643		7,265		10,195			(436)		1,053		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023		65,964	175.3	2,711			384		4,064			(672)		176		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2021	11/01/2023		151,401	177.66	6,541			1,105		7,585			(1,622)		441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2023		132,742	178.21	5,814			1,086		6,730			(1,438)		407		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/10/2023		4,268,943	265.5	159,906			29,117					(39,709)		12,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/12/2023	05/10/2024		78,588	200.75		2,782		2,427		3,472			(375)		365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2021	09/01/2023		82,981	176.45	3,286			280		4,058			(815)		172		0001
Purchased Call/S&P 500 INDEX/SPXI13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024		12,605,000	4133.52		315,125		256,961		390,455			(60,106)		56,852		0001
Purchased Call/S&P 500 INDEX/SPXE006SH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	07/19/2022	07/10/2023		3,454,851	3899	163,183			4,149		303,644			(82,967)		2,859		0001
Purchased Call/S&P 500 INDEX/SPXI13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025		1,327,399	4366		69,850		68,789		71,200			(1,437)		9,283		0001
Purchased Call/S&P 500 INDEX/SPXI13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024		3,343,000	4409.59		77,558		75,415		79,742			(2,959)		16,438		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024		3,257,000	4137.64		43,318		34,414		53,874			(9,163)		14,440		0001
Purchased Call/S&P 500 INDEX/SPXI13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024		2,194,000	4151.32		31,155		24,907		38,578			(6,299)		9,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/09/2024		59,786	562.56	7,192			5,214		10,780			(1,781)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/03/2025		4,408,615	562.27		507,432		384,756		802,086			(123,035)		27,132		0001
Purchased Call/S&P 500 INDEX/SPXH13QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023		2,123,000	4019.65	40,974			18,625		60,320			(20,319)		7,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717SSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/26/2025		1,970,852	576.99		242,612		201,677		322,713			(41,704)		12,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/26/2025		479,801	563.82		54,649		47,528		91,799			(7,306)		3,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2025		81,993	564.4		9,888		8,484		15,430			(1,438)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/15/2025		212,555	573.24		26,080		23,429		37,560			(2,743)		1,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/17/2025		2,118,197	576.21		251,006		227,431		358,986			(24,480)		14,209		0001
Purchased Call/S&P 500 INDEX/SPXH13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		2,439,000	3852.36	52,195			24,213		81,731			(25,954)		8,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2025		1,636,550	590.88		190,658		152,526		226,484			(38,707)		10,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2025		72,075	575.79		9,485		7,974		12,117			(1,542)		467		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/03/2025		1,431,014	582.67		177,160		148,892		222,329			(28,840)		9,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/10/2025		476,090	558.51		60,178		51,155		94,422			(9,220)		3,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2023	03/28/2025		2,338,177	570.9		277,074		243,061		411,138			(34,967)		15,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/21/2025		1,546,931	581.06		175,731		159,536		253,093			(16,828)		10,409		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2021	08/09/2023		3,951,454	326.83	104,757			5,629		34,765			(26,050)		6,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/28/2025		2,786,880	584.22		329,131		315,115		453,986			(15,716)		19,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025		6,357,683	594.07		743,213		717,691		946,532			(28,429)		44,148		0001
Purchased Call/Citi Grandmaster Index/CGM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	08/31/2023		1,269,519	328.43	33,281			2,792		10,530			(8,263)		2,616		0001
Purchased Call/Citi Grandmaster Index/CGM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/19/2022	09/13/2023		3,113,026	329.15	79,301			8,345		24,933			(20,342)		7,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/23/2025		2,099,782	578.79		259,533		248,405		355,401			(12,478)		14,467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/04/2023		162,357	175.81	7,160			1,536		10,830			(1,773)		532		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2021	11/30/2023		2,089,010	262.23	77,272			16,140					(19,166)		6,763		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/07/2022	.09/06/2024	.....	1,435,283	..... 179.81	114,105	.....	.....	67,867	.....	120,270	.....	.....	.....(28,292)	.....	7,825	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/08/2022	.09/06/2024	.....	 189,396	..... 180.09	 15,095	.....	.....	 9,015	.....	 15,605	.....	.....	.....(3,748)	.....	 1,033	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/07/2022	. 10/07/2024	.....	 192,719	..... 177.44	17,460	.....	.....	11,159	.....	19,214	.....	.....	.....(4,323)	.....	1,088	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161KSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/13/2022	. 12/12/2024	.....	4,579,482	..... 232.82	 160,506	.....	.....	 116,721	.....	46,129	.....	.....	.....(39,752)	.....	27,618	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFCO61RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/30/2021	. 11/27/2023	.....	 76,258	..... 276.95	 3,885	.....	.....	798	.....	 143	.....	.....	..... (967)	.....	244	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1619$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/29/2021	. 10/27/2023	.....	964,695	.....265.4	36,326	.....	.....	 5,924	.....	.....	.....	.....	.....(9,043)	.....	 2,754	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/15/2021	. 10/17/2023	.....	 199,401	..... 176.52	 8,335	.....	.....	 1,237	.....	11,067	.....	.....	.....(2,061)	.....	545	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/31/2021	. 12/29/2023	.....	 115,924	..... 179.12	 5,112	.....	.....	 1,278	.....	 6,143	.....	.....	.....(1,271)	.....	409	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/07/2021	. 12/01/2023	.....	1,293,293	..... 263.06	50,268	.....	.....	 10,640	.....	.....	.....	.....	.....(12,537)	.....	 4,200	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161KS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/25/2022	. 11/27/2024	.....	 1,346,087	..... 232.13	46,600	.....	.....	32,934	.....	13,976	.....	.....	..... (11,516)	.....	 8,002	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/28/2023	. 04/28/2025	.....	3,807,250	..... 226.57	132,302	.....	.....	121,409	.....	85,719	.....	.....	.....(11,325)	.....	25,753	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/15/2022	. 12/13/2023	.....	3,246,574	4013	166,039	.....	.....	76,313	.....	290,334	.....	.....	.....(82,791)	.....	10,947	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/16/2022	. 12/15/2023	.....	 7,501,000	.....3852.36	87,762	.....	.....	40,712	.....	134,912	.....	.....	.....(43,640)	.....	25,445	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/26/2022	. 08/26/2024	.....	656,808	..... 571.96	69,490	.....	.....	40,337	.....	99,011	.....	.....	..... (17,206)	.....	 3,535	.....	0001 .....

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024		70,432	564.72	7,973			4,762		11,480			(1,980)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		1,380,757	575.32	152,436			91,796		203,137			(37,744)		7,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024		147,068	558.59	17,354			10,617		25,875			(4,297)		814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024		499,746	559.44	58,520			35,803		87,300			(14,490)		2,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024		527,969	553.17	61,561			37,799		98,548			(15,264)		2,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024		285,914	544.74	33,824			21,537		58,358			(8,398)		1,608		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028		119,668	100	32,574			35,897		35,897	6,949				1,319		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028		197,568	100	53,086			56,952		56,952	10,210				2,197		0001
Purchased Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		27,547,484	3822.39	7,457,104			10,677,444		10,677,444	2,971,353				322,580		0001
Purchased Call/S&P 500 INDEX/SPXH13K$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028		31,099,786	3828.11	8,919,419			11,896,302		11,896,302	3,433,347				360,153		0001
Purchased Call/S&P 500 INDEX/SPXH13N$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/25/2024		1,589,000	4026.12	73,730			52,027		97,999			(18,256)		9,428		0001
Purchased Call/S&P 500 INDEX/SPXH130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023		3,109,000	4071.7	37,308			16,033		53,458			(18,400)		10,195		0001
Purchased Call/S&P 500 INDEX/SPXA05G$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024		3,875,000	4076.6	95,325			56,197		126,952			(39,175)		14,870		0001
Purchased Call/S&P 500 INDEX/SPXA05H$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024		9,062,000	4081.5	221,113			136,588		295,008			(85,416)		35,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2022	11/20/2023		4,078,752	265.58	140,604			27,776					(35,209)		12,765		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/24/2023		2,402,531	264.85	85,904			17,314					(21,337)		7,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025		1,772,609	225.82	62,396			58,459		43,137			(4,171)		12,133		0001
Purchased Call/Nasdaq FC Index/NFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/12/2023		1,169,288	279.75	56,368			12,769		1,874			(14,047)		3,931		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161LSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2023	01/16/2025		1,500,149	233.36		51,447		39,896		15,611			(11,719)		9,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2022	11/29/2023		2,425,328	264.16	81,960			17,064					(20,397)		7,826		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2024		370,217	178.89	34,874			22,963		34,762			(8,612)		2,125		0001
Purchased Call/Nasdaq FC Index/NFC061S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023		2,377,626	280.1	112,611			24,882		3,495			(27,999)		7,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2023	01/10/2024		14,265,286	263.89		325,118		174,977		670,090			(150,616)		52,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024		212,711	199.16		7,530		7,447		9,804			(143)		1,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	02/28/2025		2,746,539	578.45		328,717		274,728		443,962			(54,354)		17,739		0001
Purchased Call/S&P 500 INDEX/SPXH13R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/19/2023		1,204,000	105	19,264			9,100		34,637			(9,579)		4,133		0001
Purchased Call/S&P 500 INDEX/SPXH13$$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024		14,985	3822.39	2,389			3,761		3,761	1,376				91		0001
Purchased Call/Citi Grandmaster Index/CGM0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/14/2023		1,553,853	328.99	38,087			3,952		12,867			(9,492)		3,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817O$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025		1,692,360	594.18		206,468		201,057		250,339			(6,231)		11,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2023	03/28/2025		638,665	575.62		72,361		63,478		110,710			(9,132)		4,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/07/2025		168,394	568.48		20,022		17,767		30,913			(2,325)		1,121		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	06/08/2021	06/08/2026		166,275	3244.5	8,912			5,243		1,163			(883)		1,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2025		1,324,241	579.25		146,461		137,194		223,621			(9,817)		9,051		0001

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Purchased Call/Citi Grandmaster Index/CGM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/04/2023		2,999,169	327.76	76,354			3,586		23,913			(18,985)		4,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025		2,133,255	573.86	248,737			233,042		375,766			(16,628)		14,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025		338,432	562.8	38,886			33,804		65,150			(5,213)		2,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025		2,014,317	581.41	228,021			207,377		329,153			(20,899)		13,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025		2,557,276	583.73	302,898			286,187		415,059			(17,866)		17,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025		885,365	611.18	112,618			112,618		113,105					6,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025		183,207	577.62	22,883			21,901		32,021			(1,100)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025		1,138,183	582.04	136,013			131,135		192,712			(5,411)		7,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025		247,062	590.55	31,327			30,552		38,728			(900)		1,723		0001
Purchased Call/S&P 500 INDEX/SPXH130Q5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/13/2022	12/11/2023		4,434,046	3934	150,173			67,807		219,080			(74,880)		14,861		0001
Purchased Call/S&P 500 INDEX/SPXI13W$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/20/2023	06/17/2024		1,411,069	4410		33,059		32,235		34,300			(911)		6,938		0001
Purchased Call/S&P 500 INDEX/SPXI13W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/21/2023	06/21/2024		3,149,000	4365.69		46,920		45,889		49,121			(1,154)		15,571		0001
Purchased Call/S&P 500 INDEX/SPXH13A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/16/2022	09/18/2023		2,052,000	3873.33	39,809			8,664		66,949			(19,633)		4,803		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/25/2025		781,988	563.82		88,990		77,377		149,523			(11,914)		5,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/26/2025		140,360	559.96		16,591		14,429		27,610			(2,218)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	03/28/2025		2,138,379	573.46		242,836		212,275		370,032			(30,874)		14,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2025		1,292,957	572.4		148,173		131,506		230,746			(17,182)		8,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	04/11/2025		2,572,165	578.99		289,626		258,240		426,280			(31,696)		17,176		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	04/06/2023	04/07/2028		75,063	2899.18		4,196		4,007		3,747			(195)		820		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024		349,127	184.09	22,074			8,704		15,808			(5,493)		1,548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024		354,446	185.31	22,777			9,201		14,630			(5,664)		1,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2021	12/01/2023		3,465,452	262.67	130,421			27,533					(32,396)		11,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	03/31/2025		10,905,392	266.8		329,227		289,915		494,002			(40,143)		72,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	12/01/2023		2,004,375	261.41	65,247			14,079					(16,599)		6,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/15/2023	05/15/2024		182,519	200.58		6,534		5,726		8,135			(821)		854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/18/2023	05/17/2024		309,386	198.1		10,495		9,332		15,665			(1,236)		1,453		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	. 12/29/2021	. 12/29/2023	.....	 249,112	..... 179.09	 11,061	.....	.....	 2,750	.....	 13,226	.....	.....	..... (2,742)	.....	 880	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1009$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 09/23/2022	. 09/24/2024	.....	 855,073	.....2318.28	 27,533	.....	.....	 17,057	.....	 35,481	.....	.....	..... (6,808)	.....	 4,758	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1009$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 09/27/2022	. 09/23/2024	.....	 1,726,495	.....2318.28	 57,291	.....	.....	 35,699	.....	 71,569	.....	.....	..... (14,287)	.....	 9,596	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100A$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 10/26/2022	. 09/29/2023	.....	 6,660,148	.....2314.71	 165,570	.....	.....	 41,748	.....	 195,948	.....	.....	..... (83,211)	.....	 16,628	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 06/12/2023	. 06/12/2025	.....	 2,329,630	..... 601.86	 275,129	.....	.....	 268,713	.....	 323,632	.....	.....	..... (6,775)	.....	 16,280	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 06/30/2023	. 07/01/2025	.....	 3,114,213	..... 615.86	 380,557	.....	.....	 380,557	.....	 382,130	.....	.....	.....	.....	 22,051	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13P$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	. 12/12/2022	. 12/08/2023	.....	 2,183,894	3964	 70,054	.....	.....	 31,222	.....	 108,135	.....	.....	..... (35,124)	.....	 7,252	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1009$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 09/28/2022	. 09/27/2024	.....	 4,192,130	.....2324.63	 132,234	.....	.....	 83,050	.....	 167,779	.....	.....	..... (32,992)	.....	 23,403	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1009$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 11/23/2022	. 09/27/2023	.....	 6,868,394	.....2309.15	 177,699	.....	.....	 44,213	.....	 214,202	.....	.....	..... (90,320)	.....	 16,958	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100A$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 10/04/2022	. 10/03/2023	.....	 7,106,762	.....2326.92	 174,435	.....	.....	 46,116	.....	 182,425	.....	.....	..... (88,107)	.....	 18,128	.....	0001 .....
Purchased Call/S&P 500 INDEX/SRM0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 04/08/2020	. 04/08/2026	.....	 2,025,000	 100	 424,845	.....	.....	 1,349,650	.....	 1,349,650	 241,572	.....	.....	.....	 16,868	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100B$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	. 10/18/2022	. 10/18/2024	.....	 3,903,995	.....2336.32	 128,638	.....	.....	 84,398	.....	 147,611	.....	.....	..... (32,051)	.....	 22,291	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA051$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 02/10/2023	. 02/09/2024	.....	 2,305,848	4103	 105,038	.....	.....	 65,065	.....	 145,956	.....	.....	..... (40,399)	.....	 9,032	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA051$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	. 02/21/2023	. 02/21/2024	.....	 1,918,000	.....3997.34	 41,429	.....	.....	 26,820	.....	 56,736	.....	.....	..... (14,642)	.....	 7,711	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161L$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/12/2023	. 01/10/2025	.....	 4,714,630	..... 233.53	 163,936	.....	.....	 126,654	.....	 47,587	.....	.....	..... (37,916)	.....	 29,199	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161L$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/27/2023	. 01/24/2025	.....	 6,194,480	..... 232.87	 212,801	.....	.....	 167,641	.....	 68,912	.....	.....	..... (45,335)	.....	 38,840	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	. 01/07/2022	. 01/05/2024	.....	 182,234	..... 180.46	 8,474	.....	.....	 2,200	.....	 8,654	.....	.....	..... (2,107)	.....	 656	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/31/2022	.01/31/2024	.....	176,860	..... 180.84	8,825	.....	.....	2,594	.....	8,752	.....	.....	.....(2,188)	.....	679	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/04/2022	.03/06/2024	.....	110,860	..... 182.29	5,820	.....	.....	1,988	.....	5,308	.....	.....	.....(1,437)	.....	459	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE005$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.07/15/2022	.07/15/2024	.....	 1,507,000	.....3754.61	243,833	.....	.....	127,450	.....	 361,788	.....	.....	.....(60,374)	.....	7,698	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE009$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.08/05/2022	.08/05/2024	.....	2,199,000	.....4027.47	360,416	.....	.....	198,799	.....	381,614	.....	.....	.....(89,241)	.....	11,539	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100A$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	.10/05/2022	.10/04/2023	.....	7,703,330	.....2346.37	 177,170	.....	.....	46,755	.....	155,463	.....	.....	.....(88,454)	.....	 19,753	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0402$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.10/20/2021	.10/18/2023	.....	4,596,595	..... 330.16	120,841	.....	.....	 18,152	.....	38,305	.....	.....	.....(30,043)	.....	12,617	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00A$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.08/08/2022	.08/08/2023	.....	1,430,665	.....4140.06	120,319	.....	.....	 116,507	.....	 116,507	64,446	.....	.....	.....	 2,338	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13W$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/21/2023	.06/21/2024	.....	 6,736,000	.....4365.69	173,115	.....	.....	169,310	.....	182,563	.....	.....	.....(4,257)	.....	 33,309	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/30/2023	.03/28/2024	.....	 13,118,463	..... 266.57	.....	297,367	.....	224,638	.....	523,081	.....	.....	.....(73,993)	.....	 56,623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/26/2022	.04/26/2024	.....	279,177	..... 182.08	18,537	.....	.....	 7,629	.....	 15,574	.....	.....	.....(4,590)	.....	 1,268	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/30/2023	.06/28/2024	.....	 10,447,297	..... 276.06	227,751	.....	.....	227,751	.....	227,302	.....	.....	.....	.....	52,165	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/22/2023	.02/22/2024	.....	258,068	..... 181.46	14,839	.....	.....	 9,647	.....	 12,848	.....	.....	.....(5,204)	.....	 1,040	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/17/2023	.04/17/2024	.....	 14,552,450	..... 267.93	325,745	.....	.....	262,254	.....	543,152	.....	.....	.....(64,388)	.....	65,081	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/15/2022	.12/13/2024	.....	2,547,064	..... 232.72	93,218	.....	.....	68,284	.....	26,034	.....	.....	.....(23,148)	.....	 15,375	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/18/2022	.01/12/2024	.....	3,894,613	..... 267.04	178,928	.....	.....	48,357	.....	35,074	.....	.....	.....(44,713)	.....	14,270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/15/2022	.08/15/2023	.....	571,076	..... 181.74	25,624	.....	.....	3,178	.....	10,727	.....	.....	..... (12,711)	.....	 1,014	.....	0001 .....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2024		19,954,528	269.24		447,701		378,738		683,418			(70,324)		91,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	09/06/2024		25,629,709	264.55	788,009			471,534		1,196,874			(196,429)		139,737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2022	09/17/2024		7,575,240	266.06	222,608			135,795		325,158			(55,063)		41,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/15/2022	08/15/2023		250,873	233.92	9,006			1,116					(4,466)		445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2022	03/27/2024		5,104,940	280.06	148,999			55,293		68,148			(36,925)		21,994		0001
Purchased Call/AI Powered US Equity Index/AIP100BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/09/2022	10/21/2024		4,007,438	2336.88	131,339			86,712		151,175			(32,669)		22,954		0001
Purchased Call/Citi Grandmaster Index/CGM0402S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	10/03/2023		99,342	327.98	2,647			343		1,054			(658)		253		0001
Purchased Call/Citi Grandmaster Index/CGM0402SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2021	10/06/2023		3,251,784	328.57	83,729			11,249		32,058			(20,932)		8,425		0001
Purchased Call/Citi Grandmaster Index/CGM0402SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/19/2023		2,523,734	330.35	65,211			9,890		20,393			(16,205)		6,959		0001
Purchased Call/S&P 500 INDEX/SPXI134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025		1,528,000	3991.05	202,154			296,114		296,114	93,960				9,812		0001
Purchased Call/Citi Grandmaster Index/CGM0402SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2021	10/27/2023		2,803,079	330.49	72,294			11,769		23,073			(17,953)		8,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	08/25/2023		16,237,324	269.58	348,470			53,539		453,810			(174,388)		31,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/05/2022	07/05/2024		1,354,361	218.13	51,466			26,121		13,039			(12,743)		6,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/26/2023	05/24/2024		278,350	192.17		9,798		8,952		18,700			(942)		1,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/30/2022	09/29/2023		728,888	199.69	25,876			6,469		29,784			(12,867)		1,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/30/2022	10/02/2023		277,694	199.69	9,858			2,526		11,361			(4,862)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/10/2022	10/10/2023		111,306	205.24	3,940			1,096		2,907			(1,954)		294		0001

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Purchased Call/Citi Grandmaster Index/CGM0403SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/27/2021	12/22/2023		2,946,716	328.39	77,371			18,591		37,444			(19,252)		10,202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/08/2022	06/28/2024		2,991,140	289.27	105,276			53,117		71,801			(26,353)		14,935		0001
Purchased Call/AI Powered US Equity Index/AIP100A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/17/2022	10/17/2024		3,954,276	2330.62	136,181			89,316		154,633			(34,002)		22,555		0001
Purchased Call/S&P 500 INDEX/SPXH130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/02/2024		2,286,000	4022.84	377,647			270,119		445,877			(93,508)		13,656		0001
Purchased Call/S&P 500 INDEX/SPXH13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/16/2023		1,460,706	3959	44,531			17,118		70,445			(22,204)		4,507		0001
Purchased Call/S&P 500 INDEX/SPXH13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023		2,997,000	3963.94	35,664			14,737		53,326			(17,686)		9,638		0001
Purchased Call/S&P 500 INDEX/SPXH13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023		3,856,000	3998.84	46,272			20,013		67,694			(22,946)		12,685		0001
Purchased Call/AI Powered US Equity Index/AIP100BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	10/21/2022	10/22/2024		3,675,682	2336.88	116,887			76,908		138,813			(28,902)		21,076		0001
Purchased Call/Citi Grandmaster Index/CGM0402S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	10/11/2023		2,285,346	328.53	61,984			8,751		23,180			(15,478)		6,070		0001
Purchased Call/S&P 500 INDEX/SPXH130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023		10,653,000	4080.11	126,771			53,083		183,076			(62,864)		34,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/04/2022	01/03/2024		6,698,389	275.16	208,608			53,486		126,593			(51,897)		23,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/10/2022	10/10/2023		490,174	208.01	17,352			4,828		3,441			(8,605)		1,296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/13/2022	10/13/2023		77,344	209.48	2,723			784		458			(1,350)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/07/2022	10/08/2024		2,653,624	208.26	97,919			62,630		51,603			(24,212)		14,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2021	10/06/2023		8,968,038	274.72	288,012			38,643		154,689			(71,713)		23,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2023	01/09/2024		15,298,359	264.05	337,802			179,622		710,968			(158,368)		55,622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/29/2022	08/29/2024		975,638	219.84	36,586			21,330		9,142			(9,059)		5,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/23/2022	09/24/2024		128,410	205.92	4,751			2,943		4,596			(1,175)		714		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161A$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2021	12/06/2023		5,124,765	263.88	192,660			41,827					(47,782)		16,912		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2022	03/18/2024		123,134	181.92	7,179			2,577		6,303			(1,777)		522		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025		4,553,678	233.27	158,436			120,954		46,471			(37,923)		28,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025		2,811,469	233.36	98,120			75,986		29,107			(22,519)		17,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024		5,244,827	231.3	151,819			137,303		64,004			(44,947)		32,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313G$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2025		20,469,481	266.06	582,993			493,703		936,967			(90,204)		132,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2023	06/25/2024		242,392	274	5,361			5,331		6,114			(44)		1,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/04/2022	01/02/2024		7,760,292	276.02	239,634			60,985		135,216			(59,418)		27,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/03/2023		11,874,356	268.83	275,152			25,406		350,276			(138,310)		18,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/08/2022	08/04/2023		284,222	269.12	6,252			592		8,143			(3,135)		440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2022	09/20/2024		27,973,679	266.07	800,638			493,565		1,203,532			(199,259)		154,957		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		2,248,000	4348.33	53,278			52,692		56,426			(1,013)		11,178		0001
Purchased Call/S&P 500 INDEX/SPXH13L$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		1,958,000	100	47,971			18,522		75,651			(23,854)		6,063		0001
Purchased Call/Citi Grandmaster Index/CGM0404$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2022	01/19/2024		868,747	324.68	20,100			5,619		16,698			(5,021)		3,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/06/2025		5,935,654	263.23	177,325			135,473		306,866			(42,203)		36,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2022	12/20/2023		13,954,026	262.26	289,968			138,171		727,331			(144,192)		48,034		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2022	08/18/2023		10,166,701	270.58	191,631			26,001		254,916			(97,045)		18,625		0001
Purchased Call/S&P 500 INDEX/SPXB17XSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024		1,578,000	4994.68	97,520			55,783		46,366			(24,081)		8,443		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/23/2023		1,711,254	3753	79,654			25,154		134,776			(39,717)		4,803		0001
Purchased Call/S&P 500 INDEX/SPXH13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023		8,284,000	4027.26	98,580			39,542		145,422			(49,019)		26,106		0001
Purchased Call/S&P 500 INDEX/SPXH13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/18/2023		1,625,696	3852	45,344			21,353		72,716			(22,609)		5,564		0001
Purchased Call/S&P 500 INDEX/SPXH13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/29/2022	09/22/2023		1,900,000	4100	104,170			33,000		207,643			(70,617)		4,557		0001
Purchased Call/Citi Grandmaster Index/CGM0403SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	12/01/2023		5,341,249	327.2	145,488			30,960		73,971			(36,428)		17,347		0001
Purchased Call/Citi Grandmaster Index/CGM0403SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/01/2023		5,489,309	327.1	148,099			31,380		76,867			(37,021)		17,828		0001
Purchased Call/Citi Grandmaster Index/CGM0403SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/06/2023		3,094,380	327.37	85,776			18,648		42,468			(21,302)		10,212		0001
Purchased Call/S&P 500 INDEX/SPXH13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024		1,552,633	4284	120,416			75,406		233,475			(29,898)		8,668		0001
Purchased Call/S&P 500 INDEX/SPXB17YS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024		1,765,124	3951	314,828			188,548		352,208			(78,598)		9,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG04056S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/27/2023	06/27/2025		573,209	202.86		21,094		21,036		23,425			(87)		4,048		0001
Purchased Call/Citi Grandmaster Index/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2022	04/26/2024		4,343,179	332.25	103,604			42,983		46,023			(25,805)		19,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	08/11/2023		124,959	269.94	2,916			333		3,319			(1,462)		212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2022	01/18/2024		6,287,218	271.51	195,656			54,238		167,704			(48,668)		23,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A5L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/08/2022	04/10/2024		130,630	248.55	5,108			1,990		173			(1,261)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/25/2022	04/25/2024		713,075	238.7	27,810			11,406		926			(6,886)		3,232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D5Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/27/2022	05/28/2024		95,583	247.04	3,661			1,672		221			(905)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/29/2022	06/28/2024		72,733	228.45	2,793			1,393		707			(692)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/26/2022	07/26/2024		1,010,851	223.73	38,210			20,494		6,913			(9,461)		5,238		0001
Purchased Call/S&P 500 INDEX/SPXI136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024		3,021,000	3918.32		54,982		38,229		76,764			(17,022)		12,551		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023		1,929,000	3990.56	28,935			13,073		42,946			(14,349)		6,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/03/2025		2,834,126	230.41	100,489			76,525		38,008			(24,246)		17,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2025		331,638	232.15	11,574			9,062		3,920			(2,546)		2,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2025		2,676,037	231.3	89,917	3,325		70,482		32,841			(22,980)		16,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024		2,037,400	263.12	74,318			20,661					(18,448)		7,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/07/2025		18,621,425	265.74	541,336			457,398		865,409			(84,686)		120,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2024		995,125	261.2	36,856			10,901					(9,145)		3,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/05/2021	11/03/2023		5,767,859	281.17	179,964			31,120		47,726			(44,855)		16,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213OSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2024		4,990,345	278.9	151,442			59,874		75,975			(37,751)		22,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024		527,600	217.17	19,943			10,314		5,491			(4,938)		2,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2021	11/09/2023		7,777,272	280.59	235,039			42,462		71,352			(58,360)		23,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	11/16/2023		8,540,223	280.03	261,092			49,698		85,824			(64,948)		26,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023		12,794,842	268.74	238,616	993		1,381		361,338			(121,494)		5,800		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023		1,464,030	265.08	54,835			12,124					(13,644)		4,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2023		1,282,197	218.13	46,287			510					(22,953)		750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/20/2023	04/17/2025		14,781,705	268.6	432,482			390,398		615,272			(42,824)		99,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025		8,851,984	228.29	306,359			246,759		153,671			(59,885)		56,176		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2022	01/26/2024		1,584,303	258.89	59,794			17,244		2			(14,855)		6,009		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2024		2,585,204	258.69	94,678			29,534					(23,430)		10,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/15/2022	11/15/2024		87,948	213.55	3,237			2,233		2,216			(801)		517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/09/2022	09/11/2023		589,175	223.17	20,975			4,160					(10,344)		1,317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/07/2022	11/07/2023		471,749	209.54	16,653			5,918		3,490			(8,258)		1,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/09/2022	12/10/2024		164,366	215.38	6,049			4,387		3,846			(1,496)		989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/21/2022	04/19/2024		90,366	257.64	3,515			1,421		53			(873)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/16/2022	09/18/2023		528,493	213.82	18,814			4,095		791			(9,279)		1,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/03/2022	10/03/2024		1,433,604	207.45	53,043			33,470		28,749			(13,134)		8,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2022	04/26/2024		7,353,822	275.3	223,034			92,450		156,078			(55,517)		33,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/11/2022	07/08/2024		7,789,940	266.93	233,112			119,948		309,445			(57,912)		39,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2021	11/07/2023		5,843,947	281.17	177,214			31,918		48,939			(44,562)		17,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2023	01/30/2025		7,670,559	230.9	269,106			213,776		104,030			(55,546)		48,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2022	03/07/2024		2,471,176	261.36	88,774			30,476		1			(22,004)		10,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/20/2025		2,319,730	226.51	72,523			59,832		47,545			(12,852)		14,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024		4,869,043	230.7	168,518			114,446		55,821			(41,733)		28,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025		21,959,664	263.73	650,825			561,737		1,140,228			(89,817)		144,137		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305MSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024		60,957	205.21	2,249			1,444		2,243			(557)		345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2024		814,169	210.46	29,880			20,002		14,043			(7,398)		4,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2021	10/10/2023		7,720,177	274.84	248,194			34,516		132,587			(61,515)		20,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2022	01/19/2024		4,302,104	270.72	132,476			36,990		122,390			(32,994)		16,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2021	11/14/2023		5,215,313	279.91	164,783			30,858		52,932			(40,898)		15,976		0001
Purchased Call/Citi Grandmaster Index/CGM0404$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2023	01/03/2024		9,609,107	327.92	239,313	3,538		63,064		131,415			(61,156)		34,390		0001
Purchased Call/S&P 500 INDEX/SPXH130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		3,101,000	3852.36	47,755			22,153		73,733			(23,747)		10,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/07/2024		1,315,316	543.25	152,050			97,178		274,672			(37,649)		7,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/17/2024		51,920	538.29	6,625			4,308		11,256			(1,640)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/18/2024		82,864	537.4	10,714			7,020		18,123			(2,660)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/23/2024		1,689,763	550.04	200,406			131,955		334,509			(49,486)		9,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/25/2024		2,424,237	552.07	288,242			191,631		469,018			(71,566)		13,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		4,373,480	559.39	513,009			342,476		780,706			(126,851)		25,259		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024		74,497	557.19	8,858			6,513		14,230			(2,187)		452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/20/2024		3,123,031	561.44	359,149			265,415		567,249			(89,049)		18,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/09/2025		52,374	561.04	6,217			4,759		9,779			(1,463)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/15/2025		157,404	567.83	18,999			14,719		27,574			(4,354)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/23/2025		1,323,191	576.9	150,005			117,742		216,112			(32,397)		8,289		0001
Purchased Call/Citi Grandmaster Index/CGM0401$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/18/2023		83,894	328.31	2,039			222		789			(508)		196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/11/2022	11/12/2024		2,770,575	218.04	101,957			70,026		32,784			(25,211)		16,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2022	02/01/2024		6,188,183	270.86	197,234			58,531		176,201			(49,068)		23,802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/06/2022	05/06/2024		68,766	232.72	2,627			1,120		174			(650)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/27/2022	05/24/2024		106,587	234.58	4,082			1,852		250			(1,015)		506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2022	08/02/2024		14,054,555	269.12	434,947			240,411		491,542			(108,828)		73,473		0001
Purchased Call/Citi Grandmaster Index/CGM0402$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	09/27/2023		2,187,744	329.13	54,020			6,541		19,014			(13,417)		5,402		0001
Purchased Call/Citi Grandmaster Index/CGM0402$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/20/2023		1,815,211	330.75	45,060			6,901		13,955			(11,191)		5,028		0001
Purchased Call/S&P 500 INDEX/SPXA051$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/14/2023	02/14/2024		3,111,000	4136.13	99,863			62,724		130,475			(37,209)		12,321		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027		1,931,434	100	413,906			352,226		352,226	74,785				18,961		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025		267,113	587.49		32,107		25,686		39,049			(6,518)		1,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025		906,566	576		114,318		94,766		151,433			(19,915)		5,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025		191,984	562.8		22,078		19,197		36,981			(2,956)		1,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025		2,396,633	568.49		260,514		226,518		433,791			(34,878)		15,793		0001
Purchased Call/Citi Grandmaster Index/CGM0404$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2024		1,179,046	326.89	27,492			7,133		18,003			(6,834)		4,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	01/28/2022	01/29/2024		3,378,650	269.36	106,210			31,008		107,859			(26,329)		12,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	05/09/2022	05/03/2024		7,884,697	275.97	222,078			94,305		159,658			(55,342)		36,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	07/15/2022	07/07/2023		15,566,700	266.93	348,727			5,850		538,582			(174,701)		10,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	02/17/2022	02/12/2024		4,123,829	270.37	129,970			40,476		122,679			(32,255)		16,261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023		380,084	213	13,417			4,731		5,496			(6,617)		1,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023		195,649	213	6,906			2,473		2,838			(3,425)		586		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/02/2024		949,697	260.12	34,768			10,383					(8,657)		3,661		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	05/13/2022	05/13/2024		103,931	182.27	6,974			3,041		5,954			(1,727)		485		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/10/2022	.05/10/2024	.....	566,322	..... 181.46	38,027	.....	.....	16,383	.....	34,313	.....	.....	.....(9,418)	.....	2,631	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/09/2021	.11/09/2023	.....	 155,923	..... 178.17	6,596	.....	.....	1,188	.....	7,733	.....	.....	.....(1,635)	.....	469	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/04/2022	.11/16/2023	.....	 97,305	..... 178.27	4,689	.....	.....	953	.....	4,927	.....	.....	.....(1,246)	.....	300	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161KSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/04/2023	.01/03/2025	.....	3,551,230	..... 231.26	.....	123,991	.....	93,906	.....	43,935	.....	.....	.....(30,172)	.....	21,856	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/11/2022	.04/10/2024	.....	4,347,083	..... 278.29	131,662	.....	.....	51,428	.....	69,985	.....	.....	.....(32,660)	.....	19,206	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/14/2022	.07/14/2023	.....	8,918,374	..... 265.68	222,912	.....	.....	 8,135	.....	349,362	.....	.....	..... (112,130)	.....	 8,733	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/15/2022	.05/31/2024	.....	 10,070,208	.....275.9	307,575	.....	.....	142,519	.....	209,955	.....	.....	..... (76,697)	.....	48,309	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/11/2022	.11/08/2024	.....	 16,458,795	..... 266.11	504,183	.....	.....	345,721	.....	 718,406	.....	.....	..... (125,530)	.....	96,028	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A5L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/14/2021	.12/14/2023	.....	2,240,795	..... 264.91	86,619	.....	.....	 19,786	.....	.....	.....	.....	.....(21,497)	.....	 7,579	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/28/2023	.04/25/2025	.....	 13,184,597	..... 267.88	.....	398,658	.....	365,556	.....	573,868	.....	.....	.....(34,284)	.....	88,982	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161DS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/24/2022	.03/22/2024	.....	3,560,325	..... 257.61	129,992	.....	.....	 47,345	.....	 11	.....	.....	.....(32,237)	.....	15,197	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/20/2022	.10/11/2024	.....	 17,470,396	..... 263.97	499,807	.....	.....	323,333	.....	849,038	.....	.....	..... (124,578)	.....	99,018	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/17/2022	.05/16/2024	.....	457,489	..... 182.67	30,765	.....	.....	 13,508	.....	25,567	.....	.....	.....(7,619)	.....	 2,145	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2024		273,899	182.15	18,406			8,256		16,212			(4,557)		1,298		0001
Purchased Call/Citi Grandmaster Index/CGM0404$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/17/2024		2,485,755	325.19	64,553			18,120		45,470			(16,353)		9,223		0001
Purchased Call/S&P 500 INDEX/SPXI13H$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024		3,365,000	4133.52		44,418		36,242		54,214			(8,449)		15,203		0001
Purchased Call/S&P 500 INDEX/SPXH13S$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024		1,233,015	3822.39	196,543			309,434		309,434	113,235				7,492		0001
Purchased Call/S&P 500 INDEX/SPXH13$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2022	08/16/2024		1,619,687	5309	67,379			38,290		17,120			(16,729)		8,614		0001
Purchased Call/S&P 500 INDEX/SPXA051$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024		2,607,000	4012.32	78,992			51,859		109,132			(27,485)		10,526		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029		1,552,443	100	441,623			493,142		493,142	61,408				18,319		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028		1,326,056	100	358,035			340,721		340,721	57,868				14,547		0001
Purchased Call/S&P 500 INDEX/SPXF000$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/28/2022	12/28/2023		1,611,000	100	26,582			13,181		61,266			(13,182)		5,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	04/01/2025		749,830	580.58		84,956		74,686		124,414			(10,561)		4,968		0001
Purchased Call/Nasdaq FC Index/NFC1611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	05/30/2024		2,918,528	241.8	134,601			62,143		170,649			(33,514)		13,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313N$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/01/2025		14,774,706	269.14		442,111		407,711		607,642			(35,030)		100,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/14/2025		3,494,838	225.58		125,098		107,471		79,946			(18,046)		22,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025		2,339,845	226.51		80,959		66,593		47,765			(14,710)		14,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2023	05/08/2025		18,295,943	269.87		546,885		508,488		718,097			(39,058)		124,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/27/2023	03/24/2025		2,888,041	227.23		100,393		87,306		58,644			(13,381)		19,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/20/2022	07/12/2023		13,894,234	265.75	330,004			10,106		540,114			(165,223)		12,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2022	07/13/2023		10,947,685	266.5	255,655			8,551		396,831			(128,064)		10,330		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2022	04/12/2024		11,529,504	278.39	358,481			140,912		184,463			(88,900)		51,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2023		6,990,247	275.38	226,573			51,954		125,818			(56,427)		23,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717WSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025		431,566	571.36		49,932		44,308		77,563			(5,798)		2,873		0001
Purchased Call/S&P 500 INDEX/SRM0400SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027		1,810,304	100	379,802			331,704		331,704	65,926				18,159		0001
Purchased Call/S&P 500 INDEX/SRM0401S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028		2,210,432	100	593,943			637,193		637,193	114,229				24,578		0001
Purchased Call/S&P 500 INDEX/SPXH13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2024		1,584,617	4656	114,716			75,637		142,858			(28,443)		9,095		0001
Purchased Call/S&P 500 INDEX/SPXH13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		3,171,000	3839.5	63,103			31,815		98,852			(31,378)		11,196		0001
Purchased Call/S&P 500 INDEX/SRM0500SH	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028		2,044,575	100	465,141			444,215		444,215	76,811				21,841		0001
Purchased Call/S&P 500 INDEX/SPXH13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		16,387,000	4026.12	380,178			154,183		567,552			(189,045)		51,997		0001
Purchased Call/S&P 500 INDEX/SRM0500S3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026		709,629	100	141,997			295,427		295,427	54,639				6,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717WSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025		1,604,179	577.19	189,774			170,484		268,989			(19,963)		10,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025		1,627,643	584.23	182,784			167,740		259,961			(15,710)		11,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025		2,453,647	573.99	285,359			264,584		429,477			(21,831)		16,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025		2,416,610	573.86	281,535			263,746		425,406			(18,846)		16,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025		1,650,525	594.07	193,111			186,489		245,915			(7,377)		11,469		0001
Purchased Call/S&P 500 INDEX/SPXA05GS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/27/2023	01/29/2024		4,693,000	4070.56	138,444			80,854		187,944			(58,093)		17,925		0001
Purchased Call/S&P 500 INDEX/SPXA05HSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/08/2023	02/08/2024		2,273,000	4117.86		42,732		26,134		55,238			(16,625)		8,883		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3QJCEQV1H4R804	09/27/2022	09/27/2024		2,818,874	2309.15	95,096			59,769		123,858			(23,752)		15,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/29/2024		4,503,066	232.94	156,256			104,314		39,479			(38,637)		26,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024		8,800,722	270.2	191,727			167,545		283,153			(25,293)		40,879		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023		1,920,233	268.35	71,771			17,922					(17,824)		6,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2022	01/02/2024		5,175,085	268.61	174,353			44,346					(43,150)		18,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2022	01/17/2024		2,905,732	264.46	107,466			29,532					(26,555)		10,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2023	05/29/2025		10,768,492	270.1	316,029			303,414		420,768			(13,451)		74,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2023	06/06/2025		16,606,776	272.35	507,461			494,759		579,561			(14,456)		115,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024		7,877,543	231.88	272,750			191,113		83,004			(67,539)		46,604		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2022	11/29/2024		3,647,813	233.7	126,005			89,939		32,283			(31,318)		21,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024		642,022	199.49	22,728			21,601		30,349			(1,300)		3,125		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023		174,006	174.99	6,943			763		10,441			(1,717)		410		0001
Purchased Call/Merrill Lynch RPM Index/MLR16199E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2021	10/31/2023		3,430,399	265.4	128,983			21,615					(31,893)		9,957		0001
Purchased Call/Merrill Lynch RPM Index/MLR16199F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	11/01/2023		1,501,838	265.72	56,826			9,607					(14,098)		4,377		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/15/2021	10/16/2023		244,624	176.52	10,201			1,501		13,528			(2,526)		665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2025		22,995,472	271.34	657,440			624,797		843,912			(33,772)		158,428		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/13/2025		12,543,961	276.78		364,010		358,829		347,458			(6,904)		87,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024		16,918,952	265.81		372,586		212,779		699,151			(160,067)		63,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024		2,631,977	232.41	92,382			67,891		27,993			(22,843)		15,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	06/12/2025		21,712,037	274.19		667,874		653,674		691,510			(15,388)		151,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025		11,189,793	231.83		390,743		310,883		139,680			(80,177)		70,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025		3,469,453	231.9		119,630		95,711		43,027			(24,280)		21,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2025		2,677,350	222.5		92,904		90,607		84,680			(2,665)		18,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023		4,891,119	270.15	183,262			15,718					(45,589)		10,160		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/17/2021	09/19/2023		1,872,680	266.55	70,741			7,776					(17,500)		4,411		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2024		169,131	180.44	8,473			2,836		9,419			(2,098)		693		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2022	12/20/2024		3,594,937	232.32	125,246			93,103		38,963			(31,111)		21,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/15/2024		4,471,829	233.08	153,857			106,388		40,705			(38,161)		26,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024		979,893	232.58	34,100			25,411		10,403			(8,443)		5,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025		9,642,739	222.21		335,953		318,913		304,978			(17,453)		66,434		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2025		4,312,181	222.28		149,828		144,944		137,811			(5,082)		29,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025		1,703,548	233.27		59,454		45,426		17,494			(14,194)		10,532		0001
Purchased Call/Nasdaq FC Index/NFC061T$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2021	12/26/2023		914,098	280.79	47,302			11,613		1,562			(11,777)		3,201		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025		6,488,162	232.15		227,086		177,868		76,865			(49,878)		40,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/07/2025		4,303,619	228.02		148,848		120,098		76,448			(28,889)		27,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2023	02/07/2025		5,322,685	227.44		184,446		149,464		99,299			(35,456)		33,779		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024		161,429	179.14	7,765			2,190		9,104			(1,923)		606		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2022	12/09/2024		4,147,601	232.62	140,865			102,158		42,277			(34,906)		24,942		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	09/06/2023		215,970	179.3	9,111			1,743		7,380			(4,669)		466		0001
Purchased Call/Nasdaq FC Index/NFC061RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2021	11/22/2023		3,179,637	279.31	151,931			30,298		4,066			(37,854)		10,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2023	02/14/2025		4,090,086	226.51		139,742		114,823		83,256			(25,473)		26,110		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		938,779	177.54	50,903			14,732		46,282			(25,357)		2,518		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/25/2022	03/26/2024		385,252	183.4	23,956			9,508		17,676			(6,364)		1,657		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2022	12/19/2024		4,912,385	231.75	170,916			125,990		56,276			(42,345)		29,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025		10,187,871	225.05		350,090		288,762		235,641			(61,653)		65,419		0001
Purchased Call/Nasdaq FC Index/NFC061QSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023		5,087,334	273.95	252,634			41,234		9,413			(63,050)		14,524		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2022	04/22/2024		63,963	183.21	4,394			1,789		3,216			(1,088)		288		0001
Purchased Call/Nasdaq FC Index/NFC061XSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	03/22/2024		4,019,588	254.89	201,101			73,505		112,553			(49,974)		17,157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024		103,925	179.9		5,612		4,086		810			(1,533)		444		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305G$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/08/2022	. 07/07/2023	.....	2,111,792	..... 219.36	76,025	.....	.....	1,267	.....	.....	.....	.....	.....(37,803)	.....	1,462	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/12/2022	. 07/12/2023	.....	935,317	..... 217.17	33,671	.....	.....	1,020	.....	.....	.....	.....	..... (16,697)	.....	848	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161BS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/07/2022	. 01/05/2024	.....	417,538	..... 265.72	15,351	.....	.....	3,988	.....	.....	.....	.....	.....(3,821)	.....	1,502	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161K$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/13/2022	. 12/13/2024	.....	 11,430,703	.....233.9	403,186	.....	.....	293,691	.....	103,419	.....	.....	.....(99,835)	.....	69,001	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/22/2022	. 03/18/2024	.....	2,991,597	..... 254.73	141,062	.....	.....	50,740	.....	83,503	.....	.....	.....(35,067)	.....	12,673	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 06/10/2022	. 06/12/2024	.....	317,850	..... 181.3	23,489	.....	.....	11,181	.....	20,911	.....	.....	.....(5,800)	.....	1,552	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/19/2023	. 05/17/2024	.....	 16,864,681	..... 270.22	390,927	.....	.....	347,983	.....	544,508	.....	.....	.....(45,649)	.....	79,201	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/16/2021	. 11/10/2023	.....	1,600,424	..... 276.72	78,537	.....	.....	 14,343	.....	 2,468	.....	.....	.....(19,613)	.....	 4,830	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/29/2023	. 03/28/2024	.....	513,838	..... 181.87	27,490	.....	.....	 20,523	.....	27,535	.....	.....	.....(7,004)	.....	 2,218	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/25/2023	. 04/25/2024	.....	538,965	..... 183.51	29,266	.....	.....	 24,040	.....	27,155	.....	.....	.....(5,277)	.....	 2,443	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/23/2023	. 05/23/2024	.....	867,005	..... 181.84	48,119	.....	.....	 43,228	.....	53,397	.....	.....	.....(4,996)	.....	 4,109	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/13/2021	. 08/11/2023	.....	 1,408,179	..... 268.28	53,184	.....	.....	 3,013	.....	.....	.....	.....	.....(13,245)	.....	 2,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/01/2022	. 06/13/2024	.....	5,465,713	..... 228.72	261,037	.....	.....	126,146	.....	534,725	.....	.....	.....(65,285)	.....	26,723	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/23/2022	. 03/14/2024	.....	2,898,268	..... 258.15	105,910	.....	.....	 37,365	.....	 6	.....	.....	.....(26,243)	.....	 12,183	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 06/22/2022	. 06/21/2024	.....	839,892	..... 179.12	63,948	.....	.....	 31,233	.....	65,256	.....	.....	.....(15,836)	.....	 4,153	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	03/03/2023	03/03/2025		130,688	182.14		12,977		10,907		12,022			(2,113)		846		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	03/20/2023	03/20/2024		329,674	180.35		16,879		12,196		19,547			(4,704)		1,402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/01/2022	08/01/2023		360,977	180.83	15,450			1,319		7,325			(7,661)		534		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	04/14/2023	04/16/2024		871,996	184.18		47,785		38,071		40,530			(9,999)		3,893		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/12/2022	08/11/2023		909,697	181.66	40,663			4,631		16,723			(20,220)		1,543		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	05/20/2022	05/20/2024		488,842	181.62	32,773			14,658		29,911			(8,144)		2,306		0001
Purchased Call/Nasdaq FC Index/NFC061U$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024		1,712,421	259.53	83,773			23,412		29,673			(20,914)		6,385		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2023	01/23/2025		5,316,932	232.09	186,259			146,177		63,431			(40,227)		33,309		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/19/2022	07/19/2023		617,860	179.52	27,124			1,345		15,324			(13,451)		705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/24/2022	08/24/2023		244,170	181.53	11,207			1,667		5,221			(5,558)		474		0001
Purchased Call/Nasdaq FC Index/NFC061Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	04/04/2024		4,163,229	260.02	177,006			67,632		88,358			(43,913)		18,199		0001
Purchased Call/Nasdaq FC Index/NFC1614$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2022	08/10/2023		7,022,910	242.39	246,522			27,555		312,399			(123,788)		11,769		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/26/2022	07/26/2023		688,329	179.65	29,736			2,048		17,415			(14,746)		919		0001
Purchased Call/Nasdaq FC Index/NFC061R$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023		2,941,097	277.93	150,801			28,972		4,306			(37,533)		9,107		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/03/2025		10,863,789	231.93		376,736		285,730		125,940			(91,285)		66,860		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025		3,999,977	226.57		139,999		128,461		90,204			(12,049)		27,077		0001
Purchased Call/Nasdaq FC Index/NFC061T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023		2,927,024	283.11		124,812		31,231		4,143			(31,067)		10,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024		4,458,819	231.25		153,829		104,173		47,995			(38,037)		25,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	11/21/2024		5,639,979	231.92		195,125		136,377		58,989			(48,349)		33,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/18/2024		3,101,259	232.41		108,854		80,035		33,124			(26,879)		18,808		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025		6,784,843	228.95		236,791		189,953		110,613			(47,552)		42,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/20/2021	08/18/2023		4,603,020	266.82		173,570		11,493					(43,099)		8,433		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2023	06/23/2025		2,696,650	221.24		93,610		93,118		93,709			(829)		18,990		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2023		3,413,227	268.7		128,298		5,818					(31,821)		5,209		0001
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024		4,157,157	228.9		202,418		97,821		405,585			(50,531)		20,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	04/21/2023	04/18/2024		14,982,234	268.6		326,051		262,592		533,723			(64,429)		67,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	04/26/2023	04/23/2024		12,347,297	267.95		276,284		226,958		460,847			(49,936)		55,783		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024		1,011,593	181.23		57,964		53,014		65,845			(5,513)		4,831		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/15/2022	09/14/2023		456,883	179.31		22,719		4,698		15,028			(11,270)		1,042		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025		5,565,158	233.15		193,917		150,562		59,238			(43,501)		34,681		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/28/2022	.01/29/2024	.....	 102,001	..... 180.49	 5,090	.....	.....	 1,484	.....	 5,191	.....	.....	..... (1,260)	.....	 390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/07/2022	.03/07/2024	.....	 105,253	..... 181.86	 5,526	.....	.....	 1,895	.....	 5,251	.....	.....	..... (1,368)	.....	 436	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161M$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/10/2023	.02/11/2025	.....	4,206,338	..... 227.59	.....	 146,000	.....	118,527	.....	77,810	.....	.....	.....(27,917)	.....	26,785	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/11/2022	.02/12/2024	.....	3,445,574	..... 258.69	126,797	.....	.....	39,417	.....	 3	.....	.....	.....(31,396)	.....	13,586	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2022	.02/23/2024	.....	1,496,691	..... 257.49	55,039	.....	.....	17,925	.....	 2	.....	.....	.....(13,648)	.....	 6,043	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/03/2023	.05/02/2025	.....	 25,921,426	..... 269.24	.....	 778,872	.....	718,739	.....	 1,054,684	.....	.....	.....(61,435)	.....	 175,860	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/16/2023	.03/14/2025	.....	 160,572	..... 180.02	.....	 13,793	.....	11,834	.....	16,651	.....	.....	.....(2,006)	.....	 1,049	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/10/2023	.....	 658,381	..... 179.62	28,705	.....	.....	712	.....	15,409	.....	.....	.....(14,157)	.....	545	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/17/2022	.08/17/2023	.....	 414,820	..... 181.69	18,833	.....	.....	 2,438	.....	 8,040	.....	.....	..... (9,339)	.....	752	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/20/2021	.08/21/2023	.....	6,027,540	..... 266.89	224,836	.....	.....	15,851	.....	.....	.....	.....	.....(55,952)	.....	11,375	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/07/2022	.06/07/2024	.....	898,110	..... 183.52	62,149	.....	.....	29,156	.....	49,471	.....	.....	.....(15,389)	.....	 4,353	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061R$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/19/2021	.11/17/2023	.....	 1,820,870	..... 280.18	88,526	.....	.....	17,029	.....	 1,893	.....	.....	.....(22,073)	.....	 5,639	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/12/2022	.08/14/2023	.....	607,456	..... 181.66	27,336	.....	.....	 3,313	.....	11,471	.....	.....	.....(13,482)	.....	 1,066	.....	0001 .....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/17/2023	.04/17/2024	.....	226,194	..... 184.29	.....	12,463	.....	9,964	.....	10,423	.....	.....	.....(2,520)	.....	1,012	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/24/2023	.05/24/2024	.....	684,117	..... 181.41	.....	38,242	.....	34,460	.....	43,571	.....	.....	.....(3,866)	.....	3,248	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/04/2021	.08/04/2023	.....	2,382,673	..... 268.29	89,738	.....	.....	 4,196	.....	.....	.....	.....	.....(22,267)	.....	3,689	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/15/2023	.03/08/2024	.....	8,506,255	..... 265.16	.....	 176,869	.....	123,440	.....	371,073	.....	.....	.....(54,076)	.....	35,340	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161N$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/21/2023	.03/21/2025	.....	8,256,932	..... 225.66	.....	289,350	.....	249,784	.....	189,559	.....	.....	.....(39,853)	.....	54,239	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/23/2023	.05/22/2024	.....	17,866,750	..... 272.07	.....	368,370	.....	330,691	.....	508,291	.....	.....	.....(38,539)	.....	84,556	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161B$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/24/2022	.01/19/2024	.....	2,052,039	.....262.2	76,081	.....	.....	21,232	.....	.....	.....	.....	.....(18,927)	.....	7,652	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/04/2022	.01/04/2024	.....	1,596,309	..... 277.42	64,383	.....	.....	16,594	.....	 4,645	.....	.....	.....(15,996)	.....	5,728	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/22/2022	.06/11/2024	.....	8,440,201	..... 276.3	250,927	.....	.....	119,330	.....	 170,907	.....	.....	.....(62,084)	.....	41,147	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/22/2022	.07/09/2024	.....	 8,208,714	..... 266.93	247,553	.....	.....	127,320	.....	326,081	.....	.....	.....(61,291)	.....	41,602	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/14/2022	.04/15/2024	.....	7,205,140	..... 278.9	217,853	.....	.....	86,708	.....	110,414	.....	.....	.....(54,065)	.....	32,112	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/17/2021	.09/15/2023	.....	 1,918,000	..... 4432.99	79,789	.....	.....	 8,376	.....	52,892	.....	.....	.....(19,838)	.....	 4,405	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/14/2022	.12/14/2023	.....	1,494,000	100	31,374	.....	.....	14,347	.....	35,662	.....	.....	.....(15,558)	.....	5,053	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.07/11/2022	.07/05/2024	.....	2,593,565	..... 287.19	96,933	.....	.....	49,636	.....	71,810	.....	.....	.....(24,191)	.....	13,074	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.08/16/2022	.07/12/2024	.....	 1,270,061	..... 286.48	46,240	.....	.....	 24,333	.....	37,028	.....	.....	.....(11,629)	.....	 6,462	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF006$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.02/17/2023	.02/16/2024	.....	28,667,000	.....4079.09	693,741	.....	.....	444,458	.....	928,414	.....	.....	..... (253,482)	.....	114,028	.....	0001 .....

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028		1,433,332	100	390,153			429,962		429,962	83,228				15,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/07/2021	07/05/2023		12,346,746	276.12	392,404			2,163		138,272			(97,285)		7,225		0001
Purchased Call/S&P 500 INDEX/SPXF006$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	02/17/2023	02/16/2024		5,613,000	4079.09	84,756			54,301		112,608			(30,969)		22,327		0001
Purchased Call/S&P 500 INDEX/SPXF005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	02/07/2023	02/02/2024		1,903,614	4249	37,650			22,716		51,123			(14,955)		7,339		0001
Purchased Call/Citi Grandmaster Index/CGM0404$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024		5,618,439	324.63	136,661			42,126		111,071			(34,056)		22,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0003$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	07/19/2022	07/12/2024		2,668,984	287.81	98,285			51,089		71,677			(24,460)		13,580		0001
Purchased Call/Citi Grandmaster Index/CGM0404$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/09/2024		3,295,528	323.58	86,944			26,843		71,367			(21,718)		12,908		0001
Purchased Call/Citi Grandmaster Index/CGM0402$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2021	10/26/2023		1,566,521	330.81	39,676			6,391		12,294			(9,857)		4,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0003$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	07/27/2022	07/19/2024		1,786,287	286.87	66,026			34,929		51,237			(16,402)		9,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/21/2023	06/20/2025		1,034,737	195.63	38,078			37,660		38,189			(469)		7,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0003$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	07/20/2022	07/19/2024		1,533,782	287.35	58,217			31,006		42,722			(14,571)		7,876		0001
Purchased Call/Citi Grandmaster Index/CGM0405$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/20/2024		1,375,766	325.99	35,982			11,606		24,349			(8,952)		5,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023		4,894,502	267.81	184,841			6,886					(45,925)		6,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/03/2022	07/27/2023		74,975	269.24	1,604			117		2,105			(811)		102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/16/2024		12,893,787	270.58	344,490			197,630		412,910			(86,424)		68,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2022	04/12/2024		8,834,791	279.53	264,180			104,085		127,436			(65,666)		39,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2022	07/17/2023		12,703,278	266.51	325,379			14,626		457,297			(164,223)		13,708		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2022	06/06/2024		16,761,382	276.3	497,990			233,558		339,404			(123,572)		81,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2024		7,089,769	273.05	220,999			96,937		182,023			(54,787)		33,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/23/2022	02/21/2024		5,303,774	272.11	168,137			54,402		140,611			(41,724)		21,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024		14,070,389	266.51	444,739			233,525		575,813			(110,709)		71,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2022	02/14/2024		7,666,906	271.2	249,959			78,818		213,706			(62,248)		30,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/12/2021	10/09/2023		6,174,175	274.84	193,350			26,888		105,418			(48,355)		16,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ES1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024		875,176	234.58	33,519			15,357		2,089			(8,266)		4,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/10/2022	06/10/2024		85,811	232.5	3,304			1,568		598			(818)		418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/20/2022	04/04/2024		9,556,281	279.02	279,739			106,934		142,621			(69,428)		41,775		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024		8,414,574	267.59	250,138			150,156		329,420			(61,855)		46,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2022	10/02/2024		11,898,228	261.71	378,167			239,812		651,411			(94,132)		66,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2022	04/26/2024		13,257,840	275.14	402,965			166,254		285,363			(99,980)		60,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2022	02/22/2024		7,047,623	272.41	209,735			70,534		179,178			(53,886)		28,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2022	11/07/2024		20,321,758	265.62	597,918			407,561		910,897			(148,403)		118,447		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4053$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 05/26/2023	. 05/28/2025	.....	 1,204,881	..... 189.61	.....	44,219	.....	42,336	.....	56,620	.....	.....	.....(2,111)	.....	8,331	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/10/2021	. 12/05/2023	.....	7,952,513	..... 273.72	281,179	.....	.....	60,776	.....	166,597	.....	.....	.....(69,815)	.....	26,161	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/27/2021	. 08/28/2023	.....	 6,841,418	..... 267.82	258,606	.....	.....	20,632	.....	.....	.....	.....	.....(64,032)	.....	13,753	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/16/2022	. 09/18/2023	.....	 4,072,000	.....3873.33	46,828	.....	.....	 10,191	.....	77,330	.....	.....	.....(23,095)	.....	 9,532	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 04/20/2023	. 04/19/2024	.....	 6,876,000	.....4129.79	.....	 171,900	.....	139,520	.....	213,440	.....	.....	.....(33,438)	.....	30,856	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0402SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 11/09/2021	. 11/07/2023	.....	 1,069,706	.....331.3	27,251	.....	.....	 4,849	.....	 8,240	.....	.....	.....(6,775)	.....	 3,192	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0403SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 12/22/2021	. 12/13/2023	.....	5,411,940	..... 328.82	136,431	.....	.....	31,035	.....	 64,194	.....	.....	.....(33,950)	.....	 18,249	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/10/2023	. 02/12/2025	.....	1,305,919	..... 227.59	.....	45,315	.....	36,799	.....	24,212	.....	.....	.....(8,655)	.....	 8,323	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161DSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/07/2022	. 04/05/2024	.....	 851,264	..... 258.32	30,716	.....	.....	 11,840	.....	 4	.....	.....	.....(7,641)	.....	 3,728	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/09/2022	. 11/09/2023	.....	 302,941	..... 180.09	16,722	.....	.....	 6,085	.....	12,296	.....	.....	.....(8,292)	.....	911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/17/2022	. 05/15/2024	.....	 1,656,518	..... 239.58	79,704	.....	.....	34,979	.....	105,324	.....	.....	.....(19,793)	.....	 7,755	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/16/2023	. 03/14/2024	.....	 99,967	.....263.4	.....	2,000	.....	 1,428	.....	 4,875	.....	.....	..... (582)	.....	420	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/26/2022	. 10/26/2023	.....	387,251	..... 181.53	20,757	.....	.....	 6,690	.....	15,100	.....	.....	.....(10,293)	.....	 1,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/23/2021	. 07/21/2023	.....	 1,877,143	..... 267.83	97,195	.....	.....	 2,688	.....	.....	.....	.....	.....(24,216)	.....	 2,251	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/10/2022	. 01/05/2024	.....	2,544,682	..... 270.55	119,079	.....	.....	30,930	.....	15,631	.....	.....	.....(29,632)	.....	 9,156	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161KS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/02/2022	. 12/03/2024	.....	4,453,569	..... 233.55	153,219	 1,492	.....	 110,813	.....	 40,421	.....	.....	.....(38,219)	.....	26,630	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/13/2023	. 03/07/2025	.....	 6,776,273	..... 222.11	235,072	.....	.....	198,723	.....	199,221	.....	.....	..... (36,607)	.....	44,015	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061WSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/07/2022	. 03/01/2024	.....	2,246,626	..... 253.95	102,152	.....	.....	 34,371	.....	 63,639	.....	.....	.....(25,379)	.....	 9,203	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	08/27/2024		6,729,151	269.58	196,164	1,914		115,954		231,475			(48,631)		36,263		0001
Purchased Call/Citi Grandmaster Index/CGM0404SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/21/2022	01/19/2024		2,766,039	324.7	66,832			18,648		53,069			(16,619)		10,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/02/2021	07/03/2023		8,191,567	276.12	260,492			718		91,296			(64,499)		3,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/05/2022	08/02/2024		5,341,419	282.5	215,651			119,131		200,976			(53,927)		27,923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/29/2022	07/24/2024		1,639,937	286.52	62,030			33,328		48,346			(15,426)		8,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/29/2022	07/30/2024		760,701	287.13	28,450			15,437		21,738			(7,035)		3,962		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2022	12/28/2023		2,055,331	267.84	72,782			18,102					(18,138)		7,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/11/2023		5,798,829	268	219,196			21,709					(54,274)		12,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2021	09/20/2023		3,775,775	266.16	143,203			15,938					(35,518)		8,948		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/05/2022	05/03/2024		67,614	182.03	4,659			1,973		3,853			(1,157)		311		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2022	05/14/2024		436,862	182.27	29,313			12,804		25,070			(7,248)		2,042		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023		3,038,707	262.78	114,856			15,317					(28,484)		7,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/13/2023	02/10/2025		4,249,980	227.59	146,865			119,218		78,409			(28,066)		27,040		0001
Purchased Call/Nasdaq FC Index/NFC061VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024		2,037,912	259.16	86,499			26,707		39,054			(21,605)		7,982		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2023	02/06/2025		5,918,553	228.19	205,360			165,127		103,188			(40,403)		37,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2023	02/24/2025		2,125,958	223.03		72,903		60,594		57,542			(12,514)		13,685		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/06/2025		6,146,241	223.97		207,602		175,209		156,939			(32,607)		39,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/29/2022	04/30/2024		6,642,422	275.58	200,989			83,939		138,323			(49,710)		30,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/29/2022	11/01/2023		18,519,494	264.5	412,986			140,975		823,162			(205,803)		53,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/25/2021	10/18/2023		8,638,761	277.07	278,376			41,778		116,184			(69,174)		23,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	07/20/2023		10,939,484	268.39	250,910			13,326		332,195			(126,063)		12,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2021	10/05/2023		1,854,426	262.74	71,541			9,506					(17,865)		4,780		0001
Purchased Call/Citi Grandmaster Index/CGM0405S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2022	02/21/2024		3,245,218	325.99	86,381			27,976		57,661			(21,485)		13,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2023		3,011,429	267.42	114,519			4,253					(28,409)		4,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2021	09/08/2023		2,338,300	269.32	87,915			8,342					(21,809)		5,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/11/2023		10,749,008	267.59	195,451			39,477		363,300			(98,412)		24,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/12/2022	07/07/2023		105,260	266.93	2,118			35		3,712			(1,065)		73		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024		2,578,140	265.73	95,879			24,869					(23,812)		9,276		0001
Purchased Call/Citi Grandmaster Index/CGM0404SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2022	01/26/2024		4,080,510	323.48	107,502			31,114		88,029			(26,866)		15,476		0001
Purchased Call/S&P 500 INDEX/SPXH13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/29/2022	11/24/2023		2,087,013	3938	41,748			17,026		71,310			(20,990)		6,622		0001
Purchased Call/S&P 500 INDEX/SPXH136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2022	08/23/2024		1,565,044	4125	215,207			124,719		247,017			(53,728)		8,394		0001
Purchased Call/S&P 500 INDEX/SRM0500S3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026		962,371	100	192,571			400,647		400,647	74,100				8,421		0001
Purchased Call/S&P 500 INDEX/SPXH13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024		3,229,000	3839.5	46,498			23,697		72,088			(22,870)		11,525		0001
Purchased Call/S&P 500 INDEX/SPXA051SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/21/2023	02/21/2024		3,593,000	3997.34		86,951		56,290		119,434			(30,730)		14,446		0001

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Purchased Call/Merrill Lynch RPM Index/MLR1618SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2021	09/28/2023		2,611,030	262.76	98,540			12,057					(24,454)		6,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2021	11/07/2023		3,817,059	266.84	143,467			25,426					(35,483)		11,390		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024		1,902,912	265.34	69,083			18,617					(17,168)		6,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/05/2023	04/26/2024		13,582,411	267.88	309,347			257,944		510,420			(53,004)		61,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2022	04/08/2024		847,695	258.32	30,859			11,980		4			(7,656)		3,732		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025		4,509,304	225.74	157,233			141,917		106,572			(15,516)		30,249		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2021	09/08/2023		1,272,104	268	48,141			4,589					(11,975)		2,785		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023		1,626,088	265.22	61,654			10,011					(15,298)		4,642		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025		75,831	179.38	6,104			5,248		8,136			(877)		497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025		125,950	180.94	10,630			9,259		12,707			(1,381)		831		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024		896,348	179.85	66,176			32,735		66,862			(16,378)		4,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/05/2021	10/27/2023		5,169,533	278.17	167,449			27,320		61,901			(41,724)		14,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/28/2022	12/24/2024		1,783,198	260.4	51,542			38,529		105,474			(12,817)		10,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024		8,843,582	278.14	246,342			99,819		145,912			(61,392)		39,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2021	12/21/2023		7,678,869	275.28	250,088			59,648		141,284			(62,172)		26,509		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023		6,329,907	275.69	213,908			30,652		98,741			(53,115)		16,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/13/2023		2,203,601	263.42	83,257			11,898					(20,646)		5,910		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/03/2023		2,938,108	266.45	110,202			18,931					(27,328)		8,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/22/2023		1,435,284	266.56	53,187			12,792					(13,240)		4,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/10/2022	09/15/2023		15,056,357	266.06	322,916			68,410		584,916			(161,139)		34,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/06/2024		2,355,331	261.88	86,912			29,686					(21,461)		9,746		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/12/2024		6,814,937	259.14	250,108			87,607		10			(61,844)		28,537		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2024		3,573,259	258.16	130,424			46,938		8			(32,250)		15,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	04/02/2024		4,829,000	257.67	174,810			66,274		19			(43,225)		21,034		0001
Purchased Call/S&P 500 INDEX/SPXI13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2023	07/05/2023		4,320,000	4470		620		413		8,491			(233)		2,528		0001
Purchased Call/S&P 500 INDEX/SPXH132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023		2,145,000	100	35,822			4,068					(17,764)		3,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/12/2021	07/07/2023		5,716,290	275.75	188,929			1,566		68,447			(47,032)		3,958		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024		2,934,612	261.38	108,511			31,901					(26,907)		11,261		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024		1,610,194	258.64	59,517			18,909		1			(14,778)		6,405		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/03/2024		1,781,281	252.31	62,878			26,676		107			(15,650)		8,181		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2023		3,522,117	269.12	132,688			12,415					(32,930)		7,657		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/13/2023		2,389,014	264.56	89,667			12,892					(22,337)		6,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/16/2024		7,544,536	264.46	280,657			76,824					(69,397)		27,924		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161C$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2022	02/09/2024		2,187,501	258.51	78,886			24,302		2			(19,647)		8,568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/23/2022	11/24/2023		142,809	218.88	5,041			2,039		365			(2,493)		453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/16/2022	12/18/2023		874,956	206.79	30,886			14,464		10,874			(15,233)		2,994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2023		222,619	206.3	7,858			3,798		2,914			(3,897)		771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2022	08/22/2023		88,367	269.93	1,876			272		2,380			(938)		168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/29/2022	12/27/2024		992,684	207.93	36,621			27,395		20,338			(9,070)		6,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024		5,112,340	257.79	187,386			66,450		11			(46,473)		21,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2022	04/09/2024		6,080,864	258.32	219,507			85,332		28			(54,279)		26,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2022	04/29/2024		2,024,976	253.48	71,893			29,968		74			(17,808)		9,240		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024		1,046,675	245.56	37,688			18,195		622			(9,385)		5,125		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2022	06/17/2024		1,330,667	245.38	48,643			23,750		830			(12,140)		6,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/06/2023		11,989,605	265.7	261,619			49,202		478,665			(131,942)		25,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2021	10/17/2023		2,953,625	264.56	111,524			16,550					(27,588)		8,070		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024		3,423,215	265.72	127,686			33,546					(31,616)		12,414		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024		1,550,740	256.26	54,072			22,040		20			(13,415)		6,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2021	12/27/2023		10,879,058	276.89	331,841	1,210		83,095		171,336			(82,615)		38,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/27/2022	04/25/2024		11,096,164	275.45	332,679			136,742		232,177			(82,539)		50,299		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305S$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/30/2022	12/29/2023		827,710	208.08	29,135			14,689		9,308			(14,488)		2,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/10/2023	01/10/2025		1,235,152	213.08		45,824		35,138		20,114			(10,719)		7,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2022	07/05/2024		1,675,921	245.79	58,949			30,155		1,161			(14,675)		8,448		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024		3,249,697	253.48	116,989			48,946		129			(28,888)		14,877		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024		910,956	252.43	31,044			14,373		92			(7,738)		4,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2022	07/19/2024		895,462	245.35	32,526			17,281		774			(8,107)		4,598		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/08/2023		4,416,208	267.67	166,933			8,714					(41,277)		7,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/14/2023		6,591,799	268.28	249,170			15,080					(61,696)		11,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/30/2023		6,274,947	268.55	237,714			19,597					(58,956)		12,826		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024		3,274,328	261.88	120,823			41,159		1			(29,876)		13,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/04/2024		1,387,936	261.88	50,657			17,219					(12,561)		5,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/12/2022	12/12/2023		319,003	215.52	11,229			5,073		1,613			(5,568)		1,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/05/2023	01/05/2024		104,991	206.93		3,717		1,936		1,400			(1,792)		378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2022	11/14/2024		14,761,538	267.25	434,535			300,105		611,791			(107,878)		86,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/11/2023	01/10/2025		696,046	214.42		25,823		19,829		10,583			(6,014)		4,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/13/2023	01/15/2025		480,534	216.66		17,828		13,812		10,802			(4,086)		2,989		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2024		2,723,530	258.24	100,096			39,152		13			(24,797)		12,054		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024		2,358,133	255.48	84,919			34,951		45			(21,028)		10,707		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024		3,482,163	251.14	125,628			54,181		350			(31,128)		16,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024		6,845,834	246.87	244,396			120,855		3,437			(60,431)		34,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024		194,278	246.87	6,972			3,460		96			(1,733)		965		0001
Purchased Call/S&P 500 INDEX/SPXH13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		2,194,000	100	48,049			26,961		106,669			(21,252)		8,181		0001
Purchased Call/S&P 500 INDEX/SPXE004SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/11/2022	07/11/2023		2,465,000	100	32,045			883					(15,891)		2,140		0001
Purchased Call/S&P 500 INDEX/SPXI137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024		2,302,000	3855.76		39,594		27,847		56,215			(11,792)		9,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/03/2022	07/31/2024		9,163,386	269.66	271,729			148,409		308,779			(67,536)		47,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024		3,324,625	245.24	118,420			65,902		3,532			(29,370)		17,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024		1,722,557	238.02	56,581			34,437		6,871			(14,096)		9,467		0001
Purchased Call/S&P 500 INDEX/SPXE00AS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	08/08/2022	08/08/2023		375,335	4140.06	31,566			30,566		30,566	16,907				613		0001
Purchased Call/S&P 500 INDEX/SPXF001S7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/30/2022	01/02/2024		1,925,000	3839.5	53,323			27,175		84,310			(26,227)		6,871		0001
Purchased Call/S&P 500 INDEX/SPXF000SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/29/2022	12/29/2023		1,813,000	100	25,563			12,853		72,058			(12,677)		6,401		0001
Purchased Call/S&P 500 INDEX/SPXI13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2023	04/25/2025		1,298,144	4147	61,861			56,813		71,315			(5,120)		8,761		0001
Purchased Call/S&P 500 INDEX/SPXF005ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/09/2023	02/09/2024		2,962,000	100	70,496			43,547		84,322			(27,233)		11,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2022	07/22/2024		1,742,754	246.04	62,160			33,200		1,346			(15,461)		8,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/10/2024		5,280,948	241.45	186,417			111,902		12,759			(46,095)		28,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/11/2024		6,063,867	233.64	209,578			134,640		46,638			(51,926)		34,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2022	08/16/2024		1,291,877	245.8	43,272			24,678		1,320			(10,785)		6,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/23/2022	12/26/2024		3,949,703	207.63	145,349			108,464		82,178			(35,842)		24,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/03/2023	01/03/2025		642,668	208.1	23,650			17,908		13,218			(5,759)		3,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2023		298,942	214.18	10,523			4,664		1,689			(5,218)		993		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305G$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	. 12/13/2022	. 12/13/2023	.....	 312,661	..... 216.19	11,037	.....	.....	 5,017	.....	 1,475	.....	.....	..... (5,473)	.....	 1,054	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 01/12/2023	. 01/10/2025	.....	 10,479,577	 265	312,978	.....	242,201	.....	494,885	.....	.....	.....	..... (71,643)	.....	 64,902	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	. 01/24/2023	. 01/24/2025	.....	 771,915	..... 213.21	28,638	.....	22,510	.....	12,490	.....	.....	.....	..... (6,151)	.....	 4,840	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305R$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	. 12/16/2022	. 12/18/2023	.....	 421,093	..... 208.77	14,865	.....	 6,961	.....	10,085	.....	.....	.....	..... (7,331)	.....	 1,441	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 07/12/2021	. 07/10/2023	.....	 10,381,235	..... 276.83	331,905	.....	 4,115	.....	 105,101	.....	.....	.....	..... (82,307)	.....	 8,592	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/11/2024	.....	1,404,184	..... 232.78	48,354	.....	 31,229	.....	11,918	.....	.....	.....	..... (12,012)	.....	 7,959	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF006$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	. 02/17/2023	. 02/16/2024	.....	 1,860,000	 100	39,990	.....	 25,620	.....	39,482	.....	.....	.....	..... (14,612)	.....	 7,398	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161G$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 10/21/2022	. 08/02/2024	.....	1,785,930	..... 245.41	61,554	.....	 33,706	.....	 1,730	.....	.....	.....	..... (15,283)	.....	 9,336	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161H$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 09/02/2022	. 09/04/2024	.....	6,837,975	..... 241.03	239,440	.....	141,855	.....	 16,927	.....	.....	.....	..... (59,174)	.....	37,196	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161J$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 10/25/2022	. 10/21/2024	.....	 3,566,810	..... 232.57	123,469	.....	 81,206	.....	 31,797	.....	.....	.....	..... (30,586)	.....	20,430	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 07/12/2022	. 07/10/2023	.....	 102,647	..... 266.93	 2,069	.....	 52	.....	 3,631	.....	.....	.....	..... (1,032)	.....	 85	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 01/13/2023	. 01/16/2025	.....	9,298,122	..... 265.64	270,675	.....	210,543	.....	428,487	.....	.....	.....	..... (60,612)	.....	57,893	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	. 01/27/2023	. 01/28/2025	.....	1,661,442	..... 215.65	61,473	.....	 48,723	.....	23,729	.....	.....	.....	..... (12,933)	.....	 10,454	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4R0TD8PU41	. 01/06/2023	. 01/05/2024	.....	 853,106	..... 215.71	30,115	.....	 15,727	.....	12,537	.....	.....	.....	..... (14,478)	.....	 3,069	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 08/04/2022	. 07/27/2023	.....	 11,637,308	..... 269.24	258,646	.....	 18,778	.....	328,205	.....	.....	.....	..... (129,758)	.....	 15,825	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	21GI19DL770XOHC3ZE78	. 09/14/2022	. 08/29/2024	.....	3,330,307	..... 291.81	116,320	.....	 68,833	.....	 73,789	.....	.....	.....	..... (29,221)	.....	 17,989	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 10/06/2022	. 10/04/2024	.....	1,193,259	..... 234.23	40,740	.....	 25,985	.....	 8,368	.....	.....	.....	..... (10,135)	.....	 6,712	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161JSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/06/2024		2,125,021	231.25	73,313			49,680		22,951			(18,103)		12,373		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/25/2024		1,689,605	233.67	57,557			38,289		13,522			(14,305)		9,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2021	07/21/2023		16,299,529	278.44	529,330			14,630		132,014			(131,718)		19,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/24/2023		10,214,776	268.55	237,432			15,269		303,364			(119,199)		13,097		0001
Purchased Call/Nasdaq FC Index/NFC061YSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024		5,347,267	250.36	261,599			102,980		199,187			(64,959)		23,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024		2,128,690	258.05	74,474			30,154		14			(18,527)		9,552		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025		3,972,709	223.04		137,547		130,432		118,865			(7,284)		27,350		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025		4,739,961	222.52		165,101		161,772		154,180			(3,601)		33,147		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/13/2025		2,912,807	223.9		100,075		98,582		84,149			(2,032)		20,370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/23/2025		8,339,097	274		243,307		242,070		268,929			(2,025)		58,723		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2024		388,965	181.62	25,905			11,584		23,917			(6,397)		1,841		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2025		271,302	180.99		23,630		20,389		27,074			(3,265)		1,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2024		2,576,523	242.6	91,209			53,049		4,868			(22,522)		13,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2024		7,041,638	238.11	246,457			150,312		28,181			(60,941)		38,876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2023		76,422	176.7	3,026			230		3,546			(752)		150		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	08/30/2021	08/30/2023		108,786	176.73	4,308			355		5,113			(1,068)		222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	09/03/2021	09/06/2023		229,642	177.07	9,094			837		10,610			(2,246)		496		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	08/03/2022	07/17/2023		768,996	179.32	33,838			1,497		19,689			(16,756)		830		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	09/14/2021	09/14/2023		119,055	175.34	4,715			486		6,811			(1,169)		272		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2024		1,615,572	232.94	56,060			37,450		14,213			(13,843)		9,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2022	11/04/2024		4,231,318	231.25	145,862			98,721		45,322			(36,124)		24,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2022	11/13/2024		3,025,413	233.1	105,206			72,325		27,364			(25,995)		17,740		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024		6,914,278	233.67	258,126			188,286		64,073			(64,002)		41,737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	08/05/2022	07/30/2024		9,688,208	269.66	290,987			158,099		326,102			(72,054)		50,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	08/24/2022	08/23/2024		23,767,715	269.33	669,232			387,336		829,466			(166,775)		127,478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/13/2023	01/16/2025		359,802	214.66	13,349			10,346		5,414			(3,055)		2,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/13/2023	02/13/2025		719,273	220.76	26,469			21,531		13,522			(4,961)		4,588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/09/2022	12/11/2023		304,295	215.38	10,742			4,823		4,111			(5,298)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/03/2023	03/04/2025		2,111,512	213.14	75,592			63,547		56,764			(12,289)		13,682		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/06/2023	03/06/2025		861,558	208.59	30,844			25,978		17,926			(4,894)		5,592		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061YSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/11/2024		3,073,955	250.53	150,581			59,046		113,293			(37,389)		13,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/10/2023	04/09/2025		8,424,077	266.77		253,321		225,373		383,286			(28,567)		56,165		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2024		202,327	181	11,007			3,644		10,640			(2,722)		824		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024		264,432	183.66	16,950			6,426		12,080			(4,191)		1,152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024		187,389	184.03	12,255			4,791		8,504			(3,034)		829		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/29/2022	05/01/2024		431,605	181.01	30,697			12,928		26,539			(7,640)		1,976		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024		1,280,308	182.54	84,116			37,847		73,601			(20,828)		6,078		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025		2,877,854	233.36	100,437			77,811		29,819			(23,020)		17,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/15/2023		1,768,247	266.55	66,310			6,970					(16,530)		4,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	06/16/2023	06/17/2024		728,809	204.78	25,800			25,087		27,297			(984)		3,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4ROTD8PU41	06/28/2023	06/28/2024		557,553	200.67	19,737			19,683		24,061			(108)		2,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/16/2022	08/30/2024		2,702,256	290.67	99,448			58,334		64,410			(24,710)		14,614		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2021	07/31/2023		253,550	176.57	9,939			410		11,031			(2,461)		369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023		403,355	177.15	16,013			969		17,023			(3,965)		708		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/20/2024		3,352,103	232.14	116,318			81,056		34,153			(28,722)		19,792		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	12/27/2024		13,879,822	231.56	476,974	5,118		361,025		164,612			(119,524)		84,880		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023		4,566,481	263.1	171,786			23,017					(42,662)		11,831		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2023		2,076,726	266.44	77,336			13,830					(19,190)		6,221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2023		344,296	178.05	14,495			2,552		16,766			(3,589)		1,023		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/12/2021	11/10/2023		129,089	178.21	5,628			1,026		6,467			(1,399)		390		0001
Purchased Call/Nasdaq FC Index/NFC061QS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2021	10/24/2023		2,195,012	269.21	116,677			18,482		7,754			(29,009)		6,187		0001
Purchased Call/Nasdaq FC Index/NFC061QSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2021	11/07/2023		1,098,215	277.62	51,607			9,184		1,361			(12,832)		3,277		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2021	08/11/2023		3,409,516	267.38	129,070			7,275					(32,019)		5,783		0001
Purchased Call/Nasdaq FC Index/NFC061YS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	04/02/2024		1,435,019	257.84	67,339			25,532		34,534			(16,654)		6,251		0001
Purchased Call/Nasdaq FC Index/NFC061VSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2022	02/05/2024		535,622	259.8	26,063			7,889		9,639			(6,499)		2,079		0001
Purchased Call/Nasdaq FC Index/NFC061VSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2022	02/13/2024		1,676,299	253.98	84,998			26,676		45,680			(21,160)		6,624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024		288,542	181.39	14,831			4,468		13,760			(3,672)		1,120		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2022	02/23/2024		124,596	178.56	6,579			2,151		7,961			(1,633)		503		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2022	09/29/2023		687,947	175.53	34,741			8,685		40,111			(17,275)		1,718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2022	10/02/2023		771,367	175.53	39,263			10,059		45,361			(19,364)		1,957		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/10/2022	06/10/2024		309,319	181.3	22,828			10,833		20,288			(5,652)		1,506		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/07/2023	03/07/2025		388,199	181.39	39,014			32,913		37,265			(6,138)		2,522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/27/2022	07/27/2023		422,160	180.06	18,195			1,303		9,835			(9,023)		574		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2023	01/27/2025		3,955,223	232.17	137,927			109,288		47,286			(29,039)		24,865		0001
Purchased Call/Nasdaq FC Index/NFC061LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2021	07/24/2023		54,372	270.2	2,653			84					(657)		70		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	11/16/2022	11/16/2023		367,018	181.58	19,892			7,562		12,767			(9,864)		1,132		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/18/2022	03/20/2024		122,585	181.92	7,159			2,583		6,311			(1,768)		521		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025		2,033,024	232.6	69,935			55,293		23,216			(14,834)		12,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	05/02/2023	04/19/2024		10,650,784	267.95	235,162			191,828		393,267			(44,431)		47,795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/29/2022	07/31/2023		864,981	181	37,021			3,060		16,686			(18,258)		1,260		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	05/19/2023	05/17/2024		108,759	181.66	5,927			5,285		6,698			(684)		511		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/20/2021	08/22/2023		2,015,611	266.89	76,190			5,442					(18,839)		3,840		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	04/10/2023	04/08/2025		264,002	183.66	22,149			19,675		23,625			(2,533)		1,759		0001

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Purchased Call/Merrill Lynch RPM Index/MLR16199\$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2023		1,954,399	265.9	73,259			11,777					(18,167)		5,556		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/29/2022	07/28/2023		1,557,306	181	66,341			4,976		29,109			(32,988)		2,157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/10/2022	08/10/2023		234,457	180.98	10,386			1,145		4,991			(5,151)		393		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/01/2022	11/01/2023		565,305	180.63	30,866			10,459		20,797			(15,306)		1,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/19/2023	04/19/2024		17,385,642	268.33	380,214			307,394		631,511			(74,134)		78,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2023	02/13/2025		5,568,640	227.98	190,107			154,710		100,209			(35,561)		35,519		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025		2,300,441	228.95	80,285			64,427		37,508			(16,101)		14,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/28/2023	06/28/2024		50,390	275.05	1,099			1,095		1,180			(6)		252		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E\$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024		5,378,917	255.16	193,143			79,627		112			(47,898)		24,423		0001
Purchased Call/Merrill Lynch RPM Index/MLR16199\$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2021	10/27/2023		2,894,314	265.97	107,313			17,476					(26,661)		8,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2023		238,961	210.46	8,435			2,672		1,317			(4,183)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023		675,797	210.46	23,788			7,929		3,821			(11,732)		1,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2024		388,627	195.63	13,796			13,152		13,787			(679)		1,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024		1,452,098	195.63	51,404			49,988		51,515			(1,956)		7,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025		4,720,122	221.62	164,391			159,459		157,640			(5,168)		32,846		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/27/2022	09/22/2023		1,384,076	176.73	70,734			16,318		69,899			(35,214)		3,320		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	05/26/2022	05/24/2024		202,956	183.1	13,334			6,041		11,180			(3,311)		963		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/23/2022	06/21/2024		456,974	178.84	33,965			16,621		36,145			(8,424)		2,260		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	04/06/2022	04/05/2024		169,255	183.94	10,968			4,203		7,613			(2,719)		741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023		137,645	210.46	4,859			1,588		772			(2,409)		393		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	05/18/2022	05/17/2024		271,996	182.04	18,387			8,107		16,017			(4,559)		1,277		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024		3,373,464	258.2	122,089			45,518		10			(30,315)		14,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/02/2023		1,275,054	266.23	47,884			8,158					(11,875)		3,731		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/06/2023		4,543,124	266.84	170,821			30,076					(42,296)		13,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	08/08/2022	08/02/2023		13,301,872	268.76	304,758			27,209		395,046			(152,894)		19,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/02/2022	02/26/2024		7,142,030	271.54	248,013			82,027		195,684			(61,603)		29,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	02/10/2023	11/10/2023		7,321,502	279.91	225,934	609		41,533		73,576			(56,642)		22,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025		2,108,082	214.66		78,210		60,567		31,721			(17,950)		13,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/09/2021	07/11/2023		11,993,905	276.83	383,426			5,270		122,627			(94,927)		10,411		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305USY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 02/10/2023	. 02/12/2025	.....	 439,401	..... 214.44	.....	 16,214	.....	 13,167	.....	 6,844	.....	.....	..... (3,097)	.....	 2,800	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/03/2021	. 12/01/2023	.....	 58,182	..... 175.81	 2,560	.....	.....	 541	.....	 3,858	.....	.....	..... (636)	.....	 189	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/10/2021	. 12/11/2023	.....	 283,879	..... 177.5	 12,661	.....	.....	 2,839	.....	 16,635	.....	.....	..... (3,135)	.....	 951	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/05/2022	. 01/05/2024	.....	 58,228	..... 179.83	 2,673	.....	.....	 690	.....	 2,940	.....	.....	..... (663)	.....	 210	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/29/2022	. 09/29/2023	.....	 198,509	..... 176.27	 10,084	.....	.....	 2,514	.....	 10,740	.....	.....	..... (5,001)	.....	 496	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/23/2022	. 02/23/2024	.....	 214,626	..... 179.46	 11,568	.....	.....	 3,766	.....	 12,747	.....	.....	..... (2,868)	.....	 867	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/23/2021	. 12/26/2023	.....	 1,515,050	..... 266.56	 56,663	.....	.....	 13,835	.....	.....	.....	.....	..... (13,992)	.....	 5,305	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161B$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/25/2022	. 01/24/2024	.....	 1,787,096	..... 262.35	 65,165	.....	.....	 18,544	.....	.....	.....	.....	..... (16,169)	.....	 6,745	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/06/2022	. 07/06/2023	.....	 436,631	..... 179.21	 18,469	.....	.....	 254	.....	 10,744	.....	.....	..... (9,159)	.....	 280	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161K$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/09/2022	. 12/06/2024	.....	 3,100,224	..... 233.04	 105,949	.....	.....	 76,592	.....	 30,084	.....	.....	..... (26,315)	.....	 18,591	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/11/2023	. 01/10/2025	.....	 3,950,555	..... 233.41	 137,543	.....	.....	 105,642	.....	 40,360	.....	.....	..... (32,023)	.....	 24,467	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161LS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/13/2023	. 01/13/2025	.....	 5,137,513	..... 233.36	 178,969	.....	.....	 138,564	.....	 52,875	.....	.....	..... (41,041)	.....	 31,903	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/20/2022	. 09/14/2023	.....	 329,890	..... 268.31	 6,025	.....	.....	 1,266	.....	 10,574	.....	.....	..... (3,037)	.....	 753	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.08/09/2022	.08/09/2023	.....	 446,411	..... 180.41	20,089	.....	.....	 2,158	.....	10,666	.....	.....	..... (9,962)	.....	739	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.10/14/2021	.10/13/2023	.....	 61,546	..... 176.31	 2,542	.....	.....	365	.....	 3,447	.....	.....	..... (631)	.....	165	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.09/08/2022	.09/08/2023	.....	93,536	..... 180.09	 4,415	.....	.....	844	.....	 2,861	.....	.....	..... (2,189)	.....	205	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.11/17/2022	.11/17/2023	.....	 68,634	..... 212.73	 2,423	.....	.....	933	.....	 1,071	.....	.....	..... (1,201)	.....	213	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305XS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.03/07/2023	.03/07/2025	.....	 235,288	..... 208.68	.....	 8,423	.....	 7,106	.....	 7,633	.....	.....	..... (1,325)	.....	 1,528	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.09/06/2022	.11/13/2023	.....	 7,281,730	..... 279.91	226,368	.....	.....	42,180	.....	73,905	.....	.....	.....(56,250)	.....	 22,224	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.01/13/2023	.01/13/2025	.....	 8,316,100	..... 265.64	.....	243,228	.....	 188,667	.....	380,451	.....	.....	.....(55,121)	.....	51,641	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.09/09/2022	.09/09/2024	.....	7,788,294	..... 267.59	216,349	.....	.....	130,424	.....	304,902	.....	.....	.....(53,889)	.....	42,610	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.10/18/2022	.10/18/2023	.....	 351,677	..... 178.39	18,920	.....	.....	 5,681	.....	 16,035	.....	.....	..... (9,382)	.....	965	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.12/14/2022	.12/14/2023	.....	 321,278	..... 182.48	17,317	.....	.....	 7,919	.....	 11,303	.....	.....	..... (8,587)	.....	 1,087	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.12/19/2022	.12/19/2023	.....	 284,129	..... 181.33	 15,428	.....	.....	 7,268	.....	 11,645	.....	.....	..... (7,651)	.....	975	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	.03/11/2022	.03/13/2024	.....	 186,508	..... 181.21	 10,333	.....	.....	 3,628	.....	 10,032	.....	.....	..... (2,551)	.....	783	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/07/2022	. 12/07/2023	.....	 457,187	..... 181.87	 24,917	.....	.....	 10,914	.....	 16,817	.....	.....	..... (12,356)	.....	 1,513	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/20/2022	. 12/20/2023	.....	 274,508	..... 181.41	 14,906	.....	.....	 7,063	.....	 11,169	.....	.....	..... (7,392)	.....	 945	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/24/2023	. 02/26/2025	.....	 2,414,626	..... 223.03	.....	 82,889	.....	 68,925	.....	 65,600	.....	.....	..... (14,206)	.....	 15,569	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/24/2023	. 02/23/2024	.....	 779,842	..... 181.32	.....	 45,309	.....	 29,828	.....	 39,451	.....	.....	..... (15,684)	.....	 3,149	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/11/2022	. 03/11/2024	.....	 219,200	..... 181.21	 12,163	.....	.....	 4,252	.....	 11,725	.....	.....	..... (3,017)	.....	 916	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF004SV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	. 01/30/2023	. 01/30/2024	.....	 1,755,000	 100	.....	 40,541	.....	 23,788	.....	 82,125	.....	.....	..... (16,772)	.....	 6,719	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/20/2022	. 07/20/2023	.....	 382,574	..... 179.32	 16,872	.....	.....	 883	.....	 9,986	.....	.....	..... (8,366)	.....	 448	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/19/2022	. 08/18/2023	.....	 904,702	..... 181.99	 40,712	.....	.....	 5,428	.....	 16,538	.....	.....	..... (20,244)	.....	 1,657	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/30/2021	. 09/29/2023	.....	 142,482	..... 174.53	 5,756	.....	.....	 715	.....	 9,148	.....	.....	..... (1,429)	.....	 356	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/03/2022	. 12/01/2023	.....	 136,802	..... 174.45	 8,430	.....	.....	 1,856	.....	 10,115	.....	.....	..... (2,189)	.....	 444	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/01/2022	. 02/01/2024	.....	 91,303	..... 181.47	 4,519	.....	.....	 1,335	.....	 4,272	.....	.....	..... (1,121)	.....	 351	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/17/2022	. 10/17/2023	.....	 353,470	..... 178.15	 19,017	.....	.....	 5,658	.....	 16,507	.....	.....	..... (9,430)	.....	 966	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/11/2022	.03/12/2024	.....	 429,423	..... 181.21	23,747	.....	.....	8,318	.....	23,012	.....	.....	.....(5,872)	.....	 1,798	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/23/2022	.03/22/2024	.....	 221,758	..... 182.28	13,372	.....	.....	4,868	.....	11,107	.....	.....	.....(3,316)	.....	947	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/30/2023	.03/28/2024	.....	 160,877	..... 182.07	.....	8,639	.....	6,503	.....	8,476	.....	.....	.....(2,184)	.....	694	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/24/2023	.04/24/2024	.....	 540,359	..... 184.18	.....	29,612	.....	24,243	.....	25,656	.....	.....	.....(5,421)	.....	 2,445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/28/2023	.04/26/2024	.....	 110,845	..... 183.58	.....	6,019	.....	5,016	.....	 5,573	.....	.....	.....(1,042)	.....	503	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/27/2022	.04/26/2024	.....	 254,135	..... 182.05	16,773	.....	.....	6,912	.....	14,228	.....	.....	.....(4,159)	.....	 1,154	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/25/2022	.08/25/2023	.....	 149,321	..... 181.98	6,854	.....	.....	 1,044	.....	 2,924	.....	.....	.....(3,399)	.....	292	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/18/2021	.10/18/2023	.....	 75,668	..... 176.02	 3,186	.....	.....	477	.....	 4,419	.....	.....	.....(790)	.....	208	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/22/2021	.11/22/2023	.....	 158,422	..... 177.17	 7,050	.....	.....	 1,394	.....	 9,093	.....	.....	.....(1,748)	.....	499	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/16/2021	.12/15/2023	.....	 198,025	..... 178.64	 8,792	.....	.....	 2,025	.....	10,554	.....	.....	.....(2,183)	.....	672	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161LSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2023	.01/17/2025	.....	3,134,021	..... 231.8	109,377	.....	.....	85,390	.....	38,013	.....	.....	.....(24,306)	.....	 19,531	.....	0001 .....

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Purchased Call/Merrill Lynch RPM Index/MLR161L$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2023	01/31/2025		9,994,659	233.29		347,086		276,574		108,624			(70,822)		63,049		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/25/2022	10/25/2023		516,337	179.61	27,882			8,910		20,908			(13,827)		1,462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/15/2022	11/15/2023		330,623	181.94	17,887			6,751		10,938			(8,870)		1,016		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/21/2025		4,340,336	224.62		146,510		121,480		103,854			(25,496)		27,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025		4,940,423	223.29		175,883		149,866		135,057			(26,516)		32,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/08/2022	11/06/2023		297,400	264.99	6,981			2,475		12,767			(3,481)		884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/28/2022	11/20/2023		12,980,356	267.36	287,443			113,468		462,406			(143,270)		40,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/11/2023	01/10/2025		777,421	216.42	28,842			22,147		17,638			(6,717)		4,815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/24/2022	10/24/2023		156,190	210.06	5,514			1,747		2,848			(2,734)		440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/25/2022	10/25/2023		253,675	212.98	8,955			2,862		3,514			(4,441)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/02/2022	12/01/2023		608,700	221.2	21,426			9,106		4,623			(10,654)		1,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/27/2023	02/27/2025		532,397	207.62	19,486			16,225		11,411			(3,279)		3,436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/27/2023	01/29/2024		480,813	183.05	26,300			15,360		18,982			(11,036)		1,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2023	02/03/2025		4,273,300	228.95	147,391			118,251		69,372			(29,527)		27,027		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/12/2022	01/10/2024		152,179	180.6	7,322			1,947		7,243			(1,821)		555		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/04/2022	.02/06/2024	.....	167,791	..... 181.39	8,624	.....	.....	2,606	.....	8,035	.....	.....	.....(2,133)	.....	653	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/10/2022	.02/09/2024	.....	141,361	..... 180.6	7,676	.....	.....	2,361	.....	7,335	.....	.....	.....(1,906)	.....	554	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/18/2022	.03/19/2024	.....	732,722	..... 181.92	42,718	.....	.....	15,374	.....	37,652	.....	.....	.....(10,563)	.....	3,110	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/18/2022	.04/18/2024	.....	154,665	..... 184.04	10,022	.....	.....	4,014	.....	7,158	.....	.....	.....(2,482)	.....	693	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/14/2023	.04/15/2024	.....	372,305	..... 184.18	.....	20,365	.....	16,214	.....	17,230	.....	.....	.....(4,273)	.....	1,659	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/20/2023	.04/19/2024	.....	361,000	..... 183.7	.....	19,783	.....	16,056	.....	17,610	.....	.....	.....(3,848)	.....	1,620	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/02/2022	.05/02/2024	.....	292,693	..... 181.14	20,167	.....	.....	8,465	.....	18,353	.....	.....	.....(4,993)	.....	1,342	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/10/2022	.02/08/2024	.....	2,204,570	..... 260.28	80,160	.....	.....	24,473	.....	 2	.....	.....	..... (19,888)	.....	8,616	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/25/2022	.02/27/2024	.....	4,486,339	..... 259.16	167,348	.....	.....	55,424	.....	 2	.....	.....	.....(41,417)	.....	18,265	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/25/2022	.03/27/2024	.....	1,618,395	..... 257.61	58,747	.....	.....	21,761	.....	 5	.....	.....	.....(14,510)	.....	6,973	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/17/2022	.02/16/2024	.....	131,962	..... 180.38	7,007	.....	.....	2,226	.....	7,125	.....	.....	.....(1,740)	.....	525	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/21/2022	.12/21/2023	.....	188,706	..... 182.07	10,209	.....	.....	4,865	.....	7,168	.....	.....	.....(5,063)	.....	651	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161M$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/02/2023	.03/03/2025	.....	3,824,168	..... 224.35	.....	128,267	.....	 109,788	.....	85,634	.....	.....	..... (18,804)	.....	24,759	.....	0001 .....

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Purchased Call/Merrill Lynch RPM Index/MLR161M$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025		8,037,895	227.28		276,837		225,607		153,509			(51,485)		51,313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	03/06/2023	03/06/2024		451,960	182.31		26,575		18,179		21,597			(8,423)		1,870		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	04/26/2022	04/23/2024		443,581	183.21	30,108			12,287		22,393			(7,450)		2,004		0001
Purchased Call/Nasdaq FC Index/NFC061K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2021	07/06/2023		2,743,412	266.81	133,135			917					(33,070)		1,759		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	02/09/2023	02/09/2024		380,477	182.22		21,345		13,185		16,964			(8,246)		1,490		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	02/28/2023	02/29/2024		529,751	180.94		30,884		20,618		28,177			(10,295)		2,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	04/04/2022	03/25/2024		57,015	183.4	3,659			1,364		2,607			(919)		245		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	04/26/2023	04/26/2024		251,250	182.66		13,618		11,223		13,614			(2,418)		1,141		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	04/28/2023	04/29/2024		639,665	183.58		34,926		29,153		32,420			(5,995)		2,919		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	05/06/2022	05/06/2024		149,242	182.29	10,223			4,359		8,400			(2,531)		689		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPUBMPRO8K5P83	05/10/2022	05/03/2024		664,001	181.55	45,663			19,253		39,301			(11,320)		3,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ... O2RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024		571,203	195.63		20,278		19,386		20,264			(942)		2,793		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4055$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.06/20/2023	.06/20/2024	.....	513,036	..... 195.63	.....	18,161	.....	17,712	.....	18,174	.....	.....	..... (496)	.....	 2,533	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/13/2022	.05/15/2024	.....	 91,887	..... 182.27	6,175	.....	.....	 2,702	.....	 5,291	.....	.....	.....(1,525)	.....	430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061K$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/13/2021	.07/07/2023	.....	1,027,905	..... 266.98	49,344	.....	.....	409	.....	.....	.....	.....	.....(12,269)	.....	712	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/28/2023	.03/26/2025	.....	1,922,291	..... 227.23	.....	67,100	.....	58,376	.....	39,193	.....	.....	.....(8,930)	.....	12,677	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/03/2022	.06/03/2024	.....	 82,900	..... 182.98	5,695	.....	.....	 2,648	.....	 4,716	.....	.....	.....(1,410)	.....	399	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/19/2022	.04/18/2024	.....	2,796,112	..... 258.75	99,826	.....	.....	40,012	.....	 15	.....	.....	.....(24,733)	.....	 12,526	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/19/2022	.04/19/2024	.....	 2,187,897	..... 258.13	78,950	.....	.....	31,747	.....	 14	.....	.....	.....(19,554)	.....	 9,818	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/26/2021	.10/06/2023	.....	 134,173	..... 176.2	 6,206	.....	.....	850	.....	 7,446	.....	.....	.....(1,582)	.....	348	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/12/2022	.01/12/2024	.....	106,801	..... 180.98	 5,020	.....	.....	 1,345	.....	 4,922	.....	.....	.....(1,245)	.....	391	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/30/2022	.08/30/2023	.....	599,907	..... 179.93	27,956	.....	.....	 4,621	.....	17,933	.....	.....	.....(13,863)	.....	 1,226	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/13/2022	.09/13/2023	.....	613,033	..... 179.3	30,284	.....	.....	 6,174	.....	21,637	.....	.....	..... (15,017)	.....	 1,389	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/16/2022	.09/15/2023	.....	 1,056,178	..... 179.27	52,703	.....	.....	11,126	.....	37,806	.....	.....	.....(26,207)	.....	 2,426	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161L$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/27/2023	.01/29/2025	.....	1,527,435	..... 232.17	.....	53,307	.....	42,266	.....	 18,350	.....	.....	..... (11,200)	.....	 9,619	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061L$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/15/2021	.07/11/2023	.....	 1,710,153	..... 266.78	84,085	.....	.....	 1,159	.....	.....	.....	.....	.....(20,912)	.....	 1,484	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061L$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/20/2021	.07/14/2023	.....	1,174,795	..... 265.23	58,395	.....	.....	 1,058	.....	.....	.....	.....	..... (14,681)	.....	 1,150	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025		5,288,034	226.63		186,100		160,897		112,566			(25,458)		34,737		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025		1,335,570	226.38		46,745		41,102		29,446			(5,803)		8,856		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024		120,808	181.4	8,094			3,584		7,465			(2,010)		567		0001
Purchased Call/Nasdaq FC Index/NFC061LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2021	07/27/2023		1,522,063	264.67	79,235			2,855		368			(19,802)		2,070		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024		119,785	182.29	8,229			3,522		6,766			(2,032)		555		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024		79,238	183.53	5,246			2,395		4,262			(1,297)		378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2022	05/31/2024		221,597	183.15	15,135			6,993		12,362			(3,758)		1,063		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024		609,030	181.66		33,497		29,908		37,875			(3,823)		2,878		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2022	02/15/2024		186,696	180.48	10,100			3,177		9,949			(2,504)		741		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024		855,558	183.05		46,542		27,020		33,435			(19,691)		3,245		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		426,908	182.86		23,437		14,062		17,453			(9,465)		1,646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024		250,975	181.42		14,607		9,698		12,722			(4,922)		1,022		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR161N\$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025		2,821,822	227.23		99,328		86,366		57,579			(13,298)		18,595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024		448,774	180.5		24,279		21,344		30,019			(2,985)		2,104		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024		616,392	182.89		35,689		34,905		37,222			(878)		3,048		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2023	04/14/2025		622,691	226.55		21,645		19,449		13,802			(2,259)		4,168		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025		5,002,883	226.81		172,115		161,124		112,806			(11,628)		34,118		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024		263,897	182.55		15,280		15,068		16,332			(335)		1,305		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025		4,445,883	223.12		155,606		147,270		131,889			(8,928)		30,564		0001
Purchased Call/Nasdaq FC Index/NFC061L\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2021	07/28/2023		1,895,789	265.75	95,678			3,566		312			(23,786)		2,625		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024		340,666	181.6		18,294		15,429		20,436			(2,899)		1,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/24/2025		4,248,372	226.08		149,683		136,211		98,799			(13,640)		28,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2024		2,079,907	246.87	74,216			36,757		1,058			(18,331)		10,357		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F\$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2022	06/28/2024		2,667,192	246.43	94,658			47,190		1,526			(23,465)		13,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2022	07/05/2024		3,450,765	247.14	122,696			62,326		1,846			(30,404)		17,395		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024		384,430	183.58		21,028		17,562		19,523			(3,600)		1,757		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024		413,263	181.66		22,688		20,251		25,617			(2,596)		1,950		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023		10,201,151	276.43	324,397			7,139		113,223			(80,323)		11,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/22/2022	11/17/2023		16,312,861	267.36	357,451			138,117		587,647			(177,982)		50,515		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/16/2025		5,127,640	223.22		178,572		168,748		150,454			(10,494)		35,148		0001
Purchased Call/Nasdaq FC Index/NFC0610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2023		2,056,831	263.71	110,173			12,456		9,819			(27,380)		4,904		0001
Purchased Call/Nasdaq FC Index/NFC0610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2021	09/26/2023		1,232,245	266.64	50,304			6,044		3,922			(12,530)		3,025		0001
Purchased Call/Nasdaq FC Index/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2021	10/12/2023		1,666,940	258.53	94,274			13,402		19,988			(23,468)		4,449		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2022	07/26/2024		3,218,533	245.76	114,973			61,731		2,761			(28,493)		16,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/30/2024		4,123,212	246.52	148,023			80,315		3,166			(36,601)		21,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/12/2024		551,923	245.37	18,961			10,675		581			(4,710)		2,921		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2022	10/28/2024		4,599,339	232.94	159,080			106,143		40,157			(39,400)		26,536		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024		104,276	182.71		5,923		5,627		6,224			(342)		505		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024		1,662,256	184.04		96,577		93,917		91,895			(3,674)		8,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025		5,671,284	225.64		197,928		179,712		135,913			(18,928)		38,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/21/2025		4,643,947	225.64		162,293		147,347		111,084			(15,509)		31,247		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/09/2025		4,156,869	222.5		144,707		141,233		131,136			(4,003)		28,988		0001
Purchased Call/Nasdaq FC Index/NFC0610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2021	09/12/2023		1,163,299	270.68	58,365			5,875		1,116			(14,525)		2,619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2022	06/24/2024		518,176	179.85	37,982			18,756		38,601			(9,405)		2,573		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	05/26/2023	05/24/2024		133,813	270.1		2,917		2,665		4,362			(280)		635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/02/2022	02/02/2024		150,051	182.12	7,413			2,199		6,600			(1,838)		578		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	04/14/2022	04/16/2024		209,055	184.18	13,568			5,397		9,508			(3,350)		933		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	06/08/2022	06/07/2024		302,467	183.14	21,052			9,890		17,176			(5,220)		1,466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	06/16/2022	06/14/2024		316,769	178.37	24,138			11,635		25,531			(5,993)		1,551		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/01/2022	07/01/2024		262,795	179.78	18,396			9,274		19,919			(4,555)		1,318		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	04/22/2022	04/15/2024		52,897	184.18	3,398			1,364		2,397			(849)		236		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/21/2022	07/21/2023		78,850	179.3	3,454			191		2,082			(1,713)		95		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	05/25/2022	05/24/2024		480,121	182.85	31,544			14,212		26,976			(7,821)		2,279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	10/20/2022	10/20/2023		272,813	178.21	14,868			4,572		12,767			(7,373)		756		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	11/08/2022	11/08/2024		953,742	181.01	91,559			62,295		81,157			(22,671)		5,565		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/16/2024	.....	175,994	181.38	15,470	.....	.....	11,363	.....	15,416	.....	.....	(3,830)	.....	1,065	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2022	02/26/2024	.....	1,840,387	253.4	88,589	.....	.....	29,320	.....	53,300	.....	.....	(22,038)	.....	7,477	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161L$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	.....	12,619,000	231.9	440,268	.....	.....	342,362	.....	151,605	.....	.....	(98,285)	.....	78,639	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2022	07/18/2023	.....	362,315	178.96	15,869	.....	.....	743	.....	10,074	.....	.....	(7,869)	.....	402	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	.....	850,522	179.18	36,317	.....	.....	2,018	.....	22,966	.....	.....	(18,059)	.....	1,020	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	.....	597,335	179.67	45,114	.....	.....	21,617	.....	44,081	.....	.....	(11,213)	.....	2,920	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2021	08/09/2023	.....	2,543,610	268.78	117,542	.....	.....	6,308	.....	377	.....	.....	(29,195)	.....	4,210	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/27/2024	.....	482,754	180.76	37,515	.....	.....	21,855	.....	37,603	.....	.....	(9,305)	.....	2,602	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024	.....	599,383	177.92	45,982	.....	.....	22,404	.....	50,228	.....	.....	(11,354)	.....	2,960	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	06/28/2024	.....	807,800	179.56	59,567	.....	.....	29,901	.....	61,712	.....	.....	(14,863)	.....	4,033	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024	.....	1,358,305	179.21	95,625	.....	.....	48,600	.....	107,435	.....	.....	(23,710)	.....	6,847	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2021	10/30/2023	.....	173,612	274.52	8,351	.....	.....	1,390	.....	302	.....	.....	(2,068)	.....	502	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/23/2024	.....	658,362	179.18	46,349	.....	.....	24,702	.....	53,653	.....	.....	(11,461)	.....	3,398	.....	0001 .....

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Purchased Call/Nasdaq FC Index/NFC061PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2021	10/10/2023	.....	2,046,026	260.83	100,517	.....	.....	14,008	.....	18,463	.....	.....	(25,034)	.....	5,408	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2024	.....	917,835	181.48	70,398	.....	.....	40,462	.....	67,912	.....	.....	(17,431)	.....	4,923	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	.....	352,836	178.14	31,112	.....	.....	19,132	.....	33,251	.....	.....	(7,718)	.....	1,954	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023	.....	597,618	269.21	30,156	.....	.....	4,735	.....	2,034	.....	.....	(7,486)	.....	1,677	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2022	07/16/2024	.....	628,076	179.32	45,975	.....	.....	24,061	.....	50,243	.....	.....	(11,368)	.....	3,213	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2024	.....	18,846,869	269.39	523,644	.....	.....	316,903	.....	661,504	.....	.....	(129,969)	.....	103,581	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/09/2024	.....	15,368,429	269.38	470,589	.....	.....	263,766	.....	530,193	.....	.....	(117,446)	.....	81,043	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161ES7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	.....	2,238,323	255.75	75,942	.....	.....	31,448	.....	39	.....	.....	(18,874)	.....	10,163	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	05/30/2024	.....	19,774,206	271.16	.....	422,178	.....	388,797	.....	601,609	.....	.....	(34,867)	.....	94,721	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2021	11/15/2023	.....	3,104,636	266.13	115,710	.....	.....	21,787	.....	.....	.....	.....	(28,706)	.....	9,545	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2024	.....	154,364	182.98	10,636	.....	.....	4,960	.....	8,827	.....	.....	(2,626)	.....	746	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023	.....	1,085,983	272.21	36,047	.....	.....	3,913	.....	834	.....	.....	(9,292)	.....	2,494	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	.....	2,295,254	226.55	80,334	.....	.....	72,179	.....	50,960	.....	.....	(8,439)	.....	15,385	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4056S7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	.....	350,994	202.86	12,425	.....	.....	12,357	.....	14,171	.....	.....	(102)	.....	1,750	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051S2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2023	.....	247,483	233.92	9,033	.....	.....	771	.....	.....	.....	.....	(4,479)	.....	366	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/29/2022	07/30/2024		692,918	181	48,494			26,347		50,855			(12,007)		3,609		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/09/2022	09/09/2024		190,585	180.74	15,323			9,190		15,169			(3,794)		1,043		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/20/2022	10/18/2024		60,066	178.21	5,718			3,746		5,814			(1,420)		343		0001
Purchased Call/Nasdaq FC Index/NFC061SSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/15/2023		2,306,333	280.26	101,357			23,368		3,647			(25,194)		7,823		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	08/04/2022	08/02/2024		264,579	180.1	19,103			10,487		20,662			(4,743)		1,383		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/07/2022	08/05/2024		1,245,868	180.18	92,924			51,447		97,294			(23,100)		6,537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/02/2022	09/04/2024		711,716	179.49	56,083			33,203		60,635			(13,849)		3,871		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/09/2022	09/11/2024		231,092	180.74	18,626			11,191		18,440			(4,599)		1,267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/14/2022	09/13/2024		662,005	179.31	55,939			33,810		55,936			(13,870)		3,638		0001
Purchased Call/Nasdaq FC Index/NFC061SSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/05/2023		2,182,482	274.34	125,134			27,063		6,494			(31,114)		7,180		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/01/2022	07/02/2024		386,220	179.78	27,074			13,667		29,312			(6,695)		1,939		0001
Purchased Call/Nasdaq FC Index/NFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	11/21/2023		1,710,975	281.29	75,615			14,971		1,581			(18,867)		5,373		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2024		1,172,498	179.65	83,834			44,964		93,208			(20,758)		6,075		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	09/24/2024		642,318	176.73	58,194			36,052		65,517			(14,390)		3,574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2024		343,684	175.99	31,344			19,477		36,500			(7,761)		1,917		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2022	09/30/2024		857,491	175.53	75,631			47,542		93,640			(18,727)		4,803		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2022	10/01/2024		524,838	175.53	46,628			29,339		57,366			(11,534)		2,943		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/15/2024		524,775	177.54	49,486			32,085		52,477			(12,236)		2,987		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/22/2024		918,632	178.89	88,042			58,086		86,165			(21,829)		5,267		0001
Purchased Call/Nasdaq FC Index/NFC061SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/04/2023		602,130	274.34	34,634			7,452		1,768			(8,623)		1,975		0001
Purchased Call/Nasdaq FC Index/NFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/07/2023		3,172,742	279.55	155,269			34,003		4,932			(38,572)		10,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024		355,772	203.36		12,594		12,318		14,171			(310)		1,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024		4,108,748	233.1	142,574			97,860		36,858			(35,302)		24,045		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/11/2022	07/11/2023		618,860	179.43	26,735			736		14,855			(13,258)		537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023		385,403	180.63	17,883			2,907		10,171			(8,868)		781		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	11/03/2021	11/03/2023		56,256	178.25	2,413			414		2,717			(598)		165		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/15/2021	12/15/2023		105,708	177.96	4,725			1,084		6,004			(1,172)		359		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/02/2022	09/05/2023		273,027	179.49	12,750			2,318		9,036			(6,271)		585		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/14/2022	10/14/2024		258,527	177.54	24,353			15,778		25,826			(6,030)		1,470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	11/03/2022	11/01/2024		161,349	179.85	15,570			10,502		14,537			(3,866)		935		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/23/2022	12/26/2024		554,471	182.26	50,069			37,363		46,792			(12,347)		3,388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/10/2023	03/07/2025		410,436	181.12	40,807			34,502		39,933			(6,359)		2,666		0001
Purchased Call/Nasdaq FC Index/NFC061T$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023		66,653	278.91	3,286			822		154			(817)		235		0001
Purchased Call/Nasdaq FC Index/NFC061T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2022	01/10/2024		4,658,038	268.06	242,015			64,290		37,548			(60,120)		16,980		0001
Purchased Call/Nasdaq FC Index/NFC061S$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	12/11/2023		187,970	279.75	9,248			2,074		295			(2,290)		630		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/08/2022	12/06/2024		147,407	182.07	13,252			9,578		12,263			(3,290)		884		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/29/2022	12/27/2024		133,721	182.36	12,142			9,140		11,245			(3,015)		818		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/03/2023	01/02/2025		355,380	182.35	27,319	5,180		24,570		30,133			(8,000)		2,185		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/10/2023	03/12/2025		195,355	179.75		18,441		15,684		20,453			(2,818)		1,274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/31/2023	03/31/2025		246,970	182.66		21,412		18,820		23,016			(2,666)		1,635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	04/06/2023	04/07/2025		121,202	183.66		10,011		8,884		10,834			(1,163)		807		0001
Purchased Call/Nasdaq FC Index/NFC061U$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/22/2024		460,061	259.53	22,681			6,396		8,016			(5,616)		1,728		0001
Purchased Call/Nasdaq FC Index/NFC061V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2024		1,142,380	262.85	51,140			15,249		16,252			(12,721)		4,404		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/05/2022	10/05/2023		244,669	178.27	12,478			3,300		10,790			(6,188)		631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/07/2022	10/09/2023		550,011	177.44	28,656			7,916		27,061			(14,133)		1,447		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/25/2022	10/23/2023		619,765	178.89	33,688			10,585		27,143			(16,631)		1,739		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/28/2022	10/27/2023		731,241	180.63	39,268			12,871		26,316			(19,526)		2,088		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	11/07/2022	11/07/2023		273,844	180.71	15,171			5,391		10,211			(7,523)		817		0001
Purchased Call/Nasdaq FC Index/NFC0610$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2021	09/22/2023		1,833,236	265.14	93,840			10,748		7,087			(23,329)		4,397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	11/18/2022	11/20/2023		707,800	181.96	39,071			15,284		23,912			(19,269)		2,215		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/21/2024		3,395,397	230.07	160,767			79,283		317,145			(40,176)		16,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/27/2023	03/20/2024		16,662,165	263.73		369,838		268,208		799,759			(102,205)		70,853		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2022	07/26/2024		415,066	180.06	29,553			15,872		32,165			(7,327)		2,151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2022	05/29/2024		226,341	183.53	14,984			6,854		12,196			(3,700)		1,083		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023		2,338,371	264.56	87,646			12,583					(21,788)		6,271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023		612,880	183.02	33,525			14,407		19,292			(16,534)		2,010		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024		101,313	182.53	5,623			2,928		3,878			(2,711)		365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024		334,917	182.29	18,119			10,033		13,793			(8,092)		1,246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024		344,941	182.86	19,075			11,508		14,240			(7,640)		1,339		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2022	03/22/2024		109,602	182.77	6,642			2,428		5,259			(1,649)		468		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2022	05/10/2024		317,296	181.45	21,637			9,349		19,225			(5,369)		1,474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		511,526	182.92	35,398			16,558		29,457			(8,765)		2,476		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/27/2021	07/26/2023	.....	3,384,815	270.45	144,343	.....	.....	4,967	.....	.....	.....	.....	(35,857)	.....	4,517	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2022	08/30/2024	.....	362,223	179.52	28,818	.....	.....	16,877	.....	30,570	.....	.....	(7,147)	.....	1,959	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	09/13/2024	.....	132,829	179.36	11,397	.....	.....	6,917	.....	11,542	.....	.....	(2,830)	.....	730	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/11/2024	.....	189,356	181.8	17,269	.....	.....	11,853	.....	15,469	.....	.....	(4,276)	.....	1,108	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/03/2025	.....	234,196	182.86	20,820	.....	.....	16,696	.....	20,092	.....	.....	(4,187)	.....	1,481	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2025	.....	269,537	180.94	26,415	.....	.....	22,030	.....	26,251	.....	.....	(4,408)	.....	1,741	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2022	01/26/2024	.....	2,944,109	259.26	152,936	.....	.....	44,288	.....	53,349	.....	.....	(38,242)	.....	11,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2024	.....	3,383,550	244.2	186,624	.....	.....	65,917	.....	166,347	.....	.....	(46,294)	.....	14,223	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2022	01/11/2024	.....	1,389,833	269.67	66,721	.....	.....	17,830	.....	9,701	.....	.....	(16,584)	.....	5,079	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2025	.....	294,703	179.81	24,814	.....	.....	21,138	.....	30,825	.....	.....	(3,700)	.....	1,924	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061WSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	.....	3,292,875	247.68	156,348	.....	.....	54,318	.....	134,658	.....	.....	(38,991)	.....	13,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061WS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	.....	2,608,900	248.25	143,935	.....	.....	47,076	.....	101,419	.....	.....	(35,773)	.....	10,533	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2022	04/05/2024	.....	3,348,633	254.5	157,989	.....	.....	60,764	.....	98,601	.....	.....	(39,253)	.....	14,665	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	11/17/2023	.....	15,860,755	267.18	349,478	.....	.....	134,938	.....	579,291	.....	.....	(174,035)	.....	49,115	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/12/2022	09/29/2023	.....	14,420,995	261.71	326,672	.....	.....	81,922	.....	776,545	.....	.....	(163,051)	.....	36,003	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305XSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/14/2023	03/14/2025	.....	610,046	198.06	22,145	.....	.....	18,894	.....	30,308	.....	.....	(3,272)	.....	3,985	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023		7,928,314	277.17	249,770			4,468		77,294			(61,974)		7,764		0001
Purchased Call/Merrill Lynch RPM Index/MLR161968	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2023		3,500,067	265.75	131,569			20,968					(32,628)		9,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N82	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025		1,583,985	226.79		55,598		47,819		33,167			(7,964)		10,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/30/2023	05/23/2025		11,334,376	270.1		340,057		325,771		441,746			(15,360)		78,089		0001
Purchased Call/Nasdaq FC Index/NFC1612S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2022	06/21/2024		4,120,005	231.18	186,850			92,481		369,798			(46,816)		20,373		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024		307,288	184.04		17,700		17,207		16,834			(681)		1,505		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023		417,971	180.55	22,696			7,628		15,460			(11,255)		1,213		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023		622,809	180.35	34,504			12,167		24,221			(17,017)		1,851		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/20/2022	07/19/2024		360,965	179.32	26,748			14,109		28,984			(6,632)		1,854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2024		189,849	181	13,270			7,209		13,952			(3,277)		990		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/14/2024		312,196	181.66	23,647			13,310		22,475			(5,848)		1,656		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/28/2024		292,621	180.76	22,971			13,360		22,852			(5,672)		1,579		0001
Purchased Call/Nasdaq FC Index/NFC061S8D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	11/24/2023		454,173	276.95	24,035			4,912		833			(6,070)		1,441		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/02/2022	12/04/2024		431,833	183.02	38,822			27,798		33,937			(9,586)		2,585		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/11/2023	01/10/2025		275,103	183.4	24,347			18,695		22,225			(5,670)		1,704		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	04/05/2023	04/04/2025		247,797	183.82	20,838			18,487		21,902			(2,373)		1,646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/01/2023	05/31/2024		156,165	180.91	8,714			8,086		10,462			(692)		749		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/29/2023	06/28/2024		485,670	183.17	28,509			28,509		29,563			(78)		2,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025		2,159,036	222.5	74,919			73,069		68,419			(2,146)		15,077		0001
Purchased Call/Nasdaq FC Index/NFC061N$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/01/2023		1,990,819	275.72	94,621			8,135		254			(23,675)		4,135		0001
Purchased Call/Nasdaq FC Index/NFC061X$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/22/2024		2,591,387	257.49	122,059			44,678		62,165			(30,367)		11,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/11/2023	12/30/2024		10,291,771	259.95	126,036	190,993		239,543		622,894			(77,927)		63,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/24/2022	10/11/2024		16,759,245	264.25	472,193			307,021		805,315			(118,188)		94,987		0001
Purchased Call/Nasdaq FC Index/NFC061X$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	03/28/2024		4,241,405	257.68	204,107			76,557		102,151			(50,905)		18,307		0001
Purchased Call/Nasdaq FC Index/NFC061Y$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/10/2024		943,741	253.29	39,836			15,603		29,932			(9,917)		4,170		0001
Purchased Call/Nasdaq FC Index/NFC061Z$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024		1,101,189	241.25	52,417			21,888		64,549			(12,961)		5,033		0001
Purchased Call/Nasdaq FC Index/NFC1613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/18/2022	07/11/2024		3,335,379	231.22	164,866			85,879		298,533			(41,209)		16,949		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/06/2023	01/08/2025		222,212	183.57	19,910			15,213		17,730			(4,753)		1,374		0001
Purchased Call/Nasdaq FC Index/NFC1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024		4,007,524	237.3	203,089			88,162		279,708			(50,600)		18,615		0001
Purchased Call/Nasdaq FC Index/NFC061X$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/20/2024		1,158,051	254.73	57,129			20,668		32,495			(14,185)		4,924		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/31/2022	.05/20/2024	.....	2,519,384	..... 236.46	119,942	.....	.....	54,126	.....	 182,801	.....	.....	.....(30,105)	.....	11,887	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/18/2022	.04/12/2024	.....	2,246,922	.....249.8	 108,510	.....	.....	 42,929	.....	86,164	.....	.....	.....(27,074)	.....	 9,962	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/30/2022	.06/28/2024	.....	306,595	..... 179.36	22,014	.....	.....	11,037	.....	23,729	.....	.....	.....(5,466)	.....	 1,531	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/10/2022	.08/09/2024	.....	606,542	..... 180.98	44,763	.....	.....	 24,902	.....	45,304	.....	.....	.....(11,099)	.....	 3,199	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/24/2022	.08/23/2024	.....	 101,892	..... 181.53	7,917	.....	.....	 4,557	.....	7,519	.....	.....	.....(1,963)	.....	546	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/28/2023	.03/28/2025	.....	 474,492	..... 181.19	.....	40,854	.....	 35,642	.....	47,351	.....	.....	.....(5,253)	.....	 3,134	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2022	.08/14/2024	.....	 3,410,718	..... 243.52	127,435	.....	.....	 72,578	.....	191,893	.....	.....	.....(31,929)	.....	18,096	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/26/2023	.05/29/2024	.....	631,001	..... 181.23	.....	36,283	.....	 33,193	.....	41,198	.....	.....	.....(3,441)	.....	 3,018	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/02/2022	.09/01/2023	.....	1,468,054	..... 179.49	68,053	.....	.....	 11,756	.....	47,558	.....	.....	.....(33,859)	.....	 3,050	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/01/2022	.08/01/2024	.....	 744,747	..... 180.83	52,207	.....	.....	 28,431	.....	55,478	.....	.....	.....(12,927)	.....	 3,888	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/14/2022	.10/16/2024	.....	 234,718	..... 177.54	22,157	.....	.....	 14,376	.....	23,518	.....	.....	.....(5,471)	.....	 1,337	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/20/2022	.07/17/2024	.....	3,665,873	..... 232.15	190,527	.....	.....	101,456	.....	317,122	.....	.....	.....(47,901)	.....	18,776	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/03/2022	.06/04/2024	.....	2,489,625	..... 240.77	116,024	.....	.....	 54,113	.....	152,690	.....	.....	.....(28,754)	.....	12,014	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/08/2022	.07/24/2023	.....	5,028,734	..... 235.28	213,326	.....	.....	 13,817	.....	367,827	.....	.....	..... (107,868)	.....	 6,447	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/13/2022	.06/28/2024	.....	6,046,445	..... 230.23	301,261	.....	.....	153,029	.....	561,915	.....	.....	.....(75,921)	.....	30,191	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/01/2022	.02/23/2024	.....	3,502,962	.....253.4	171,592	.....	.....	 56,295	.....	100,991	.....	.....	.....(42,862)	.....	 14,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/29/2022	.03/25/2024	.....	2,634,484	..... 257.34	 127,608	.....	.....	 47,107	.....	 64,063	.....	.....	.....(31,690)	.....	11,308	.....	0001 .....

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Purchased Call/Nasdaq FC Index/NFC1612$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2022	07/05/2024		3,843,234	231.42	181,642			93,170		341,753			(45,412)		19,373		0001
Purchased Call/Nasdaq FC Index/NFC061Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/19/2024		3,789,042	250.74	160,167			64,670		139,704			(39,792)		17,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/13/2022	01/12/2024		5,682,194	272.68	172,169			46,476		136,509			(42,905)		20,819		0001
Purchased Call/Nasdaq FC Index/NFC1613$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/12/2023		6,434,112	230.2	266,730			8,169		627,116			(133,576)		5,833		0001
Purchased Call/Nasdaq FC Index/NFC061Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2022	05/07/2024		1,291,771	240.9	60,962			26,055		77,256			(15,081)		5,972		0001
Purchased Call/Nasdaq FC Index/NFC061Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2022	05/09/2024		4,970,221	238.49	238,409			102,954		329,713			(59,359)		23,050		0001
Purchased Call/Nasdaq FC Index/NFC061P$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023		2,563,036	270.39	132,391			20,378		7,154			(33,104)		7,099		0001
Purchased Call/Nasdaq FC Index/NFC1613$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023		6,286,829	238.39	245,763			18,576		374,465			(123,301)		8,706		0001
Purchased Call/Nasdaq FC Index/NFC1613$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2022	07/31/2024		2,836,642	239.94	132,049			72,281		183,342			(32,901)		14,792		0001
Purchased Call/Nasdaq FC Index/NFC1613$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2022	07/15/2024		2,555,402	232.15	132,533			69,764		221,127			(33,078)		13,054		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024		917,016	182.64		53,370		52,784		60,146			(1,015)		4,560		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/16/2022	08/15/2024		485,111	181.74	36,410			20,534		34,826			(9,018)		2,577		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2024		324,773	179.78	22,799			11,525		24,681			(5,630)		1,633		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024		380,857	179.32	27,841			14,552		30,429			(6,894)		1,946		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024		1,411,406	181.85	106,420			60,144		100,760			(26,350)		7,507		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2025		75,111	182		6,828		6,593		7,698			(261)		522		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/02/2023	.06/03/2025	.....	 112,157	 182	.....	10,184	.....	 9,834	.....	 11,484	.....	.....	..... (390)	.....	779	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/07/2022	.07/05/2024	.....	97,942	..... 179.58	7,091	.....	.....	 3,619	.....	7,570	.....	.....	.....(1,761)	.....	494	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/25/2022	.08/23/2024	.....	 454,706	..... 181.98	35,240	.....	.....	20,366	.....	 32,552	.....	.....	.....(8,750)	.....	 2,439	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/15/2023	.05/15/2025	.....	 258,436	..... 181.46	21,683	.....	.....	 20,344	.....	 26,695	.....	.....	.....(1,364)	.....	 1,770	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/13/2022	.10/13/2023	.....	 162,599	..... 178.19	8,667	.....	.....	 2,497	.....	 7,447	.....	.....	.....(4,298)	.....	436	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/18/2022	.10/17/2024	.....	 469,632	..... 178.15	45,504	.....	.....	29,790	.....	 45,554	.....	.....	.....(11,344)	.....	 2,679	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/05/2023	.04/05/2024	.....	 14,733,572	..... 267.24	317,968	.....	.....	244,629	.....	573,117	.....	.....	..... (74,017)	.....	64,522	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/17/2022	.02/12/2024	.....	 1,078,663	..... 253.98	55,857	.....	.....	 17,399	.....	 29,298	.....	.....	..... (13,876)	.....	 4,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/22/2022	.06/07/2024	.....	3,220,363	..... 237.74	122,168	.....	.....	57,850	.....	224,059	.....	.....	.....(30,504)	.....	15,609	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/12/2022	.07/08/2024	.....	 1,688,346	..... 233.73	74,795	.....	.....	38,643	.....	 138,018	.....	.....	..... (18,663)	.....	 8,545	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/09/2023	.07/03/2023	.....	6,945,970	..... 229.41	276,885	5,066	.....	 1,760	.....	710,323	.....	.....	..... (145,821)	.....	 3,149	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/11/2022	.02/09/2024	.....	4,442,072	..... 253.98	230,063	.....	.....	71,095	.....	120,141	.....	.....	.....(57,492)	.....	 17,399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/09/2022	.09/10/2024	.....	 378,179	..... 180.74	30,443	.....	.....	 18,274	.....	 30,138	.....	.....	.....(7,528)	.....	 2,071	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/19/2023	.05/21/2025	.....	 140,199	..... 181.66	.....	12,267	.....	11,611	.....	 14,426	.....	.....	..... (703)	.....	965	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025		717,482	181.92		65,219		63,161		73,968			(2,141)		4,993		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/08/2024		508,596	177.44	46,033			29,448		50,757			(11,396)		2,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/27/2023	03/22/2024		18,052,951	265.84		370,283		272,437		755,491			(99,435)		77,057		0001
Purchased Call/Nasdaq FC Index/NFC1614S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2022	08/02/2023		8,590,938	239.54	333,985			29,832		472,105			(167,609)		12,916		0001
Purchased Call/Nasdaq FC Index/NFC1613SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2022	07/19/2024		4,559,387	237.7	201,453			107,387		320,704			(50,407)		23,413		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024		431,470	182.72		24,637		23,148		25,710			(1,548)		2,091		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024		1,479,471	178.82	128,264			78,700		133,740			(31,769)		8,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2023		286,894	231.02	10,300			255					(5,080)		237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023		212,737	175.89	10,871			2,635		11,893			(5,391)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2022	07/12/2024		214,500	178.75	15,701			8,165		17,674			(3,898)		1,091		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2024		673,949	179.18	47,446			25,318		55,058			(11,716)		3,483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2024		270,098	181.99	20,662			11,819		19,282			(5,102)		1,445		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.09/19/2022	.09/19/2024	.....	 588,955	..... 179.39	50,945	.....	.....	31,168	.....	51,472	.....	.....	.....(12,614)	.....	 3,259	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.10/11/2022	.10/11/2024	.....	 915,813	..... 177.23	82,698	.....	.....	53,090	.....	91,126	.....	.....	.....(20,477)	.....	 5,191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.07/11/2022	.07/11/2024	.....	 954,837	..... 179.43	69,226	.....	.....	35,705	.....	75,234	.....	.....	..... (17,141)	.....	 4,852	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.07/12/2022	.07/12/2024	.....	 1,174,416	..... 179.17	84,675	.....	.....	43,790	.....	94,183	.....	.....	.....(20,966)	.....	 5,976	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.08/19/2022	.08/20/2024	.....	1,144,486	..... 181.99	87,439	.....	.....	49,965	.....	81,590	.....	.....	.....(21,621)	.....	 6,116	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.08/30/2022	.08/30/2024	.....	1,124,491	..... 179.93	84,715	 4,725	.....	53,483	.....	92,540	.....	.....	.....(21,729)	.....	 6,081	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.10/05/2022	.10/04/2024	.....	 198,053	..... 178.27	17,468	.....	.....	11,062	.....	18,795	.....	.....	.....(4,331)	.....	 1,114	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.08/22/2022	.08/22/2023	.....	 306,852	..... 181.33	14,054	.....	.....	 2,013	.....	6,715	.....	.....	.....(6,969)	.....	585	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.03/27/2023	.03/24/2025	.....	9,372,033	..... 264.47	.....	275,142	.....	239,464	.....	470,933	.....	.....	.....(36,133)	.....	61,711	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.09/29/2022	.09/27/2024	.....	 352,131	..... 176.27	31,093	.....	.....	19,471	.....	36,904	.....	.....	.....(7,720)	.....	 1,966	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	.10/31/2022	.10/31/2024	.....	 457,353	..... 180.55	42,717	.....	.....	28,595	.....	39,558	.....	.....	..... (10,577)	.....	 2,647	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.12/27/2022	.12/27/2024	.....	533,480	..... 182.54	48,653	.....	.....	36,373	.....	44,380	.....	.....	.....(12,047)	.....	3,262	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.08/19/2022	.08/21/2023	.....	695,782	..... 181.99	31,519	.....	.....	 4,428	.....	13,136	.....	.....	.....(15,545)	.....	1,313	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.08/26/2022	.08/28/2023	.....	550,990	..... 180.76	25,511	.....	.....	 4,076	.....	14,099	.....	.....	.....(12,582)	.....	1,108	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.05/09/2023	.05/07/2025	.....	 11,261,595	..... 269.69	.....	338,092	.....	314,096	.....	446,511	.....	.....	.....(24,875)	.....	76,686	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/10/2021	.12/07/2023	.....	3,154,345	..... 264.71	118,531	.....	.....	 25,923	.....	.....	.....	.....	.....(29,416)	.....	 10,442	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.05/19/2023	.05/06/2024	.....	 8,028,561	..... 269.69	.....	 176,986	.....	151,239	.....	267,141	.....	.....	.....(26,914)	.....	37,055	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.09/27/2022	.09/25/2023	.....	132,719	..... 176.73	 6,286	.....	.....	 1,497	.....	 6,757	.....	.....	.....(3,134)	.....	324	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.10/04/2022	.10/04/2023	.....	439,151	..... 178.17	22,353	.....	.....	 5,850	.....	19,542	.....	.....	..... (11,085)	.....	 1,126	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.10/12/2022	.10/12/2023	.....	461,581	..... 177.11	24,048	.....	.....	 6,824	.....	23,725	.....	.....	.....(11,925)	.....	 1,232	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055SN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.06/20/2023	.06/20/2024	.....	93,329	..... 202.53	 3,304	.....	.....	 3,222	.....	 3,848	.....	.....	.....(90)	.....	461	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.06/10/2022	.06/11/2024	.....	338,897	..... 181.3	25,011	.....	.....	11,887	.....	22,262	.....	.....	.....(6,184)	.....	 1,652	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	.07/15/2022	.07/17/2024	.....	161,097	..... 179.32	11,761	.....	.....	 6,191	.....	12,903	.....	.....	.....(2,920)	.....	825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/04/2022	.07/31/2023	.....	2,431,494	..... 239.94	92,444	.....	.....	 7,833	.....	129,521	.....	.....	.....(46,921)	.....	 3,543	.....	0001 .....

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1614$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/16/2022	.08/04/2023	.....	6,148,358	..... 241.28	228,707	.....	.....	21,644	.....	296,749	.....	.....	..... (114,015)	.....	9,520	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/09/2022	.08/09/2024	.....	1,304,728	..... 180.41	97,855	.....	.....	54,364	.....	 101,108	.....	.....	.....(24,229)	.....	6,880	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/11/2022	.11/13/2024	.....	443,173	..... 181.8	40,506	.....	.....	27,837	.....	36,292	.....	.....	..... (10,002)	.....	 2,599	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/07/2022	.12/06/2024	.....	441,976	..... 181.87	39,557	.....	.....	28,472	.....	37,167	.....	.....	.....(9,808)	.....	2,650	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/13/2023	.01/15/2025	.....	 69,403	..... 183.66	6,087	.....	.....	 4,715	.....	 5,558	.....	.....	.....(1,395)	.....	432	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/29/2025	.....	171,070	..... 183.05	15,123	.....	.....	11,990	.....	14,437	.....	.....	.....(3,177)	.....	1,077	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/24/2022	.01/19/2024	.....	1,943,891	..... 262.37	83,929	.....	.....	23,683	.....	26,975	.....	.....	.....(21,143)	.....	7,248	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/11/2023	.04/11/2025	.....	461,909	..... 184.05	40,001	.....	.....	35,666	.....	40,643	.....	.....	.....(4,378)	.....	3,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/02/2022	.07/25/2024	.....	2,835,348	..... 234.54	146,074	.....	.....	79,411	.....	224,756	.....	.....	.....(36,745)	.....	14,673	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/24/2022	.08/23/2023	.....	 8,861,859	..... 235.98	320,326	.....	.....	 47,244	.....	 618,068	.....	.....	..... (160,176)	.....	17,043	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/12/2022	.08/23/2024	.....	3,466,073	..... 238.96	133,921	.....	.....	78,060	.....	233,313	.....	.....	.....(33,557)	.....	18,590	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/11/2022	.02/09/2024	.....	2,632,447	..... 262.75	96,984	.....	.....	29,991	.....	38,859	.....	.....	.....(24,253)	.....	10,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/09/2022	.03/08/2024	.....	3,375,061	..... 248.51	157,821	.....	.....	54,585	.....	131,995	.....	.....	.....(39,189)	.....	14,022	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/14/2022	.04/16/2024	.....	2,159,999	.....249.8	103,464	.....	.....	41,159	.....	83,227	.....	.....	.....(25,548)	.....	 9,643	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/16/2022	.05/14/2024	.....	2,001,491	..... 239.58	94,971	.....	.....	41,491	.....	127,230	.....	.....	.....(23,491)	.....	 9,356	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/18/2022	.05/17/2024	.....	2,918,299	..... 236.99	137,554	.....	.....	60,955	.....	207,009	.....	.....	.....(34,212)	.....	13,705	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/03/2022	.07/25/2023	.....	4,660,843	..... 234.54	200,840	.....	.....	 13,503	.....	355,876	.....	.....	..... (101,181)	.....	 6,099	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2022	.09/07/2023	.....	8,521,030	..... 229.49	298,257	.....	.....	56,501	.....	829,392	.....	.....	..... (149,288)	.....	18,524	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/26/2022	.09/13/2023	.....	8,315,609	..... 226.49	287,927	.....	.....	 59,315	.....	920,933	.....	.....	..... (144,166)	.....	18,847	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2022	09/08/2023		7,944,177	230.1	258,182	2,382		50,728		751,470			(131,420)		17,395		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/09/2022	09/11/2024		1,332,658	289.82	49,175			29,546		33,959			(12,143)		7,308		0001
Purchased Call/Nasdaq FC Index/NFC1616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2022	09/12/2024		3,518,500	234.28	99,787			61,117		281,560			(25,114)		19,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	07/29/2022	07/28/2023		730,655	233.92	26,231			1,967					(13,043)		1,012		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		211,628	179.36	10,645			2,241		7,491			(5,279)		486		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213O$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		435,596	175.99	22,564			5,408		24,090			(11,189)		1,069		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024		135,975	178.05	12,102			7,461		12,836			(3,005)		753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213O$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/07/2022	10/09/2024		340,305	177.44	30,900			19,779		33,996			(7,630)		1,925		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/09/2022	11/08/2024		227,458	180.09	21,631			14,799		20,379			(5,363)		1,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/09/2023		2,657,167	266.72	98,057			17,692					(24,327)		7,990		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/16/2023		1,904,817	265.81	71,604			13,583					(17,762)		5,877		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/09/2022	02/08/2024		153,323	181.36	7,975			2,434		7,403			(1,979)		599		0001
Purchased Call/Nasdaq FC Index/NFC1614$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/22/2022	08/11/2023		8,108,731	241.86	260,440			30,054		377,002			(131,607)		13,753		0001
Purchased Call/Nasdaq FC Index/NFC1617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2022	09/26/2024		9,135,388	219.67	404,694			255,633		1,176,625			(101,721)		50,942		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000$S7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/09/2022	09/09/2024		2,598,050	289.82	92,871			56,192		66,051			(23,245)		14,214		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2022	07/26/2024		4,504,963	238.39	224,560			122,086		308,836			(56,271)		23,343		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/18/2022	02/16/2024		1,007,060	180.3	53,072			16,883		54,675			(13,195)		4,006		0001
Purchased Call/Nasdaq FC Index/NFC061LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2021	07/28/2023		1,982,184	264.74	107,840			4,043		627			(26,990)		2,745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/02/2022	12/02/2024		113,637	183.02	10,193			7,291		8,896			(2,524)		679		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/09/2022	12/11/2024		253,007	181.66	22,847			16,579		21,681			(5,642)		1,524		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/15/2022	07/14/2023		1,452,835	179.32	63,344			2,287		36,472			(31,498)		1,423		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/17/2022	05/17/2024		576,306	183.2	39,189			17,256		30,939			(9,703)		2,706		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/16/2022	09/18/2024		52,406	179.27	4,496			2,745		4,606			(1,110)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/27/2022	09/27/2024		975,019	175.89	87,752			54,649		104,134			(21,728)		5,443		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/21/2022	10/20/2023		939,272	178.89	50,439			15,552		40,666			(25,081)		2,602		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/26/2022	08/26/2024		417,596	180.76	32,698			18,980		32,486			(8,096)		2,248		0001
Purchased Call/MSCI EAFE/MXE0132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/06/2021	08/08/2023		1,535,000	2344.82	112,823			113		113	(7,966)				2,509		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/28/2022	10/30/2023		611,112	180.63	33,122			11,041		22,298			(16,336)		1,767		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1614$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/19/2022	. 08/15/2024	.....	8,209,407	..... 244.12	288,564	.....	.....	164,929	.....	450,885	.....	.....	.....(72,325)	.....	43,610	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/11/2022	. 11/10/2023	.....	 975,083	..... 181.8	52,557	.....	.....	19,271	.....	32,064	.....	.....	.....(26,134)	.....	 2,943	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/23/2022	. 12/26/2023	.....	 826,522	..... 182.26	45,376	.....	.....	22,251	.....	31,394	.....	.....	.....(22,318)	.....	 2,894	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/15/2022	. 12/13/2024	.....	 108,335	..... 181.85	 9,598	.....	.....	 7,030	.....	 9,208	.....	.....	..... (2,383)	.....	654	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2022	. 10/11/2023	.....	 8,560,106	..... 216.29	333,750	 13,379	.....	 104,707	.....	 1,358,121	.....	.....	..... (171,349)	.....	22,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/30/2022	. 09/20/2024	.....	 5,804,786	..... 221.45	259,058	.....	.....	 161,618	.....	709,042	.....	.....	.....(65,096)	.....	32,155	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/21/2022	. 10/06/2023	.....	6,893,410	..... 221.37	235,968	.....	.....	 64,343	.....	920,403	.....	.....	..... (118,777)	.....	17,860	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2022	. 10/11/2024	.....	6,248,038	..... 216.16	301,553	.....	.....	195,741	.....	 888,686	.....	.....	.....(75,357)	.....	35,412	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/21/2022	. 10/17/2023	.....	9,779,359	..... 217.88	406,755	.....	.....	122,782	.....	 1,466,335	.....	.....	..... (204,604)	.....	26,721	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/26/2022	. 09/22/2023	.....	 101,355	..... 264.63	 1,743	.....	.....	403	.....	 4,422	.....	.....	..... (874)	.....	243	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/14/2022	. 10/02/2023	.....	 11,075,254	..... 261.71	272,898	.....	.....	 71,271	.....	591,953	.....	.....	..... (137,367)	.....	28,102	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/04/2022	. 11/06/2023	.....	5,439,066	..... 214.8	217,316	.....	.....	 77,363	.....	892,263	.....	.....	..... (108,442)	.....	16,167	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/04/2022	. 10/02/2023	.....	 143,890	..... 261.71	 4,069	.....	.....	 1,048	.....	 7,742	.....	.....	..... (2,029)	.....	365	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/23/2022	. 11/15/2024	.....	6,559,906	..... 219.7	290,906	 9,611	.....	210,236	.....	834,403	.....	.....	.....(74,097)	.....	38,542	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	. 10/05/2022	. 09/20/2024	.....	4,570,103	..... 291.12	 171,896	.....	.....	 106,614	.....	108,725	.....	.....	.....(43,033)	.....	25,316	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/25/2023	.....	9,615,418	..... 223.05	329,102	.....	.....	 105,861	.....	 1,194,474	.....	.....	..... (164,179)	.....	27,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/04/2022	. 11/03/2023	.....	9,249,864	..... 213.47	376,996	.....	.....	131,036	.....	 1,583,011	.....	.....	..... (188,197)	.....	27,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/08/2022	. 11/16/2023	.....	7,974,477	..... 219.78	300,753	.....	.....	115,414	.....	 1,102,225	.....	.....	..... (150,036)	.....	24,606	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/18/2022	. 11/19/2024	.....	1,572,696	..... 219.74	71,676	.....	.....	 49,945	.....	199,610	.....	.....	..... (17,736)	.....	 9,277	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061M$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/23/2021	. 08/11/2023	.....	1,114,922	..... 265.65	58,998	.....	.....	 3,345	.....	884	.....	.....	.....(14,693)	.....	 1,891	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1612$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/12/2022	. 07/05/2024	.....	5,156,252	..... 230.78	243,430	.....	.....	124,564	.....	469,113	.....	.....	.....(60,733)	.....	25,992	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/27/2021	. 09/27/2023	.....	 245,931	..... 175.77	 9,936	.....	.....	 1,201	.....	 13,946	.....	.....	..... (2,463)	.....	607	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/06/2022	. 10/06/2023	.....	115,070	..... 177.99	 5,926	.....	.....	 1,597	.....	 5,270	.....	.....	..... (2,939)	.....	298	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/04/2022	. 10/04/2024	.....	 1,011,061	..... 178.17	88,266	.....	.....	55,817	.....	96,454	.....	.....	.....(21,855)	.....	 5,688	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/12/2022	. 08/12/2024	.....	 317,013	..... 181.66	23,903	.....	.....	13,415	.....	22,758	.....	.....	..... (5,918)	.....	 1,678	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/17/2022	. 08/16/2024	.....	 370,369	..... 181.69	28,333	.....	.....	16,035	.....	26,737	.....	.....	..... (7,025)	.....	 1,970	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/18/2022	. 07/18/2024	.....	 669,594	..... 178.96	49,215	.....	.....	25,857	.....	54,905	.....	.....	..... (12,186)	.....	 3,434	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/23/2022	. 09/23/2024	.....	 517,235	..... 176.73	46,810	.....	.....	28,974	.....	52,655	.....	.....	.....(11,590)	.....	 2,875	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/19/2022	. 10/19/2023	.....	 331,662	..... 178.4	18,009	.....	.....	 5,457	.....	15,156	.....	.....	..... (8,931)	.....	914	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/04/2022	. 11/05/2024	.....	780,165	..... 180.35	74,849	.....	.....	50,760	.....	68,649	.....	.....	.....(18,530)	.....	 4,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/08/2022	. 07/09/2024	.....	1,253,458	..... 233.73	56,278	.....	.....	29,182	.....	102,462	.....	.....	..... (14,066)	.....	 6,353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/16/2022	. 08/16/2023	.....	 424,681	..... 181.85	19,111	.....	.....	 2,422	.....	 7,849	.....	.....	..... (9,477)	.....	762	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	09/09/2022	09/11/2023		539,838	180.74	25,696			5,097		15,163			(12,673)		1,207		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/08/2022	07/10/2024		259,278	179.62	19,057			9,803		20,274			(4,706)		1,316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/22/2022	08/22/2024		1,596,393	181.33	123,593			70,896		119,078			(30,615)		8,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	04/26/2023	04/26/2024		14,197,793	267.63		316,853		262,186		541,273			(55,700)		64,466		0001
Purchased Call/Nasdaq FC Index/NFC1619SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024		6,033,145	220.45	282,416			198,687		748,675			(70,111)		35,693		0001
Purchased Call/Nasdaq FC Index/NFC1615SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2022	08/28/2023		3,790,138	233.08	107,119			17,815		310,356			(55,170)		7,619		0001
Purchased Call/Nasdaq FC Index/NFC1619S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2022	11/07/2024		5,310,314	215.58	244,130			166,952		762,421			(60,734)		30,952		0001
Purchased Call/Nasdaq FC Index/NFC161ASG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024		1,173,623	224.16	52,578			37,628		129,963			(13,001)		7,018		0001
Purchased Call/Nasdaq FC Index/NFC161AS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2023		8,843,224	220.38	337,207			147,399		1,186,904			(167,634)		29,183		0001
Purchased Call/Nasdaq FC Index/NFC161ASH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024		3,495,398	224.16	141,933	6,616		106,849		387,095			(36,756)		20,880		0001
Purchased Call/Nasdaq FC Index/NFC1612SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2022	06/28/2024		4,503,397	230.05	219,189			110,118		421,193			(54,698)		22,486		0001
Purchased Call/Nasdaq FC Index/NFC1614SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2023		7,106,098	243.87	204,669			26,280		282,058			(102,674)		12,750		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	10/18/2022	10/18/2024		693,795	178.39	64,662			42,132		66,534			(16,011)		3,961		0001
Purchased Call/Nasdaq FC Index/NFC161BSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2023	12/30/2024		4,835,414	218.97	50,168	168,250		165,075		622,208			(53,583)		29,651		0001
Purchased Call/Nasdaq FC Index/NFC161AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2022	11/24/2023		3,396,044	221.91	123,895			50,135		433,678			(61,335)		10,776		0001
Purchased Call/Nasdaq FC Index/NFC161BSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024		5,723,980	220.12	261,569	3,132		196,199		713,028			(65,575)		34,779		0001
Purchased Call/Nasdaq FC Index/NFC161BS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/23/2023	12/13/2024		5,506,279	221.72	239,007	9,520		182,777		655,653			(61,710)		33,238		0001
Purchased Call/Nasdaq FC Index/NFC1618SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2022	10/29/2024		1,327,017	221.68	58,890			39,329		159,730			(14,567)		7,664		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/23/2022	08/23/2023		485,464	181.48	22,040			3,218		10,382			(10,929)		934		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024		203,353	271.16		4,433		4,068		6,187			(375)		974		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024		401,529	177.92	30,516			14,796		33,487			(7,556)		1,974		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/29/2024		478,989	181	33,386			18,093		35,106			(8,266)		2,491		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024		457,382	181.96	42,674			29,737		37,502			(10,537)		2,701		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023		80,255	180.01	4,286			1,401		3,121			(2,125)		229		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023		212,831	181.69	11,663			4,491		7,339			(5,784)		659		0001
Purchased Call/Nasdaq FC Index/NFC061QSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023		2,416,672	276.73	119,840			20,697		3,286			(29,812)		7,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2023	06/26/2024		199,935	273.99	4,707			4,694		5,051			(26)		996		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023		762,860	177.44	39,516			10,677		37,152			(19,650)		1,976		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		151,994	179.85	8,405			2,910		6,200			(4,168)		447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/30/2023	05/27/2025		7,383,146	270.1	216,575			207,347		288,489			(10,330)		51,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2022	10/09/2023		12,463,717	265.68	250,531			69,987		499,152			(125,397)		32,782		0001
Purchased Call/Nasdaq FC Index/NFC161ASQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/07/2023		7,701,700	219.88	300,043			132,192		1,050,900			(149,347)		25,496		0001
Purchased Call/Nasdaq FC Index/NFC161CSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2024		9,121,184	218.18	346,082			178,370		1,301,695			(168,062)		32,643		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/10/2023	. 01/03/2025	.....	4,965,111	..... 216.72	.....	256,155	.....	195,534	.....	 681,882	.....	.....	..... (61,146)	.....	30,557	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/28/2022	. 12/26/2023	.....	7,455,263	..... 219.13	252,284	 12,983	.....	131,150	.....	1,034,071	.....	.....	..... (131,804)	.....	26,104	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/11/2023	. 01/04/2024	.....	5,619,250	..... 218.63	.....	213,512	.....	110,499	.....	789,240	.....	.....	..... (103,273)	.....	20,164	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/28/2021	. 07/25/2023	.....	9,689,164	..... 279.43	310,522	.....	.....	 10,247	.....	 66,122	.....	.....	..... (76,907)	.....	12,679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2022	. 09/05/2024	.....	 1,196,161	..... 228.07	47,272	.....	.....	28,515	.....	118,538	.....	.....	.....(11,895)	.....	 6,514	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/12/2022	. 09/01/2023	.....	 12,601,692	..... 228.07	470,599	.....	.....	81,882	.....	1,310,190	.....	.....	..... (236,142)	.....	26,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/17/2023	. 01/17/2024	.....	 6,090,815	..... 225.71	.....	213,505	.....	119,975	.....	661,964	.....	.....	.....(93,846)	.....	22,599	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/11/2023	. 01/08/2024	.....	5,122,877	..... 219.97	.....	211,977	.....	 112,176	.....	686,941	.....	.....	.....(99,907)	.....	18,578	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/13/2023	. 01/09/2025	.....	 4,647,010	..... 220.89	.....	233,407	.....	179,321	.....	565,872	.....	.....	.....(54,381)	.....	28,754	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/13/2023	. 01/10/2025	.....	4,276,909	.....224.7	.....	195,257	.....	151,075	.....	464,704	.....	.....	.....(44,666)	.....	26,488	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/04/2022	. 11/04/2024	.....	 278,451	..... 180.35	26,703	.....	.....	 18,072	.....	 24,474	.....	.....	..... (6,612)	.....	 1,618	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/09/2022	. 12/10/2024	.....	 427,235	..... 181.66	38,537	.....	.....	27,950	.....	 36,568	.....	.....	..... (9,529)	.....	 2,572	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/22/2022	. 11/22/2023	.....	 197,699	..... 182.6	10,893	.....	.....	 4,333	.....	 6,204	.....	.....	..... (5,402)	.....	623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/25/2022	. 11/26/2024	.....	 985,487	..... 182.72	91,453	.....	.....	64,570	.....	 77,942	.....	.....	.....(22,613)	.....	 5,853	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/06/2023	. 01/07/2025	.....	 328,744	..... 183.57	 29,423	.....	.....	22,471	.....	 26,197	.....	.....	..... (7,034)	.....	 2,031	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/02/2023	. 01/31/2025	.....	 230,766	..... 183.12	 19,994	.....	.....	 16,002	.....	 19,428	.....	.....	..... (4,052)	.....	 1,456	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/22/2022	. 09/22/2023	.....	 295,758	..... 178.05	 15,202	.....	.....	 3,495	.....	 12,806	.....	.....	..... (7,539)	.....	709	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0061N\$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/30/2021	.08/25/2023	.....	2,221,717	..... 270.92	119,539	.....	.....	9,100	.....	780	.....	.....	.....(29,858)	.....	4,351	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134\$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/06/2021	.08/07/2023	.....	 372,956	..... 176.44	14,806	.....	.....	754	.....	16,860	.....	.....	.....(3,666)	.....	602	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/26/2022	.08/19/2024	.....	5,569,879	..... 239.98	231,530	.....	.....	132,601	.....	360,423	.....	.....	.....(57,604)	.....	29,731	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4055\$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.06/22/2023	.06/21/2024	.....	 389,484	..... 195.63	.....	13,710	.....	13,520	.....	13,797	.....	.....	..... (300)	.....	 1,926	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/03/2022	.08/03/2023	.....	 395,158	..... 180.09	17,347	.....	.....	 1,577	.....	 8,612	.....	.....	.....(8,602)	.....	603	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/05/2022	.08/04/2023	.....	1,051,328	..... 180.18	46,889	.....	.....	 4,428	.....	 25,332	.....	.....	.....(23,316)	.....	 1,628	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/08/2022	.08/08/2023	.....	 393,228	..... 180.28	17,577	.....	.....	 1,840	.....	 9,553	.....	.....	.....(8,716)	.....	643	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/06/2022	.05/07/2024	.....	 459,439	..... 182.29	31,518	.....	.....	13,464	.....	25,906	.....	.....	.....(7,793)	.....	 2,124	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D\$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/27/2023	.01/29/2024	.....	6,802,984	..... 229.39	248,653	.....	.....	145,948	.....	637,526	.....	.....	..... (103,090)	.....	25,984	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E\$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/21/2023	.02/20/2024	.....	9,069,931	..... 231.07	310,915	.....	.....	 201,108	.....	792,859	.....	.....	..... (110,636)	.....	36,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/26/2023	.01/24/2025	.....	4,134,481	..... 228.74	187,414	.....	.....	148,462	.....	396,716	.....	.....	.....(39,339)	.....	25,924	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/14/2022	.11/14/2023	.....	 233,902	..... 181.71	12,677	.....	.....	 4,750	.....	 7,949	.....	.....	.....(6,287)	.....	717	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/05/2022	.12/05/2024	.....	 223,569	..... 182.3	20,278	.....	.....	14,548	.....	18,330	.....	.....	.....(5,021)	.....	 1,339	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/06/2022	.12/06/2024	.....	 376,593	..... 181.79	34,157	.....	.....	 24,552	.....	 31,819	.....	.....	.....(8,457)	.....	 2,258	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/14/2023	.02/04/2025	.....	 244,927	..... 182.86	.....	 22,277	.....	 17,927	.....	 21,037	.....	.....	..... (4,406)	.....	 1,550	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/03/2021	.09/05/2023	.....	 408,488	..... 177.07	 16,176	.....	.....	 1,469	.....	 18,792	.....	.....	..... (4,000)	.....	 875	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/13/2021	.09/13/2023	.....	 157,533	..... 175.87	 6,254	.....	.....	 636	.....	 8,508	.....	.....	..... (1,551)	.....	 357	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/06/2021	.08/08/2023	.....	 106,381	..... 176.44	 4,223	.....	.....	 220	.....	 4,830	.....	.....	..... (1,044)	.....	 174	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/10/2021	.08/10/2023	.....	 159,193	..... 176.56	 6,336	.....	.....	 348	.....	 7,165	.....	.....	..... (1,571)	.....	 267	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/17/2021	.08/17/2023	.....	 82,666	..... 177.24	 3,282	.....	.....	 212	.....	 3,481	.....	.....	..... (814)	.....	 150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/26/2021	.08/25/2023	.....	 222,105	..... 176.19	 8,840	.....	.....	 671	.....	 10,951	.....	.....	..... (2,195)	.....	 435	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/07/2022	.05/29/2024	.....	 1,179,936	..... 241.8	 53,880	.....	.....	 24,776	.....	 68,926	.....	.....	..... (13,421)	.....	 5,644	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161N$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/06/2023	.04/09/2025	.....	 2,042,152	..... 227.76	 71,884	.....	.....	 63,809	.....	 40,897	.....	.....	..... (8,324)	.....	 13,616	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/04/2023	.01/04/2024	.....	 166,322	..... 182.52	 9,131	.....	.....	 4,704	.....	 6,350	.....	.....	..... (4,428)	.....	 597	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/14/2022	.11/14/2024	.....	 314,440	..... 181.71	 28,834	.....	.....	 19,856	.....	 25,907	.....	.....	..... (7,140)	.....	 1,846	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/16/2022	.11/15/2024	.....	 220,580	..... 181.58	 19,985	.....	.....	 13,808	.....	 18,350	.....	.....	..... (4,955)	.....	 1,296	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/21/2021	. 09/19/2023	.....	2,919,522	269	124,123	.....	.....	13,678	.....	5,017	.....	.....	.....(30,862)	.....	6,877	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/12/2022	. 09/12/2024	.....	 454,850	..... 181.32	36,570	.....	.....	 22,022	.....	35,065	.....	.....	..... (9,055)	.....	 2,497	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/14/2023	. 02/07/2025	.....	6,009,497	..... 232.72	.....	266,426	.....	215,755	.....	508,508	.....	.....	.....(51,041)	.....	38,137	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/03/2023	. 03/01/2024	.....	7,490,655	..... 231.22	.....	270,389	.....	184,585	.....	651,424	.....	.....	..... (86,801)	.....	30,685	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/14/2023	. 02/12/2025	.....	3,674,905	..... 231.81	.....	175,045	.....	142,680	.....	320,180	.....	.....	.....(32,543)	.....	23,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/29/2023	. 02/24/2025	.....	3,349,014	..... 227.15	.....	155,899	.....	129,772	.....	337,181	.....	.....	.....(26,437)	.....	21,558	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/02/2023	. 01/31/2024	.....	 7,675,640	..... 229.14	.....	302,026	.....	 178,910	.....	726,644	.....	.....	..... (123,606)	.....	29,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/03/2023	. 02/29/2024	.....	3,947,594	..... 227.69	.....	150,652	.....	100,958	.....	394,886	.....	.....	.....(49,998)	.....	16,138	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/16/2023	. 03/06/2024	.....	 7,021,696	..... 231.32	.....	239,436	.....	164,852	.....	608,693	.....	.....	.....(74,965)	.....	29,056	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/21/2022	. 09/20/2024	.....	7,655,899	..... 222.82	319,500	.....	.....	199,067	.....	896,264	.....	.....	.....(80,291)	.....	42,409	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/06/2023	. 01/05/2024	.....	5,033,205	..... 219.97	.....	191,785	.....	 100,208	.....	 675,081	.....	.....	.....(92,071)	.....	18,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/12/2023	. 01/09/2024	.....	5,789,921	..... 220.89	.....	234,163	.....	124,367	.....	 751,701	.....	.....	..... (109,909)	.....	21,051	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/16/2022	. 09/16/2024	.....	 226,204	..... 179.27	 19,363	.....	.....	 11,799	.....	 19,837	.....	.....	..... (4,794)	.....	 1,247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/12/2022	. 09/12/2023	.....	 194,389	..... 181.32	 9,253	.....	.....	 1,861	.....	 4,973	.....	.....	..... (4,588)	.....	 438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/26/2023	. 01/24/2025	.....	 160,475	..... 183.37	 14,026	.....	.....	 11,085	.....	 13,221	.....	.....	..... (2,982)	.....	 1,006	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/27/2023	. 01/28/2025	.....	 429,846	..... 183.05	 37,955	.....	.....	 30,083	.....	 36,232	.....	.....	..... (7,985)	.....	 2,705	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/10/2023	. 02/07/2025	.....	 63,276	..... 182.22	.....	 6,157	.....	 4,992	.....	 5,638	.....	.....	..... (1,184)	.....	 402	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2021	07/13/2023		228,792	176.45	9,106			150		9,519			(2,258)		216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/17/2025		172,903	182.85		15,043		11,760		14,522			(3,327)		1,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023		127,169	176.31	5,010			165		5,609			(1,239)		166		0001
Purchased Call/Nasdaq FC Index/NFC1610$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/28/2024		832,980	241.8	38,983			17,803		48,605			(9,639)		3,978		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		1,261,158	183.66	68,607			37,266		43,606			(31,665)		4,621		0001
Purchased Call/Nasdaq FC Index/NFC1611$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2022	06/07/2024		5,443,513	242.11	193,216			91,249		316,265			(48,080)		26,385		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024		4,856,156	259.84	175,175			68,841		17			(43,444)		21,531		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2024		795,602	179.52	58,795			30,970		63,087			(14,558)		4,086		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023		620,159	179.64	26,791			1,771		15,628			(13,285)		812		0001
Purchased Call/Nasdaq FC Index/NFC161D$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2023	02/05/2025		3,347,497	232.91	148,653			119,672		281,282			(29,187)		21,208		0001
Purchased Call/Nasdaq FC Index/NFC161D$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/07/2025		7,058,918	232.17	321,363			260,915		607,945			(61,024)		44,797		0001
Purchased Call/Nasdaq FC Index/NFC161FS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/29/2023	03/07/2025		4,232,241	228.99	187,997			159,116		403,051			(29,214)		27,491		0001
Purchased Call/Nasdaq FC Index/NFC161FSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025		7,206,817	228.5	347,577			297,535		695,679			(50,616)		47,077		0001
Purchased Call/Nasdaq FC Index/NFC161C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025		2,733,806	226.18	129,200			101,150		284,044			(28,234)		17,037		0001
Purchased Call/Nasdaq FC Index/NFC161FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025		6,444,926	228.9	314,875			269,957		614,583			(45,665)		42,100		0001
Purchased Call/Nasdaq FC Index/NFC161E$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2023	02/21/2025		4,564,863	229.29	199,609			166,029		430,757			(34,018)		29,312		0001
Purchased Call/Nasdaq FC Index/NFC161FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025		3,343,922	224.79	161,474			137,501		361,089			(24,241)		21,773		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/19/2021	07/19/2023		207,576	174.94	8,158			202		10,692			(2,023)		237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	10/29/2021	10/27/2023		67,135	177.66	2,887			471		3,410			(718)		192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/13/2021	08/15/2023		334,051	177.15	13,262			820		14,132			(3,279)		593		0001
Purchased Call/Nasdaq FC Index/NFC1611$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/08/2022	06/06/2024		4,328,102	241.2	161,818			76,292		261,095			(40,340)		20,948		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	10/01/2021	10/02/2023		244,585	175.51	9,832			1,258		14,407			(2,435)		621		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2023	05/29/2025		1,207,120	220.33		42,038		40,257		43,517			(1,988)		8,352		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/04/2022	01/04/2024		135,330	179.77	6,158			1,582		6,860			(1,527)		486		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/24/2021	08/24/2023		174,440	176.61	6,943			515		8,165			(1,721)		339		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	09/10/2021	09/12/2023		145,136	175.36	5,776			579		8,245			(1,428)		327		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/29/2022	08/29/2024		719,866	180.63	56,653			33,028		56,721			(14,028)		3,888		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	10/19/2022	10/18/2024		404,743	178.4	38,248			24,956		38,774			(9,483)		2,311		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	10/28/2022	10/29/2024		723,723	180.63	66,800			44,594		62,163			(16,517)		4,180		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/28/2022	09/27/2024		540,609	176.93	47,465			29,601		54,710			(11,769)		3,018		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	11/25/2022	11/27/2024		96,297	182.72	8,946			6,320		7,626			(2,209)		572		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/01/2022	11/29/2024		66,497	183.04	5,938			4,235		5,179			(1,474)		396		0001
Purchased Call/Nasdaq FC Index/NFC161GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025		2,151,838	234.08	96,279			83,844		174,758			(12,634)		14,180		0001
Purchased Call/Nasdaq FC Index/NFC161GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2023	04/07/2025		2,915,920	236.62	131,439			116,842		218,300			(14,854)		19,411		0001
Purchased Call/Nasdaq FC Index/NFC161GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/03/2023	03/28/2024		7,747,233	234.91	293,654			219,891		580,128			(74,471)		33,439		0001
Purchased Call/Nasdaq FC Index/NFC161HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025		3,582,691	235.1	166,043			148,758		281,874			(17,596)		23,923		0001
Purchased Call/Nasdaq FC Index/NFC161FSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2024		4,656,588	231.26	184,746			133,545		404,330			(51,630)		19,764		0001
Purchased Call/Nasdaq FC Index/NFC161GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024		6,596,551	234.08	242,663			178,762		514,450			(64,932)		28,157		0001
Purchased Call/Nasdaq FC Index/NFC161GSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024		10,725,078	232.98	417,151			311,465		870,224			(106,570)		46,292		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/29/2021	07/28/2023		235,832	176.89	9,268			345		9,694			(2,301)		327		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024		2,472,270	252.48	88,369			39,889		226			(21,942)		11,736		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	08/20/2021	08/21/2023		484,529	176.4	19,284			1,353		23,018			(4,775)		914		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2023	05/12/2025		2,143,581	225.82	74,540			69,843		51,948			(4,957)		14,651		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025		2,492,673	223.12	86,895			82,251		73,831			(4,940)		17,124		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025		13,172,606	220.53	464,209			446,032		470,667			(18,973)		91,210		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/05/2022	.08/07/2024	.....	 578,812	..... 180.18	 43,237	.....	.....	 23,902	.....	 45,375	.....	.....	..... (10,677)	.....	 3,045	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/25/2022	.10/25/2024	.....	 774,899	..... 179.61	 72,376	.....	.....	 47,853	.....	 70,125	.....	.....	..... (17,921)	.....	 4,457	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/05/2023	.01/03/2025	.....	 69,637	..... 182.53	 6,393	.....	.....	 4,867	.....	 5,849	.....	.....	..... (1,543)	.....	 429	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/20/2021	.10/20/2023	.....	 586,309	..... 177.31	 24,508	.....	.....	 3,737	.....	 30,254	.....	.....	..... (6,077)	.....	 1,624	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/21/2023	.04/23/2025	.....	 1,062,605	..... 225.64	 37,191	.....	.....	 33,773	.....	 25,539	.....	.....	..... (3,552)	.....	 7,161	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/19/2021	.11/20/2023	.....	 247,006	..... 176.68	 10,794	.....	.....	 2,108	.....	 14,772	.....	.....	..... (2,673)	.....	 773	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/26/2021	.11/28/2023	.....	 134,880	..... 176.41	 5,854	.....	.....	 1,206	.....	 8,430	.....	.....	..... (1,447)	.....	 434	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/27/2022	.05/29/2024	.....	 4,692,157	..... 253.14	 169,387	.....	.....	 77,481	.....	 379	.....	.....	..... (41,827)	.....	 22,442	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/08/2022	.11/08/2023	.....	 287,474	..... 181.01	 15,897	.....	.....	 5,693	.....	 10,374	.....	.....	..... (7,883)	.....	 861	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/31/2023	.03/28/2024	.....	 6,937,380	..... 238.04	 248,462	.....	.....	 187,836	.....	 453,518	.....	.....	..... (61,604)	.....	 29,944	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/21/2023	.04/11/2025	.....	 6,745,065	..... 233.5	 331,165	.....	.....	 296,515	.....	 558,168	.....	.....	..... (35,363)	.....	 45,040	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/23/2022	.09/20/2023	.....	 263,390	..... 266.07	 4,663	.....	.....	 1,055	.....	 10,249	.....	.....	..... (2,331)	.....	 624	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/27/2022	.09/25/2023	.....	 110,507	..... 263.45	 2,060	.....	.....	 491	.....	 5,264	.....	.....	..... (1,027)	.....	 270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/02/2022	.10/27/2023	.....	 8,677,794	..... 221.68	 317,840	.....	.....	 104,275	.....	 1,132,564	.....	.....	..... (158,333)	.....	 24,775	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/01/2022	.11/29/2023	.....	 10,459,038	..... 217.05	 452,092	.....	.....	 188,954	.....	 1,577,108	.....	.....	..... (224,849)	.....	 33,747	.....	0001 .....

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Purchased Call/Nasdaq FC Index/NFC161HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2023	04/10/2025		5,122,035	236.05		227,614		203,601		390,905			(24,325)		34,176		0001
Purchased Call/Nasdaq FC Index/NFC161HSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2023	04/23/2024		7,370,285	235.16		246,544		202,426		549,110			(44,827)		33,298		0001
Purchased Call/Nasdaq FC Index/NFC161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025		1,448,813	236.61		66,790		60,001		108,701			(7,026)		9,704		0001
Purchased Call/Nasdaq FC Index/NFC161IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2023	04/26/2024		6,765,176	236.74		256,116		213,309		471,953			(44,167)		30,717		0001
Purchased Call/Nasdaq FC Index/NFC161HSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025		2,010,571	235.16		92,888		84,340		157,662			(8,883)		13,539		0001
Purchased Call/Nasdaq FC Index/NFC161IS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2023	04/25/2025		3,928,763	236.74		184,686		169,395		293,342			(15,814)		26,515		0001
Purchased Call/Nasdaq FC Index/NFC161HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025		2,181,538	236.75		97,298		88,005		162,617			(9,511)		14,634		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023		505,053	182.72	27,929			11,464		16,000			(13,774)		1,619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		787,019	182.85		43,050		24,312		30,994			(18,886)		2,956		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/12/2021	11/13/2023		407,521	178.21	17,809			3,307		20,619			(4,410)		1,244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023		282,307	175.81	12,450			2,685		18,887			(3,078)		929		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/12/2024		284,083	180.97	13,522			3,647		13,121			(3,362)		1,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/18/2024		7,993,454	245.38	284,840			138,385		5,050			(70,479)		39,360		0001
Purchased Call/Nasdaq FC Index/NFC061NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/05/2023		1,285,172	275.72	60,221			5,486		186			(14,997)		2,753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2025		124,512	182.49		11,878		9,776		11,105			(2,152)		799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024		221,861	183.5		12,668		7,957		8,848			(4,720)		879		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		243,141	177.23	12,668			3,560		12,667			(6,282)		646		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025		6,200,223	227.75		217,372		192,050		123,208			(25,608)		41,179		0001
Purchased Call/Nasdaq FC Index/NFC161ISI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2023	05/07/2025		4,755,542	237.64		216,914		201,771		345,341			(15,584)		32,383		0001
Purchased Call/Nasdaq FC Index/NFC161ISN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2023	05/08/2024		8,972,656	237.99		330,107		283,720		596,820			(47,052)		41,545		0001
Purchased Call/Nasdaq FC Index/NFC161ISQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024		8,781,655	236.64		345,484		298,114		618,103			(48,424)		40,725		0001
Purchased Call/Nasdaq FC Index/NFC161ISS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2023	05/10/2024		9,547,305	238.97		355,374		307,278		609,634			(49,154)		44,347		0001
Purchased Call/Nasdaq FC Index/NFC161ISC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2023	05/02/2025		6,718,266	234.25		311,683		287,741		542,389			(24,580)		45,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/22/2023		2,529,256	243.39	90,988			10,453		11,223			(22,727)		6,067		0001
Purchased Call/Nasdaq FC Index/NFC161JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2023	05/23/2025		3,565,686	248.27		160,568		153,886		181,724			(7,026)		24,566		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/19/2023		868,551	244.19	28,811			3,175		3,094			(7,163)		2,046		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024		447,477	181	24,343			8,036		23,487			(6,027)		1,818		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023		1,007,147	179.18	43,207			2,738		27,699			(21,309)		1,291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/17/2022	06/18/2024		752,798	177.92	57,288			27,817		62,858			(14,165)		3,707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2024		449,716	180.04	33,414			16,592		33,231			(8,273)		2,242		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2022	07/26/2024		212,587	180.44	14,817			7,991		16,070			(3,679)		1,102		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	08/12/2022	08/13/2024		568,426	181.66	42,916			24,111		40,864			(10,612)		3,012		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/16/2022	09/17/2024		510,260	179.27	43,287			26,516		44,799			(10,754)		2,817		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/09/2023	06/11/2024		326,061	182.71		18,651		17,728		19,625			(1,064)		1,590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/21/2022	07/19/2024		200,312	179.3	14,603			7,734		16,104			(3,626)		1,029		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/25/2022	07/25/2024		436,086	179.64	31,049			16,611		34,667			(7,688)		2,257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/07/2022	09/06/2024		974,244	179.3	77,239			46,086		84,073			(19,205)		5,312		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	09/23/2022	09/25/2024		222,821	176.73	20,210			12,531		22,750			(4,990)		1,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023		3,875,623	266.08	144,535			27,624					(35,861)		12,001		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025		2,457,377	222.77		84,752		82,566		76,047			(2,523)		17,100		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024		1,472,762	252.66	52,893			23,968		128			(13,140)		6,991		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2024		3,270,106	251.75	117,086			54,620		422			(28,923)		15,804		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/12/2023	01/12/2024		140,185	183.59		7,612		4,123		4,889			(3,524)		514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/10/2023	.02/09/2024	.....	 639,245	..... 183.28	.....	35,989	.....	 22,293	.....	25,621	.....	.....	.....(13,842)	.....	 2,504	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/17/2023	.02/20/2024	.....	 273,016	..... 182.49	.....	15,753	.....	 10,155	.....	12,281	.....	.....	.....(5,693)	.....	 1,095	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/28/2023	.04/29/2025	.....	 132,587	..... 183.58	.....	11,363	.....	 10,426	.....	12,183	.....	.....	.....(978)	.....	898	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/24/2022	.10/24/2023	.....	 419,563	..... 179.35	22,614	.....	.....	 7,164	.....	17,451	.....	.....	.....(11,214)	.....	 1,183	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/30/2022	.10/02/2024	.....	 398,749	..... 175.53	35,534	.....	.....	 22,378	.....	43,664	.....	.....	.....(8,779)	.....	 2,238	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/02/2023	.06/02/2025	.....	 99,917	 182	 9,062	.....	.....	 8,751	.....	10,221	.....	.....	.....(347)	.....	693	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/07/2023	.06/06/2025	.....	 171,450	..... 182.72	.....	15,842	.....	 15,363	.....	17,024	.....	.....	.....(499)	.....	 1,193	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/14/2022	.04/12/2024	.....	3,015,599	..... 252.54	132,905	.....	.....	 52,441	.....	101,536	.....	.....	.....(33,042)	.....	13,370	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/17/2021	.09/15/2023	.....	1,719,093	..... 245.89	55,534	.....	.....	 5,834	.....	 3,775	.....	.....	.....(13,830)	.....	 3,948	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/08/2023	.06/07/2024	.....	 10,093,067	..... 248.18	380,904	.....	.....	361,553	.....	435,392	.....	.....	.....(21,919)	.....	48,921	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/12/2023	.06/09/2025	.....	4,765,463	..... 248.63	225,232	.....	.....	219,968	.....	241,113	.....	.....	.....(5,736)	.....	33,232	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/13/2023	.06/13/2025	.....	3,558,541	..... 251.51	164,377	.....	.....	161,432	.....	163,694	.....	.....	.....(3,474)	.....	24,885	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/21/2023	.06/16/2025	.....	4,624,358	..... 252.53	205,266	.....	.....	202,561	.....	205,587	.....	.....	.....(3,457)	.....	32,407	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/28/2021	.09/27/2023	.....	3,387,470	..... 243.28	108,449	.....	.....	 13,130	.....	 16,430	.....	.....	.....(26,932)	.....	 8,364	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 11/25/2022	. 11/24/2023	.....	1,079,543	..... 182.72	59,267	.....	.....	24,036	.....	33,658	.....	.....	.....(29,471)	.....	 3,425	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 12/02/2022	. 12/01/2023	.....	 400,658	..... 183.02	21,796	.....	.....	 9,263	.....	12,452	.....	.....	..... (10,838)	.....	 1,301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 12/09/2022	. 12/08/2023	.....	 765,250	..... 181.66	41,669	.....	.....	 18,599	.....	28,915	.....	.....	..... (20,801)	.....	 2,541	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 12/16/2022	. 12/18/2024	.....	 260,324	..... 181.38	22,935	.....	.....	 16,863	.....	22,854	.....	.....	..... (5,663)	.....	 1,579	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/24/2021	. 11/24/2023	.....	 1,760,867	..... 279.73	80,614	.....	.....	 16,254	.....	 2,170	.....	.....	.....(20,038)	.....	 5,587	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 01/06/2023	. 01/05/2024	.....	 498,685	..... 183.57	.....	27,228	.....	 14,219	.....	16,943	.....	.....	.....(13,090)	.....	 1,794	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 12/13/2022	. 12/13/2023	.....	 241,491	..... 182.64	13,065	.....	.....	 5,939	.....	 8,302	.....	.....	..... (6,479)	.....	814	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 12/28/2022	. 12/28/2023	.....	 185,356	..... 181.96	10,158	.....	.....	 5,037	.....	 7,318	.....	.....	..... (5,037)	.....	653	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 01/23/2023	. 01/23/2024	.....	 200,641	..... 183.02	.....	10,935	.....	 6,205	.....	 7,781	.....	.....	..... (4,733)	.....	755	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 10/27/2022	. 10/25/2024	.....	 91,202	..... 180.01	 8,263	.....	.....	 5,493	.....	 8,071	.....	.....	..... (2,052)	.....	525	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 11/05/2021	. 11/07/2023	.....	 104,145	..... 178.05	 4,385	.....	.....	777	.....	 5,092	.....	.....	..... (1,084)	.....	311	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	. 12/20/2021	. 12/20/2023	.....	53,947	..... 177.79	 2,401	.....	.....	567	.....	 3,150	.....	.....	.....(595)	.....	186	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161P$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025		9,107,770	222.32		316,736		306,749		290,438			(10,393)		63,379		0001
Purchased Call/Nasdaq FC Index/NFC161J$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2023	05/24/2024		7,619,269	243.01		306,124		277,470		411,090			(30,328)		36,169		0001
Purchased Call/Nasdaq FC Index/NFC161K$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2023	06/12/2024		12,425,610	250.63		470,900		451,000		479,297			(21,686)		60,664		0001
Purchased Call/Nasdaq FC Index/NFC161L$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025		3,171,984	249.59		139,010		138,352		156,440			(1,014)		22,337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023		4,372,696	244.77	163,141			25,019		20,187			(40,595)		12,111		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/26/2021	10/20/2023		1,429,776	244.83	53,573			8,234		6,482			(13,390)		3,960		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028		446,571	242.68	31,707			24,459		18,880			(2,244)		5,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	07/13/2021	07/12/2023		1,787,233	242.21	62,869			951		664			(15,609)		1,620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/29/2021	12/22/2023		1,772,639	241.12	67,181			16,149		21,614			(16,731)		6,137		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/14/2021	12/08/2023		2,383,927	240.3	89,327			19,779		30,654			(22,313)		7,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2024		9,279,278	251.75	333,126			155,123		1,183			(82,371)		44,779		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024		1,699,027	245.67	61,215			29,966		1,051			(15,191)		8,402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023		1,071,570	181.8	58,186			21,640		35,772			(28,697)		3,270		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	06/09/2023	06/09/2025		90,713	182.71		8,373		8,165		9,034			(241)		633		0001
Purchased Call/Nasdaq FC Index/NFC1612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2022	07/10/2024		3,564,248	233.73	157,583			81,816		295,836			(39,344)		18,088		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/06/2024		289,890	180.18	21,626			11,942		22,697			(5,347)		1,523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/12/2023		451,333	182.35	24,486			11,093		16,014			(12,176)		1,517		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/21/2024		140,991	178.89	13,253			8,714		13,210			(3,282)		808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/26/2022	10/25/2024		317,167	181.53	29,148			19,298		28,163			(7,227)		1,824		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2024		308,525	180.71	29,742			20,195		26,685			(7,364)		1,798		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/17/2024		679,171	181.38	59,842			43,987		59,558			(14,804)		4,115		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/12/2024		712,103	181.8	65,015			44,653		58,244			(16,076)		4,171		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2024		768,373	182.27	70,998			50,351		62,615			(17,579)		4,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2021	12/08/2023		4,599,277	265	169,836			37,377					(42,129)		15,273		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2023		3,802,912	265.92	142,804			32,802					(35,440)		12,900		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/14/2023		494,937	241.96	19,340			349		307			(4,844)		485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/11/2024		1,177,893	240.84	41,633			11,149		15,993			(10,351)		4,305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/09/2024		2,541,936	235.32	91,137			28,240		66,648			(22,837)		9,957		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/12/2024		2,398,753	240.17	78,103			21,089		35,357			(19,485)		8,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2022	01/12/2024		1,703,636	239.54	50,408			13,674		27,027			(12,634)		6,242		0001
Purchased Call/Nasdaq FC Index/NFC161A$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024		5,447,464	219.88	258,610			186,841		685,473			(64,248)		32,666		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023		778,004	183.06	43,101			18,048		23,945			(21,374)		2,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	03/27/2025		12,803,333	264.22	394,209			344,678		653,595			(50,017)		84,504		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024		205,733	181.67	11,891			7,807		10,078			(4,138)		831		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024		683,297	182.6	63,342			44,374		54,110			(15,684)		4,042		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/06/2023		833,404	277.62	39,201			6,935		1,009			(9,762)		2,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/18/2023		7,574,820	265.89	283,298			66,246					(70,146)		25,924		0001
Purchased Call/Nasdaq FC Index/NFC061Y$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	04/19/2024		4,593,431	252.74	196,216			79,167		152,504			(48,704)		20,613		0001
Purchased Call/Nasdaq FC Index/NFC061Y$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/17/2024		2,066,381	249.8	102,377			41,057		79,676			(25,447)		9,241		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024		732,591	180.63	68,864			46,192		63,145			(17,051)		4,244		0001
Purchased Call/Nasdaq FC Index/NFC161C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025		5,535,532	218.63	251,583			191,623		728,792			(60,558)		34,068		0001
Purchased Call/Nasdaq FC Index/NFC161D$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024		8,380,050	228.08	308,140			176,822		828,657			(131,906)		31,630		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/13/2023		813,798	241.22	32,518			542		742			(8,151)		768		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/17/2023		1,185,380	244.53	42,417			8,138		7,271			(10,541)		3,671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/13/2023		5,769,771	240.63	216,055			49,162		72,413			(53,781)		19,455		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/27/2023		2,004,123	243.4	74,598			2,668		1,811			(18,522)		2,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/18/2023		3,522,547	246.24	143,564			9,582		3,147			(35,970)		6,453		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/06/2028		384,860	241.48	27,556			20,791		16,846			(1,952)		4,419		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2022	02/02/2024		2,244,092	236.48	81,444			24,340		52,003			(20,332)		8,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2022	02/23/2024		4,624,755	233.41	177,403			58,215		146,820			(44,306)		18,672		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0008$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/06/2022	10/04/2024		1,513,377	293.27	59,923			38,378		32,102			(14,985)		8,513		0001
Purchased Call/Citi Grandmaster Index/CGM0405$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	02/22/2024		2,100,732	326.46	58,651			19,200		35,778			(14,656)		8,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/19/2023		2,008,873	240.87	72,881			17,171		25,020			(18,125)		6,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/09/2024		109,996	240.67	4,077			1,080		1,513			(1,015)		400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/28/2024		7,071,296	236.19	264,449			98,548		183,526			(65,633)		30,522		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2024		2,125,902	234.46	78,688			28,043		63,198			(19,567)		8,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/22/2024		1,282,467	234.88	47,826			17,483		37,074			(11,876)		5,474		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/10/2022	10/04/2024		3,641,262	293.5	135,353			86,017		76,140			(33,670)		20,483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/30/2022	09/27/2024		2,282,969	290.75	89,305			56,309		56,008			(22,355)		12,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2024		2,676,610	295.65	97,161			62,194		49,234			(23,992)		15,138		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/17/2022	10/10/2024		1,688,479	295.42	60,839			39,246		31,547			(15,158)		9,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC01778$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	04/08/2024		2,661,299	235.97	89,753			34,962		71,503			(22,376)		11,717		0001
Purchased Call/Citi Grandmaster Index/CGM0405$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/15/2024		3,311,046	334.94	86,398			30,746		24,897			(21,451)		13,946		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024		2,505,222	337.33	56,516			19,784		14,083			(14,188)		10,408		0001
Purchased Call/Citi Grandmaster Index/CGM0406$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/15/2024		5,099,537	334.44	128,570			51,196		43,594			(31,974)		22,728		0001
Purchased Call/Nasdaq FC Index/NFC161D$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2023	01/30/2025		5,465,804	227.7	268,233			213,573		541,970			(54,937)		34,450		0001
Purchased Call/Nasdaq FC Index/NFC161E$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	02/14/2025		3,514,575	231.07	151,020			124,214		313,618			(27,131)		22,436		0001
Purchased Call/Nasdaq FC Index/NFC161F$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2023	03/06/2025		5,307,080	231.32	221,951			187,831		469,372			(34,380)		34,444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2024		553,132	181.33	49,229			36,263		48,727			(12,189)		3,358		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025		3,894,049	227.97	136,083			120,324		76,043			(15,933)		25,862		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023		461,732	181.79	25,303			11,013		17,076			(12,547)		1,524		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024		433,886	182.35	17,784	6,608		12,566		16,741			(11,883)		1,549		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/30/2024		65,509	182.35	5,988			4,520		5,535			(1,483)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023		384,824	182.3	21,127			9,137		13,308			(10,477)		1,266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024		326,244	183.4	17,846			9,537		11,574			(8,312)		1,192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024		809,763	183.28	45,914			28,585		32,779			(17,515)		3,193		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024		397,328	179.17	19,111			5,487		22,566			(4,739)		1,507		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2025		731,722	183.14	66,440			53,499		62,116			(12,997)		4,644		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024		341,055	182.14	20,088			13,669		16,468			(6,514)		1,406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024		300,886	180.34	16,097			11,365		17,509			(4,750)		1,265		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		279,879	177.21	14,526			4,042		14,162			(7,203)		740		0001
Purchased Call/Nasdaq FC Index/NFC1614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/22/2022	08/16/2024		4,368,322	243.87	165,613			94,368		242,437			(41,304)		23,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/28/2023		1,345,260	263.42	50,424			10,391					(12,471)		4,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/24/2023		901,540	263.42	33,525			6,762					(8,339)		2,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	04/18/2024		6,726,579	234.78	255,543			102,583		202,557			(63,410)		30,134		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2022	04/05/2024		5,257,823	333.67	129,675			49,941		47,504			(32,236)		23,025		0001
Purchased Call/Citi Grandmaster Index/CGM0406SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/12/2024		4,191,227	334.44	104,485			41,358		35,564			(26,102)		18,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024		2,887,137	233.55	91,649			38,862		97,412			(22,796)		13,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	01/24/2024		2,614,428	235.19	94,196			26,840		67,697			(23,403)		9,868		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/09/2024		5,075,034	237.42	160,742			49,535		108,376			(40,017)		19,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029		57,930	232.21	4,026			3,273		3,615			(285)		691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	03/28/2024		3,043,578	236.64	104,779			39,227		75,883			(26,055)		13,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/04/2021	08/02/2023		11,244,555	280.91	361,110			15,892		60,433			(89,632)		16,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	05/10/2024		2,964,348	230.95	101,983			44,131		122,196			(25,359)		13,769		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/14/2024		2,812,861	228.48	97,297			47,110		139,977			(24,330)		13,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/03/2024		1,951,828	229.04	69,657			35,483		94,507			(17,395)		9,812		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029		55,438	229.85	3,620			3,049		3,772			(256)		673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/18/2024		1,369,512	227.53	53,367			26,087		72,589			(13,314)		6,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/19/2024		4,400,034	230.83	159,122			84,453		191,193			(39,599)		22,595		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024		4,910,873	231.5	158,277			70,011		195,585			(39,288)		23,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	10/13/2022	09/25/2024		8,735,199	263.45	264,152			165,134		434,783			(65,773)		48,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	06/27/2024		3,269,077	229.67	111,038			55,651		151,446			(27,728)		16,301		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/06/2024		4,198,141	232	133,470			62,841		163,579			(33,224)		20,319		0001
Purchased Call/Nasdaq FC Index/NFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/22/2023		1,250,103	266.64	59,025			6,776		3,739			(14,733)		2,999		0001
Purchased Call/Nasdaq FC Index/NFC1612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/21/2024		6,258,886	230.21	299,171			147,526		581,693			(74,771)		30,950		0001
Purchased Call/Nasdaq-100 Index/NDX0210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028		57,526	12890.5	17,166			25,341		25,341	13,649				653		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	11/28/2022	11/28/2023		352,126	182.07	19,402			8,017		12,177			(9,621)		1,132		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	12/08/2022	12/08/2023		94,632	182.07	5,167			2,290		3,415			(2,562)		314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	09/01/2022	09/01/2023		101,420	179.83	4,767			821		3,113			(2,364)		211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	09/21/2022	09/21/2023		324,520	178.14	16,486			3,724		13,824			(8,175)		774		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	10/14/2022	10/16/2023		461,996	177.54	25,040			7,381		22,961			(12,350)		1,257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	10/24/2022	10/24/2024		1,094,531	179.35	102,010			67,307		100,365			(25,258)		6,289		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS#	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	11/02/2022	11/01/2024		326,184	179.95	30,792			20,683		29,225			(7,635)		1,890		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/13/2022	12/13/2024		946,409	182.64	83,757			61,008		76,934			(20,739)		5,713		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/20/2024		65,420	227.53	2,496			1,229		3,467			(625)		323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/13/2024		3,000,948	229.98	89,391			54,968		141,840			(22,527)		16,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2022	07/26/2024		2,225,575	231.54	84,445			45,716		92,563			(21,080)		11,532		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000T$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/07/2022	10/08/2024		1,868,050	295.65	67,810			43,372		34,310			(16,767)		10,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/07/2024		3,653,989	232.36	108,665			51,256		138,859			(27,004)		17,711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/28/2022	12/27/2024		809,740	181.96	73,524			55,042		69,631			(18,230)		4,952		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023		2,942,970	264.33	111,010			24,507					(27,571)		9,773		0001
Purchased Call/Nasdaq FC Index/NFC061L$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/12/2023		2,720,207	267.07	132,102			2,000					(32,814)		2,466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/14/2022	12/13/2024		247,020	182.48	21,713			15,837		20,253			(5,384)		1,491		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	08/13/2021	08/11/2023		143,979	177.15	5,702			323		6,005			(1,418)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/28/2021	10/27/2023		126,950	177.51	5,446			886		6,551			(1,352)		362		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025		2,596,370	226.57		90,873		83,394		58,691			(7,810)		17,588		0001

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Purchased Call/Nasdaq FC Index/NFC061Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024		3,815,449	245.12	167,188			68,552		186,133			(41,779)		17,209		0001
Purchased Call/Nasdaq FC Index/NFC061Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	04/26/2024		2,368,397	245.21	104,157			43,205		115,385			(25,960)		10,754		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	07/19/2024		1,098,302	230.53	39,578			21,070		48,644			(9,898)		5,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/12/2024		2,631,743	233.07	67,879			41,351		101,851			(16,984)		14,448		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024		2,659,820	231.42	89,370			53,115		113,901			(22,481)		14,384		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/02/2024		3,727,860	233.45	137,643			76,209		136,689			(34,517)		19,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024		3,182,530	229.01	113,247			56,943		154,116			(28,315)		15,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	07/26/2024		2,556,176	230.4	102,857			55,615		114,716			(25,662)		13,245		0001
Purchased Call/Nasdaq FC Index/NFC061Z$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024		3,195,665	246.32	131,339			55,670		148,956			(32,676)		14,678		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW5FPU8MPRO8K5P83	03/17/2023	03/18/2024		373,534	179.38	18,826			13,536		23,754			(5,386)		1,582		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW5FPU8MPRO8K5P83	01/28/2022	01/30/2024		83,114	180.49	4,147			1,213		4,238			(1,026)		318		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW5FPU8MPRO8K5P83	03/31/2023	03/21/2025		52,537	179.81	5,204			4,565		5,568			(657)		345		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW5FPU8MPRO8K5P83	04/10/2023	04/04/2025		491,330	183.11	41,562			36,741		45,001			(4,865)		3,263		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW5FPU8MPRO8K5P83	04/19/2023	04/17/2025		194,662	184.13	17,286			15,598		17,167			(1,707)		1,306		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I0SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI0SFPU8MPR08K5P83	03/27/2023	03/27/2024		212,310	180.94		11,252		8,347		12,248			(2,921)		915		0001
Purchased Call/Nasdaq FC Index/NFC1612SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/24/2024		2,627,188	234.01	112,228			55,787		212,697			(27,979)		13,046		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI0SFPU8MPR08K5P83	09/09/2022	09/08/2023		910,988	180.74	43,090			8,259		25,042			(21,426)		1,995		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI0SFPU8MPR08K5P83	10/13/2022	10/11/2024		136,922	178.19	12,665			8,176		13,158			(3,145)		776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/19/2024		5,297,111	230.08	154,449			95,611		249,565			(38,653)		29,310		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C82	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/07/2024		3,071,364	226.1	109,582			70,680		184,068			(27,478)		17,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	08/26/2024		517,624	232.27	15,259			9,112		20,904			(3,894)		2,786		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024		2,171,189	228.11	68,744			44,067		115,837			(17,214)		12,214		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/04/2024		1,077,591	227.87	33,927			21,799		58,308			(8,522)		6,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C85	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/11/2024		2,292,778	226.78	80,043			52,243		132,342			(20,107)		12,995		0001
Purchased Call/Nasdaq FC Index/NFC161G89	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	03/26/2024		5,083,219	234.08	183,552			136,096		393,907			(48,037)		21,860		0001
Purchased Call/Nasdaq FC Index/NFC161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2023	04/12/2024		4,596,893	236.61	173,327			138,045		321,607			(35,982)		20,381		0001
Purchased Call/Nasdaq FC Index/NFC061SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023		1,397,439	275.61	70,288			14,882		3,401			(17,532)		4,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2023	04/25/2025		3,500,512	225.85	123,317			112,981		82,972			(10,781)		23,625		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2024		5,723,153	267.67	209,781	9		53,626					(52,041)		20,482		0001

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Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2023	05/05/2025		3,138,760	227.28		109,793		101,800		67,685			(8,377)		21,342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/20/2022	12/20/2024		356,362	181.41	31,859			23,512		31,286			(7,888)		2,165		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/12/2023	04/12/2024		347,536	183.87	18,732			14,718		16,397			(4,043)		1,541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/15/2022	12/15/2023		124,096	181.85	6,751			3,123		4,726			(3,348)		421		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2023	04/07/2025		2,303,622	227.76	79,377			70,518		45,926			(9,071)		15,335		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025		7,454,381	227	261,532			233,245		158,909			(28,568)		49,777		0001
Purchased Call/Nasdaq-100 Index/NDX0050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024		1,509,000	13062.6		138,677		227,615		227,615	88,938				6,644		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025		6,777,457	226.19	236,735			206,886		150,574			(30,137)		44,767		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/03/2023	05/02/2025		226,408	181.6	18,973			17,487		22,956			(1,507)		1,536		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2021	08/02/2023		3,004,471	250.86	118,597			5,216		226,838			(29,423)		4,517		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	07/06/2023		1,311,438	250.56	48,907			341		101,120			(12,295)		841		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	07/07/2023		538,262	249.67	20,830			173		43,549			(5,182)		373		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/15/2023	06/13/2025		120,249	183.94	11,219			11,049		11,338			(231)		841		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	08/01/2023		3,695,863	250.6	145,617			6,201		283,310			(36,006)		5,472		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023		1,848,207	250.64	72,664			3,409		141,285			(18,048)		2,862		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/09/2023	.05/09/2025	.....	 380,132	..... 181.81	.....	 32,083	.....	 29,839	.....	 38,391	.....	.....	..... (2,282)	.....	 2,592	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/26/2023	.05/23/2025	.....	 100,272	..... 181.23	.....	 9,235	.....	 8,839	.....	 10,538	.....	.....	..... (444)	.....	 691	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/26/2023	.06/26/2025	.....	 414,103	..... 182.31	.....	 39,050	.....	 38,889	.....	 42,649	.....	.....	..... (214)	.....	 2,922	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/30/2022	.09/27/2024	.....	 13,518,541	..... 262.83	 407,262	.....	.....	 256,228	.....	 696,862	.....	.....	..... (101,696)	.....	 75,467	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/02/2023	.05/02/2025	.....	 248,528	..... 182.21	.....	 20,926	.....	 19,261	.....	 24,478	.....	.....	..... (1,689)	.....	 1,686	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/09/2023	.06/10/2025	.....	 318,707	..... 182.71	.....	 29,449	.....	 28,720	.....	 31,772	.....	.....	..... (845)	.....	 2,224	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/29/2021	.10/31/2023	.....	 739,185	..... 255.49	 28,902	.....	.....	 4,843	.....	 42,183	.....	.....	..... (7,147)	.....	 2,146	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/30/2022	.11/27/2024	.....	 5,623,503	..... 230.01	 203,666	.....	.....	 144,411	.....	 274,560	.....	.....	..... (50,615)	.....	 33,431	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/01/2021	.08/31/2023	.....	 450,000	..... 250.54	 18,321	.....	.....	 1,537	.....	 34,468	.....	.....	..... (4,549)	.....	 927	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/08/2021	.09/07/2023	.....	 1,570,206	..... 251.77	 61,895	.....	.....	 5,808	.....	 112,072	.....	.....	..... (15,385)	.....	 3,414	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017H$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/13/2021	.08/15/2023	.....	 2,352,524	..... 251.98	 93,263	.....	.....	 5,800	.....	 166,183	.....	.....	..... (23,212)	.....	 4,176	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161N$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/14/2023	.04/11/2025	.....	 6,055,111	..... 227.25	 212,146	.....	.....	 189,520	.....	 126,601	.....	.....	..... (22,909)	.....	 40,433	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/07/2021	.07/07/2023	.....	 167,194	..... 176.22	 6,604	.....	.....	 54	.....	 7,040	.....	.....	..... (1,637)	.....	 116	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	07/16/2021	07/18/2023		330,662	176.06	13,127			307		14,750			(3,246)		367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2024		6,878,790	267.95		150,715		122,908		256,742			(28,717)		31,025		0001
Purchased Call/Nasdaq FC Index/NFC061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024		1,724,430	252.25	88,082			31,422		55,354			(21,963)		7,263		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/16/2022	12/18/2023		745,519	181.38	40,407			18,923		30,258			(19,928)		2,551		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/10/2023	01/10/2024		122,533	183.29	6,703			3,564		4,396			(3,140)		447		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/01/2022	12/01/2023		140,597	183.04	7,634			3,236		4,355			(3,786)		457		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/28/2022	12/15/2023		904,275	181.38	48,766			22,666		36,249			(24,306)		3,067		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/10/2023	01/10/2025		357,583	183.29	31,753			24,349		29,067			(7,428)		2,215		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	02/21/2023	02/21/2025		698,899	181.68	67,024			55,256		65,062			(11,828)		4,488		0001
Purchased Call/Nasdaq FC Index/NFC061S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023		2,401,471	274.34	132,936			28,156		6,913			(33,215)		7,799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/24/2023	01/24/2024		507,844	182.9	27,728			15,812		20,000			(11,927)		1,917		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/31/2023	01/31/2024		409,830	183.23	22,377			13,192		15,975			(9,196)		1,573		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024		293,759	183.02	26,380			18,879		23,057			(6,523)		1,757		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/24/2023		446,548	249.89	17,906			1,330		35,472			(4,446)		867		0001
Purchased Call/Shiller Barclays Global Index/SBG017IW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/15/2023		1,235,438	252.4	46,030			4,836		84,973			(11,471)		2,837		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/21/2023		653,757	247.22	25,693			1,802		59,526			(6,362)		1,234		0001
Purchased Call/Shiller Barclays Global Index/SBG017K5D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/09/2023		1,046,439	257.61	39,281			7,107		51,955			(9,753)		3,146		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/15/2024		1,568,541	230.25	53,289			36,980		75,073			(13,234)		9,216		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2021	12/06/2023		1,339,266	248.4	55,882			12,153		114,140			(13,884)		4,420		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/22/2023		1,014,273	253.14	42,838			4,919		66,672			(10,696)		2,433		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/29/2023		636,030	254.3	24,359			3,025		38,892			(6,050)		1,588		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017189	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/11/2023		1,509,850	245.01	60,534			3,431		1,541			(15,078)		2,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG03050SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	11/10/2022	11/10/2023		66,081	213	2,339			858		962			(1,160)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024		224,854	181.8	20,012			14,871		19,336			(4,969)		1,366		0001
Purchased Call/Nasdaq FC Index/NFC061SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/01/2023		3,269,625	276.65	158,213			33,488		6,915			(39,451)		10,619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	01/10/2025		91,765	183.59		7,993		6,171		7,331			(1,853)		568		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2025		60,548	183.66		5,316		4,120		4,855			(1,217)		377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2025		221,103	183.39		19,369		15,038		18,017			(4,345)		1,378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		205,692	183.16		11,724		7,396		8,512			(4,336)		816		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/27/2023	03/19/2025		374,449	179.38		30,741		26,487		40,252			(4,345)		2,456		0001
Purchased Call/Nasdaq FC Index/NFC061L$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023		983,186	266.71	53,257			1,471		1			(13,245)		1,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024		507,195	180.55		26,374		19,491		30,073			(7,024)		2,181		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2025		366,435	182.9		32,136		25,259		30,960			(6,902)		2,298		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024		779,895	181.39		46,638		32,031		40,623			(14,654)		3,234		0001
Purchased Call/Nasdaq FC Index/NFC061M$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2021	08/02/2023		3,222,611	264.82	171,809			7,566		1,631			(42,675)		4,845		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		217,943	182.85		11,834		6,640		8,474			(5,234)		813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024		369,267	182.64		20,753		12,692		15,725			(8,074)		1,443		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2025		60,513	181.32		5,960		4,955		5,772			(1,025)		390		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/10/2025		116,118	179.75		10,938		9,298		12,134			(1,676)		756		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/26/2024		260,580	228.24	8,449			6,322		14,226			(2,098)		1,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/16/2025		1,291,558	231.36		42,006		32,662		59,621			(9,387)		8,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2025		2,832,409	229.41		100,583		87,301		149,390			(13,612)		18,606		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/13/2023		1,651,965	256.14	65,414			9,387		89,712			(16,247)		4,430		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/01/2023		2,199,968	257.4	85,955			14,542		110,341			(21,339)		6,411		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/10/2023		1,344,954	255.27	53,688			7,482		77,398			(13,334)		3,555		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/11/2023		960,528	255.71	37,012			5,253		53,677			(9,295)		2,551		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2021	10/20/2023		1,308,460	256.11	52,653			8,087		71,372			(13,142)		3,624		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	10/27/2023		1,788,634	255.49	71,767			11,703		101,932			(17,868)		5,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/01/2023		2,281,598	248.56	86,031			7,371		1,560			(21,374)		4,739		0001
Purchased Call/Nasdaq FC Index/NFC1611SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2023	05/08/2025		4,938,069	237.99		217,634		202,442		354,088			(15,448)		33,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2022	01/03/2024		6,142,137	241.53	232,010			59,372		74,256			(57,618)		21,982		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2029		871,324	227.26	53,475			48,285		70,660			(3,788)		10,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	10/30/2024		516,711	229.46	16,656			11,161		25,739			(4,137)		2,987		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/08/2023		1,027,978	257.62	40,153			7,182		50,956			(9,965)		3,079		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/14/2024		3,527,718	230.27	122,514			84,511		168,671			(30,387)		20,706		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IWSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/30/2023	.03/28/2025	.....	 61,556	..... 182.07	.....	 5,349	.....	 4,693	.....	 5,884	.....	.....	..... (675)	.....	 407	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061KSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/09/2021	.07/07/2023	.....	 1,942,918	..... 266.24	 96,719	.....	.....	 802	.....	.....	.....	.....	..... (24,085)	.....	 1,345	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/23/2023	.01/23/2025	.....	 289,778	..... 183.02	.....	 25,443	.....	 19,963	.....	 24,310	.....	.....	..... (5,499)	.....	 1,815	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/31/2023	.01/31/2025	.....	 311,488	..... 183.23	.....	 27,473	.....	 21,858	.....	 26,068	.....	.....	..... (5,637)	.....	 1,965	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/05/2025	.....	 161,617	..... 182.86	.....	 14,400	.....	 11,556	.....	 13,897	.....	.....	..... (2,888)	.....	 1,024	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/15/2023	.02/14/2025	.....	 283,051	..... 183.16	.....	 26,946	.....	 21,987	.....	 24,198	.....	.....	..... (4,983)	.....	 1,807	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/06/2023	.03/06/2025	.....	 327,563	..... 182.31	.....	 32,494	.....	 27,368	.....	 29,969	.....	.....	..... (5,156)	.....	 2,126	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/10/2023	.02/12/2025	.....	 181,623	..... 183.28	.....	 16,873	.....	 13,702	.....	 15,400	.....	.....	..... (3,223)	.....	 1,158	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/16/2021	.08/04/2023	.....	 866,386	..... 268.06	 42,989	.....	.....	 2,027	.....	 104	.....	.....	..... (10,757)	.....	 1,341	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/28/2022	.10/28/2024	.....	 540,718	..... 180.63	 49,854	.....	.....	 33,259	.....	 46,390	.....	.....	..... (12,344)	.....	 3,120	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/23/2023	.06/25/2025	.....	 94,545	..... 182.64	.....	 8,991	.....	 8,942	.....	 9,898	.....	.....	..... (86)	.....	 667	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/06/2023	.04/09/2025	.....	 124,259	..... 183.66	.....	 10,276	.....	 9,122	.....	 11,132	.....	.....	..... (1,190)	.....	 828	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/08/2023	06/06/2025		164,495	182.92		15,002		14,609		16,168			(453)		1,145		0001
Purchased Call/Nasdaq FC Index/NFC061LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2021	07/14/2023		1,646,222	267.22	77,886			1,397					(19,353)		1,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/03/2025		2,970,530	228.06		109,402		83,277		164,244			(26,204)		18,282		0001
Purchased Call/Shiller Barclays Global Index/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/09/2024		3,132,556	257.38	119,868			37,040		165,523			(29,922)		12,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2030		300,646	231.41		19,061		18,449		19,995			(633)		3,914		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/20/2023		2,920,719	248.57	122,657			29,064		246,868			(30,487)		10,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2024		5,669,474	227.9	177,107	17,105		146,056		315,446			(47,863)		34,671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2025		666,662	228.21		23,692		17,956		36,545			(5,752)		4,099		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	03/28/2025		448,725	230.91		16,576		14,561		21,881			(2,072)		2,964		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/01/2024		1,351,359	255.66	52,681			17,800		79,657			(13,140)		5,536		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2025		548,677	182.85		47,954		37,561		46,413			(10,533)		3,434		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2025		227,037	182.71		20,751		16,681		19,705			(4,088)		1,440		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/13/2023	03/13/2024		182,421	179.81		9,413		6,620		11,072			(2,803)		765		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2025		245,148	183.78		21,730		19,760		22,152			(1,994)		1,652		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2025		109,428	181.23		10,133		9,702		11,566			(483)		757		0001
Purchased Call/Nasdaq FC Index/NFC061K$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2021	07/07/2023		775,431	266.78	38,221			317					(9,549)		537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2025		507,184	183.81		47,263		38,463		41,786			(8,840)		3,235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2024		154,299	180.63	14,334			9,576		13,269			(3,540)		892		0001
Purchased Call/Nasdaq FC Index/NFC1615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2022	08/21/2023		5,385,785	239.98	133,748			19,306		290,261			(67,952)		10,164		0001
Purchased Call/Shiller Barclays Global Index/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/15/2024		1,583,767	258.65	60,946			21,710		78,867			(15,147)		6,671		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/15/2023		1,558,944	257.77	59,624			11,245		76,747			(14,815)		4,793		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/27/2024		4,868,993	227.36	162,673	14,578		133,572		279,048			(43,975)		29,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025		2,243,793	234.32		72,312		59,363		88,193			(13,257)		14,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2023	04/17/2025		4,313,679	232.23		144,262		130,581		197,079			(14,089)		28,937		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/08/2023		1,207,601	250.23	46,497			10,284		93,913			(11,587)		4,010		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/12/2024		365,698	255.2	14,344			3,863		21,767			(3,562)		1,340		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/17/2023		719,908	255.15	28,973			5,580		42,210			(7,230)		2,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/07/2029		154,420	229.83	9,605			8,848		10,690			(680)		1,960		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2021	11/23/2023		1,750,980	256.64	62,982			12,623		93,472			(15,653)		5,537		0001

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Purchased Call/Nasdaq FC Index/NFC061S$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	12/15/2023		3,445,705	276.51	165,626			38,238		8,858			(41,259)		11,688		0001
Purchased Call/Nasdaq FC Index/NFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024		1,889,749	270.65	88,399			22,995		11,492			(22,027)		6,799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024		141,492	180.97	6,763			1,851		6,620			(1,672)		524		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2025		249,846	180.55	21,347			18,615		25,633			(2,805)		1,648		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	01/31/2024		4,499,143	236.89	167,569			49,378		99,519			(41,644)		17,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2029		115,052	234.08	7,962			6,428		6,724			(564)		1,368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024		1,664,749	232.21	63,250			21,872		59,290			(15,728)		6,916		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/02/2024		1,611,211	255.57	62,847			18,758		94,568			(15,656)		6,212		0001
Purchased Call/Shiller Barclays Global Index/SBG0170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024		480,878	264.24	17,985			7,337		17,307			(4,447)		2,173		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024		2,614,366	266.83	102,955			47,622		82,303			(25,617)		12,542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025		2,193,004	232.11		72,744		65,929		100,906			(7,073)		14,711		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024		1,279,734	264.82	47,862			20,484		44,942			(11,819)		5,925		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/03/2024		1,600,727	267.94	59,611			27,793		46,990			(14,822)		7,713		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/11/2024		373,834	254.47	15,043			4,014		23,196			(3,735)		1,366		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024		729,958	255.59	26,289			8,559		43,068			(6,534)		2,941		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/22/2024		2,510,057	262.42	95,325			35,223		98,998			(23,969)		10,714		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024		604,878	263.52	22,622			9,447		22,954			(5,594)		2,765		0001

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Purchased Call/Shiller Barclays Global Index/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/20/2024		2,143,829	263.72	83,233			37,195		81,698			(20,700)		10,115		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/01/2023		1,745,468	248.09	75,953			16,113		150,983			(19,010)		5,669		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025		493,758	233.5	15,272			12,635		20,384			(2,699)		3,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/04/2025		2,650,525	231.41	91,631			81,492		126,107			(10,237)		17,603		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024		2,231,969	265.85	83,525			37,892		74,386			(20,792)		10,595		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		1,813,929	269.33	62,153			29,333		48,560			(15,442)		8,792		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024		997,503	264.31	39,797			18,000		36,722			(9,882)		4,735		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/02/2024		1,033,372	260.23	38,648			19,510		49,796			(9,556)		5,188		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/05/2024		2,123,563	257.58	84,792			43,392		118,224			(21,143)		10,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/07/2025		1,007,071	231.41	34,902			31,056		47,958			(3,883)		6,704		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2022	01/19/2024		330,713	254.73	12,199			3,403		20,266			(3,035)		1,233		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/26/2024		780,671	253.84	29,873			8,622		50,407			(7,431)		2,961		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/05/2024		656,032	262.25	25,247			14,007		28,793			(6,298)		3,442		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	05/31/2024		1,844,662	267.94	69,827			32,315		53,837			(17,384)		8,849		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/14/2024		1,893,037	263.07	66,561			32,202		76,566			(16,613)		9,269		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2022	02/02/2024		473,313	255.55	18,330			5,467		27,800			(4,556)		1,825		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/26/2024		841,279	262.56	32,088			13,239		33,835			(7,963)		3,820		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2023	04/25/2025		3,284,120	231.99		115,721		106,203		152,602			(9,894)		22,164		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/06/2024		1,535,784	268.54	58,587			27,514		43,351			(14,557)		7,433		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/14/2024		2,288,204	263.95	78,132			37,722		87,644			(19,487)		11,203		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2022	06/28/2024		1,806,853	260.25	63,758			32,137		86,707			(15,953)		9,022		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2022	07/26/2024		1,155,022	261.97	43,733			23,618		51,188			(10,896)		5,985		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/18/2024		1,577,862	260.25	63,682			33,791		76,574			(15,918)		8,092		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/01/2024		2,264,704	260.23	81,331			41,267		109,046			(20,307)		11,354		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/19/2024		2,199,154	261.91	80,831			42,784		97,400			(20,084)		11,293		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/19/2024		2,391,740	261.5	91,038			48,385		108,382			(22,708)		12,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	03/28/2024		2,537,083	235.98	92,054			34,508		67,088			(22,925)		10,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/28/2021	07/28/2023		6,388,445	280.11	208,301			7,747		39,285			(51,720)		8,847		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2022	09/06/2024		1,116,183	260.66	39,631			24,527		54,383			(10,197)		6,086		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/02/2024		2,141,139	262.12	87,887			48,656		94,510			(22,027)		11,193		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/07/2024		689,809	262.25	25,592			14,148		30,328			(6,319)		3,629		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/12/2024		1,520,742	264.32	37,731			23,095		60,871			(9,483)		8,348		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/19/2024		1,685,702	260.77	51,356			31,776		82,160			(12,855)		9,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	04/25/2024		3,701,388	234.5	122,588			50,432		114,909			(30,439)		16,778		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024		3,402,087	233.46	126,045			52,183		117,227			(31,315)		15,447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2022	09/23/2024		5,923,267	227.36	196,544			122,084		328,786			(48,952)		32,921		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2025		549,874	181.84		48,829		46,351		56,194			(2,538)		3,788		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023		1,050,001	248.73	41,544			344		89,241			(10,316)		727		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	09/13/2024		1,838,879	262.91	55,081			33,634		79,666			(13,773)		10,106		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/25/2022	10/24/2024		2,503,490	295.84	82,943			55,096		46,477			(20,664)		14,384		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/26/2024		371,748	261.07	10,375	3,379		10,356		18,682			(3,376)		2,271		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/31/2024		285,166	260.8	10,323			7,796		14,554			(2,553)		1,750		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/27/2024		1,035,128	255.34	41,081			26,087		66,242			(10,362)		5,779		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	10/02/2024		778,262	254.61	29,357			18,494		51,597			(7,257)		4,368		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	10/10/2024		1,738,233	258.03	60,774			39,172		98,217			(15,135)		9,841		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024		740,923	257.88	27,376			18,033		42,350			(6,782)		4,248		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/04/2025		178,908	267.16		6,494		5,210		6,757			(1,304)		1,132		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2023	02/28/2025		1,234,683	269.19		47,286		39,717		42,565			(7,701)		7,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2022	10/17/2023		125,306	263.7	2,652			793		5,880			(1,322)		342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/10/2022	10/25/2024		1,776,317	295.72	59,290			39,526		33,275			(14,792)		10,217		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/31/2022	10/18/2024		11,797,531	263.04	354,532			233,626		603,723			(88,601)		67,362		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2023	03/21/2025		3,222,995	259.9		122,463		107,265		176,838			(15,599)		21,172		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	04/01/2025		1,506,876	263.51		54,850		48,220		70,280			(6,819)		9,985		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/20/2024		1,859,695	259.96	61,560	9,751		54,453		98,364			(16,082)		11,300		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/21/2023	02/21/2024		303,859	181.68		17,502		11,331		14,794			(6,186)		1,222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	03/09/2023	03/08/2024		94,883	180.28		5,683		3,952		5,455			(1,760)		394		0001
Purchased Call/Nasdaq FC Index/NFC1615\$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2022	08/23/2024		4,414,636	236.32	184,643			107,246		327,953			(46,161)		23,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024		2,097,985	264.46	77,229			20,835					(19,214)		7,687		0001
Purchased Call/Nasdaq FC Index/NFC061S\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/08/2023		1,691,350	279.75	80,113			17,725		2,609			(19,969)		5,617		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/30/2023	07/01/2025		201,817	183.74		19,556		19,556		19,601					1,429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/27/2023	02/27/2025		224,519	181.42		22,070		18,377		21,328			(3,714)		1,449		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	03/14/2023	03/14/2025		340,210	180.34		30,109		25,689		34,734			(4,448)		2,222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/28/2023	04/30/2025		117,351	183.58		10,069		9,240		10,783			(865)		795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/04/2023	04/04/2024		420,689	183.11		22,212		16,964		20,733			(5,280)		1,839		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO0OTSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/21/2022	10/22/2024		667,718	296.84	24,105			15,860		11,602			(5,960)		3,829		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2022	10/11/2024		1,781,826	256.88	65,727			42,472		106,474			(16,375)		10,099		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/18/2024		2,060,536	257.79	75,916			49,768		118,138			(18,892)		11,765		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/29/2025		345,920	268.15	12,591			9,983		12,345			(2,645)		2,178		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2023	02/13/2025		1,570,521	268.91	57,827			47,248		54,374			(10,629)		10,018		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/04/2025		2,727,626	263.95	100,534			89,180		124,729			(11,581)		18,116		0001
Purchased Call/Shiller Barclays Global Index/SBG017US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/04/2024		1,763,475	261.24	64,264			43,545		85,798			(15,963)		10,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/27/2022	10/24/2023		16,862,986	263.04	392,276			125,609		829,630			(196,448)		47,532		0001
Purchased Call/Shiller Barclays Global Index/SBG017USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/12/2024		109,786	262.76	3,974			2,730		4,960			(983)		643		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		879,879	260.6	31,852			23,101		44,939			(7,876)		5,296		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/05/2025		1,128,703	267.16	40,972			32,879		42,628			(8,217)		7,151		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/21/2025		2,286,019	268.39	81,635			67,748		81,853			(14,103)		14,679		0001
Purchased Call/Shiller Barclays Global Index/SBG017US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/07/2024		2,395,375	261.62	86,219			58,636		114,542			(21,379)		13,962		0001
Purchased Call/Shiller Barclays Global Index/SBG017USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	11/18/2024		2,168,730	261.88	72,187	6,587		56,049		102,855			(18,815)		12,780		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2024		3,766,931	262.01	137,623			100,310		179,712			(34,099)		22,739		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2023	03/07/2025		3,434,479	269.95	115,504			97,775		114,250			(17,932)		22,309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO0OTS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/24/2022	10/17/2024		2,785,285	295.24	102,688			67,353		53,168			(25,642)		15,887		0001

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Purchased Call/Shiller Barclays Global Index/SBG017I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/18/2023		4,024,401	248.18	157,308			10,421		349,609			(39,081)		7,373		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/19/2025		2,061,955	233.62		71,226		67,498		88,437			(3,816)		14,165		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2023	05/29/2025		627,035	263.82		20,318		19,488		29,520			(885)		4,339		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025		1,233,340	264.33		44,770		43,233		56,924			(1,713)		8,564		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/11/2025		2,380,343	265.83		86,168		84,041		102,796			(2,469)		16,623		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/13/2025		1,893,016	267.56		69,687		68,196		75,421			(1,582)		13,238		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2025		509,399	264.17		18,542		16,836		23,236			(1,773)		3,430		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2023	05/09/2025		3,177,431	263.47		112,834		105,260		150,870			(7,822)		21,669		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025		1,660,273	232.76		55,103		52,398		74,823			(2,788)		11,439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024		149,056	183.2	9,704			3,714		7,167			(2,403)		653		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2025		92,074	181.48		7,725		7,238		9,492			(516)		630		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/10/2022	11/08/2024		103,456	181.4	9,383			6,428		8,607			(2,330)		604		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2024		558,738	181.94	51,013			35,198		45,533			(12,631)		3,283		0001
Purchased Call/Nasdaq FC Index/NFC1615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2022	08/21/2024		3,517,615	239.98	119,240			69,227		227,719			(29,895)		18,822		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/23/2022	12/22/2023		311,775	182.26	16,961			8,220		11,623			(8,434)		1,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/27/2022	12/27/2023		479,275	182.54	26,360			12,999		17,676			(13,072)		1,683		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2025		2,255,061	227.28		79,378		73,607		48,875			(6,064)		15,356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/30/2022	12/31/2024		504,339	182.35	46,147			34,848		42,662			(11,411)		3,095		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	05/22/2023	05/22/2024		200,203	181.67	11,031			9,880		12,470			(1,175)		947		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	05/25/2023	05/24/2024		150,398	180.83	8,482			7,728		9,985			(837)		714		0001
Purchased Call/Nasdaq FC Index/NFCO61U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2024		1,886,562	270.03	83,472			22,512		12,845			(20,791)		6,912		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2025		588,096	271.08	21,054			17,699		18,375			(3,423)		3,811		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/07/2025		376,164	263.81	13,805			12,250		17,339			(1,603)		2,504		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	04/11/2025		3,480,496	264.81	128,148			114,555		153,250			(13,739)		23,241		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/16/2025		1,068,469	265.26	38,999			35,040		46,161			(4,097)		7,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2023	03/14/2025		1,744,211	259.39	64,037			54,889		97,704			(9,311)		11,394		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/18/2025		1,898,857	266.15	65,243			59,116		78,623			(6,247)		12,748		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/26/2025		2,054,666	259.42	80,361			70,058		115,398			(10,449)		13,550		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/04/2025		2,009,146	264.33	73,015			70,516		92,731			(2,779)		13,961		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025		2,177,972	265.22	79,169			76,739		96,572			(2,542)		15,156		0001

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Purchased Call/Shiller Barclays Global Index/SBG1170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025		299,919	269.89		10,767		10,767		10,775					2,122		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024		79,120	1210.43	10,958			7,151		7,151	3,218				338		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028		490,369	1135.48	122,088			158,304		158,304	53,518				5,405		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024		146,101	1135.48	18,013			22,713		22,713	10,123				676		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028		49,477	1029.49	15,512			21,477		21,477	6,104				552		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025		2,634,452	266.88		94,059		93,657		108,978			(555)		18,552		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028		465,280	1134.53	122,183			147,472		147,472	50,426				5,040		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028		17,887	1029.49	5,255			7,764		7,764	2,207				200		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028		236,934	1026.27	78,781			106,032		106,032	29,589				2,730		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024		51,999	1045.86	9,594			14,178		14,178	5,378				303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/13/2025		4,125,923	236.67		147,638		145,457		151,088			(2,883)		28,853		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/20/2025		1,765,231	267.48		62,973		62,565		70,813			(657)		12,405		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	11/22/2028		191,788	1097.09	59,387			73,518		73,518	21,124				2,229		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	02/14/2025		91,871	182.7		8,709		7,146		8,047			(1,601)		586		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2025		296,244	181.87		25,536		22,309		28,585			(3,253)		1,957		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	02/07/2022	02/07/2024		98,397	181.62	5,048			1,532		4,623			(1,252)		384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/07/2022	03/05/2024		328,656	182.29	17,132			5,838		15,705			(4,241)		1,357		0001
Purchased Call/Nasdaq FC Index/NFC061Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2022	04/09/2024		1,617,926	253.29	74,442			28,993		51,203			(18,454)		7,136		0001
Purchased Call/Nasdaq FC Index/NFC0610$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2023		1,487,076	260.29	74,256			9,205		12,984			(18,432)		3,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2025		4,025,436	227.28	141,293			131,006		86,937			(10,809)		27,391		0001
Purchased Call/Nasdaq FC Index/NFC061L$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2021	07/14/2023		1,535,836	266.36	73,685			1,325					(18,367)		1,504		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/03/2023	01/03/2025		277,395	182.15		25,215		19,093		23,798			(6,140)		1,707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/25/2023	01/24/2025		280,672	182.9		24,447		19,242		23,714			(5,224)		1,760		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	01/27/2023	01/27/2025		210,066	183.05		18,528		14,680		17,685			(3,903)		1,321		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	04/24/2023	04/23/2024		485,405	183.78		27,390		22,410		23,811			(5,028)		2,193		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$X ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/19/2023		881,435	252.4	33,073			3,638		60,625			(8,194)		2,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/13/2024		1,528,624	230.64	52,093			35,899		71,446			(12,934)		8,963		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$W ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/03/2025		3,738,530	234.1	125,312			100,785		148,041			(24,677)		23,645		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/27/2023	02/24/2025		1,369,363	231.4		47,085		39,213		64,149			(7,916)		8,815		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/26/2024		1,853,150	253.31	68,335	6,486		23,633		123,197			(19,588)		7,028		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/29/2024		506,887	262.69	19,186			7,172		19,759			(4,758)		2,192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T8K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/28/2022	10/30/2024		1,889,468	292.72	69,485			46,458		42,835			(17,186)		10,924		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2028		337,303	1082.32	104,813			134,215		134,215	38,209				3,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2030		332,435	235.49		20,345		20,194		19,552			(175)		4,380		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2024		138,787	1063.09	21,445			30,803		30,803	13,333				657		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024		169,425	1124.64	24,990			28,868		28,868	12,691				821		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		39,268	1050.54	6,978			10,200		10,200	3,954				218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2023	05/23/2025		1,924,562	233.01		65,995		63,253		85,570			(2,826)		13,259		0001
Purchased Call/Citi Grandmaster Index/CGM0407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2022	05/10/2024		3,148,566	330.13	80,017			34,927		42,578			(20,068)		14,625		0001
Purchased Call/Nasdaq FC Index/NFC161LSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025		7,356,377	250.24	339,225			338,937		366,112			(669)		51,946		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/18/2022	11/19/2024		1,150,839	291.58	41,660			29,013		28,540			(10,301)		6,788		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/02/2022	11/29/2024		2,510,650	290.36	81,657	10,845		66,459		67,400			(22,855)		14,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/26/2022	10/23/2023		57,480	262.77	1,437			455		2,881			(719)		161		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00OVS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/03/2023	12/27/2024		4,881,899	287.6	165,675	16,569		137,223		156,064			(45,219)		29,854		0001
Purchased Call/Citi Grandmaster Index/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/23/2024		3,903,747	330.82	98,428			44,399		50,601			(24,487)		18,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	11/03/2023		16,681,211	264.99	369,542			128,544		716,431			(184,310)		49,005		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024		254,712	181.42	13,967			4,838		13,268			(3,479)		1,058		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024		96,194	182.58	5,839			2,123		4,693			(1,446)		411		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2024		87,963	183.23	5,559			2,067		4,124			(1,377)		380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2025		172,194	182.66	14,964			13,157		16,081			(1,858)		1,142		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2024		192,560	180.73	10,379			3,236		9,992			(2,566)		761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024		205,265	183.4	11,064			8,419		9,828			(2,660)		896		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024		304,368	181.37	16,679			14,831		19,172			(1,965)		1,429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024		473,823	182	27,008			25,153		29,608			(2,055)		2,287		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024		425,479	183.27		24,295		23,227		24,671			(1,128)		2,080		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		584,976	179.17	25,225			787		15,037			(12,881)		530		0001
Purchased Call/Nasdaq FC Index/NFC061NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/24/2023		2,647,739	269.08	131,432			9,793		1,543			(32,674)		5,139		0001
Purchased Call/Nasdaq FC Index/NFC061NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/31/2023		2,169,980	274.36	106,250			8,930		398			(26,397)		4,472		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024		183,255	183.19		9,987		5,915		7,198			(4,077)		705		0001
Purchased Call/Nasdaq FC Index/NFC061SSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/13/2023		4,486,591	276.93	237,538			54,042		10,589			(59,087)		15,128		0001
Purchased Call/Nasdaq FC Index/NFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	09/27/2023		3,452,686	265.32	145,271			17,635		14,036			(36,167)		8,525		0001
Purchased Call/Nasdaq FC Index/NFC061NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2021	08/29/2023		1,306,869	270.92	69,631			5,658		572			(17,306)		2,649		0001
Purchased Call/Nasdaq FC Index/NFC061PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2021	10/06/2023		2,384,805	260.42	121,136			16,237		22,007			(30,112)		6,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024		585,550	184.16		31,984		25,711		27,392			(6,327)		2,623		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024		1,167,661	182.31		67,958		67,584		73,197			(557)		5,822		0001
Purchased Call/Nasdaq FC Index/NFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/11/2023		2,027,013	267.23	101,780			5,770		864			(25,367)		3,438		0001
Purchased Call/Nasdaq FC Index/NFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	08/17/2023		2,299,483	264.57	113,901			7,390		3,373			(28,338)		4,169		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/15/2022	11/11/2024		2,758,277	294.01	99,928			68,647		58,734			(24,801)		16,142		0001
Purchased Call/Nasdaq FC Index/NFC161LSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025		4,525,721	250.09		206,796		206,541		226,358			(530)		31,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VS5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/30/2022	12/30/2024		2,355,497	288.69	28,736	55,393		63,560		71,245			(20,678)		14,444		0001
Purchased Call/Citi Grandmaster Index/CGM0406SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/18/2024		5,740,355	334.8	137,627			55,280		47,574			(34,168)		25,716		0001
Purchased Call/Nasdaq FC Index/NFC161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025		722,411	252.92		32,653		32,653		32,950					5,119		0001

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Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025		120,060	1075.45		18,273		28,736		28,736	10,463				789		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029		679,959	1190.49		198,548		221,198		221,198	22,650				8,290		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO008$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2021	10/09/2023		1,549,000	4539.96	52,356			7,212		5,677			(12,964)		4,074		0001
Purchased Call/Nasdaq FC Index/NFC161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025		1,863,715	252.92		83,867		83,867		84,883					13,196		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/05/2024		1,186,115	260.11	47,214			18,208		54,720			(11,758)		5,194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024		395,549	183.09		21,557		11,402		14,429			(10,159)		1,438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024		410,436	183.14		23,067		14,043		16,574			(9,037)		1,600		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025		137,808	179.75		12,995		11,050		14,414			(1,988)		898		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2025		122,442	183.4		10,481		9,230		11,043			(1,262)		813		0001
Purchased Call/Nasdaq FC Index/NFC061PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/18/2023		3,710,006	269.05	186,519			28,020		12,150			(46,382)		10,183		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024		213,194	182.65		12,387		12,353		13,364			(68)		1,065		0001
Purchased Call/Nasdaq FC Index/NFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/16/2023		3,316,504	267.32	149,348			9,460		1,876			(37,112)		5,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024		2,014,149	260.37	75,655			21,860					(18,845)		7,639		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/14/2024		1,382,704	263.72	45,848			22,193		53,741			(11,440)		6,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2026		162,512	235.8	9,929			5,752		7,188			(984)		1,383		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027		285,834	232.21	16,693			12,318		15,965			(1,655)		2,745		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/05/2021	11/06/2023		1,228,000	4839.63	34,630			6,097		597			(8,574)		3,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025		5,623,173	221.32		193,464		193,222		178,496			(507)		39,707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	03/28/2024		1,491,069	4573	54,679			20,495		39,142			(13,613)		6,436		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023		1,514,000	4608.83	50,719			7,465		5,585			(12,558)		4,118		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005SA$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/14/2022	10/14/2024		1,584,000	4209.94	80,784			52,337		174,678			(20,003)		9,006		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/21/2023	04/19/2024		2,240,106	4118		148,724		121,045		213,660			(28,601)		10,052		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	07/29/2024		1,871,110	263.06	67,860			37,020		78,099			(16,939)		9,732		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/23/2024		3,028,244	265.23	105,927			61,600		113,489			(26,480)		16,242		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024		539,270	262.99	19,845			11,913		23,232			(4,907)		2,954		0001
Purchased Call/Nasdaq FC Index/NFC061NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/18/2023		1,732,133	263.5	97,539			6,478		3,620			(24,327)		3,173		0001
Purchased Call/Nasdaq FC Index/NFC061NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023		2,436,137	274.62	109,794			10,469		712			(27,320)		5,334		0001
Purchased Call/Nasdaq FC Index/NFC061TST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/05/2024		1,697,059	268.69	84,013			21,850		12,520			(20,971)		6,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025		4,772,128	220.33	165,161			158,107		170,908			(7,831)		32,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2023	05/30/2025		5,557,510	220.38	194,248			186,310		199,756			(8,203)		38,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/06/2023	06/03/2025		7,981,447	272.2	234,939			226,906		280,939			(8,919)		55,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	06/20/2025		25,558,566	275.83	744,123			735,977		746,098			(9,453)		179,609		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024		1,798,133	258.33	62,955			40,583		100,023			(15,778)		10,148		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025		8,471,417	221.56	292,894			292,109		286,871			(1,180)		59,820		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/19/2021	11/17/2023		2,101,159	4766	72,176			13,857		2,719			(17,945)		6,506		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023		1,504,000	4848.06	35,194			3,018		33			(8,750)		3,124		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023		1,729,312	4692	57,619			4,941		511			(14,326)		3,592		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024		1,691,785	4108	111,744			70,761		217,728			(27,706)		9,517		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A\$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2023	04/10/2024		1,609,148	4137	102,280			80,021		144,499			(22,417)		7,110		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A\$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	06/20/2024		1,973,994	4263	129,909			128,461		148,394			(2,505)		9,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A\$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2023	06/27/2024		1,912,575	4250	139,041			138,658		150,318			(762)		9,537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/08/2023		354,813	231.84	8,183			1,577		10,376			(4,091)		777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000996	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	02/16/2024		1,544,000	4594.54	49,099			15,619		29,700			(12,207)		6,142		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058\$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/13/2021	10/12/2023		1,577,994	4494	58,108			8,233		13,733			(14,427)		4,212		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059\$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/28/2022	09/26/2024		1,586,875	4053	109,717			68,366		222,928			(27,241)		8,849		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		2,228,000	3979.93	124,768			9,358		188,218			(62,041)		3,085		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/03/2021	09/05/2023		1,498,000	4716.44	47,337			4,297		345			(11,705)		3,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059\$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024		1,831,988	4179	98,189			61,233		207,915			(24,346)		10,227		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A\$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/19/2023	04/18/2024		2,221,832	4122	147,266			118,462		209,564			(29,050)		9,953		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A\$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/28/2024		1,384,000	4297.21	96,742			96,742		97,191					6,911		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A\$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		1,927,000	3792.11	125,255			33,843		285,114			(62,283)		4,993		0001
Purchased Call/S&P 500 INDEX/SPX1406\$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023		3,596,000	100	30,566			10,778		103,771			(15,075)		10,689		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/08/2023		1,763,295	3927	97,846			18,911		186,302			(49,332)		3,861		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023		1,701,128	3849	111,972			40,347		232,426			(55,832)		5,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2022	11/08/2023		1,645,118	3862	104,651			37,896		219,025			(52,038)		4,928		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/13/2024		1,499,305	3946	116,937			83,620		194,313			(33,918)		6,290		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/02/2021	07/03/2023		1,559,000	4579.88	44,276			122		6			(10,963)		707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2023		2,121,000	4632.31	62,570			2,664		735			(15,471)		3,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023		1,875,000	3976.59	111,188			16,987		167,978			(55,288)		3,672		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		1,490,885	4062	109,975			83,018		154,110			(27,570)		6,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024		2,312,093	4173	177,729			165,386		206,435			(13,671)		11,092		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023		1,818,000	4576.19	59,267			1,875		400			(14,675)		2,331		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2021	12/07/2023		2,182,305	4720	79,276			17,434		10,060			(19,737)		7,224		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/26/2022	10/25/2023		1,975,301	3858	132,378			42,419		262,532			(65,825)		5,592		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		2,641,000	4039.46	152,914			17,415		188,352			(76,037)		4,479		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023		2,075,000	4635.18	51,045			1,123		281			(12,639)		2,239		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/07/2024		1,443,000	4148.94	95,960			81,987		128,161			(14,603)		6,671		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023		1,536,000	4512.14	54,067			6,721		14,013			(13,443)		3,835		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2023		2,067,000	4657.75	79,993			18,240		13,934			(19,834)		6,991		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024		2,018,000	4257.84	124,107			42,731		129,894			(30,730)		8,384		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		2,351,903	3940	136,182			23,519		237,650			(67,717)		4,886		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024		1,604,143	4283	94,013			32,593		96,302			(23,374)		6,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024		1,709,000	4185.91	91,773			39,205		154,155			(22,693)		7,900		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024		2,151,000	4286.35	113,143			51,329		156,653			(28,130)		10,211		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2024		1,478,000	4069.23	92,079			45,724		181,045			(22,799)		7,370		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$F	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	03/04/2022	03/05/2024		1,681,000	4473.86	78,503			26,743		51,816			(19,411)		6,942		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024		2,380,000	4334.38	120,190			47,153		135,929			(29,760)		10,552		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024		1,950,000	4091.64	109,395			52,221		226,580			(27,087)		9,534		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	03/13/2025		1,504,946	4599		51,337		44,094		101,731			(7,415)		9,823		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/20/2023		1,636,000	4761.13	56,769			11,088		1,413			(14,056)		5,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	04/28/2025		1,412,379	4615		61,366		56,849		92,463			(4,747)		9,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$K	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	04/05/2022	04/05/2024		2,285,000	4380.68	119,734			45,824		111,060			(29,647)		10,007		0001
Purchased Call/Nasdaq FC Index/NFC061U$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/25/2024		2,483,534	257.71	124,073			35,577		50,098			(30,841)		9,397		0001
Purchased Call/Nasdaq FC Index/NFC061U$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/31/2024		4,360,383	261.46	218,358			64,310		68,148			(54,243)		16,733		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2023		2,344,512	260.34	117,006			14,340		20,015			(29,062)		5,821		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2025		2,657,357	223.12	93,007			88,032		78,960			(5,329)		18,282		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/09/2022	12/11/2023		578,792	181.66	31,834			14,294		22,159			(15,700)		1,940		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024		219,964	182.9		11,944		6,844		8,706			(5,105)		832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024		1,465,755	182.49		83,695		53,621		65,055			(30,581)		5,830		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/07/2025		262,618	182.64		24,108		19,439		22,898			(4,690)		1,667		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024		264,291	181.12		15,910		10,971		14,136			(4,956)		1,098		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024		324,939	179.68		16,149		11,447		20,014			(4,721)		1,369		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024		336,911	181.48		18,126		15,835		20,885			(2,413)		1,575		0001
Purchased Call/Nasdaq FC Index/NFC061L$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2021	07/25/2023		686,746	270.2	29,604			979					(7,364)		899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$4 ...	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/26/2022	10/18/2024		1,490,860	4160	98,247			64,726		185,622			(24,596)		8,513		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024		473,347	261.24	17,040			11,540		23,048			(4,214)		2,753		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$K ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024		1,023,154	261.88	37,038			25,794		48,564			(9,158)		6,035		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025		2,794,744	265.52	98,144			88,796		119,254			(9,593)		18,748		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$K ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025		2,779,433	267.43	103,715			103,510		112,245			(346)		19,627		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$L ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028		21,903	1220.04	6,122			5,923		5,923	1,861				239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2021	08/09/2023		12,682,981	278.52	410,161			22,010		110,332			(101,850)		20,993		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024		2,274,000	4256.86	105,741			45,546		174,719			(26,182)		10,563		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2022	06/04/2024		2,005,000	4232.57	108,471			50,510		171,613			(26,821)		9,676		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024		1,442,000	4281.14	73,830			40,207		124,989			(18,281)		7,529		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025		2,011,000	4681.47		49,471		38,311		98,661			(11,354)		12,499		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I/ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025		1,504,000	4623.68		45,270		35,196		84,431			(10,108)		9,373		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$V	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/22/2021	09/22/2023		2,047,000	4555.17	71,440			8,145		7,280			(17,713)		4,910		0001
Purchased Call/Citi Grandmaster Index/CGM0407$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2022	05/31/2024		6,226,386	330.66	142,657			66,364		82,724			(35,750)		29,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2023	02/06/2024		2,123,839	3962	145,797			88,852		254,677			(57,034)		8,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	02/16/2024		2,865,000	3917.36	200,550			128,486		383,530			(73,278)		11,396		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	03/01/2024		2,153,000	3856.55	153,509			102,902		328,977			(50,750)		8,820		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/29/2022	04/26/2024		2,029,417	4247	105,395			43,672		155,889			(26,204)		9,215		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2024		2,482,000	4217.54	129,312			69,357		237,669			(32,018)		12,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2021	08/11/2023		5,139,407	279.55	164,458			9,286		37,643			(40,841)		8,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	01/13/2023	01/14/2025		388,200	293.92		14,286		11,063		8,948			(3,279)		2,413		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$P	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2025		1,586,309	4585		51,619		40,628		99,380			(11,031)		9,946		0001
Purchased Call/Citi Grandmaster Index/CGM0407$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	05/24/2024		5,081,761	331.52	116,235			52,977		61,829			(29,139)		24,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	01/20/2023	01/21/2025		452,935	295.22		16,668		13,051		9,774			(3,666)		2,833		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024		2,099,562	329.79	42,449			20,104		30,320			(10,607)		10,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313O$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	11/06/2024		13,270,776	264.99	398,389			270,661		616,079			(98,766)		77,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313O$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023		13,127,510	267.69	283,345			105,795		454,521			(140,819)		40,066		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/28/2022	10/28/2024		2,093,000	4283.05	113,650			75,819		209,592			(28,140)		12,076		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$K	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4HOFFQ7349	12/19/2022	12/19/2024	1,784,000	4517.7	53,698			39,556		123,110			(13,296)		10,830		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770X0HC3ZE78	12/30/2022	12/31/2024	244,600	288.69	8,879			6,705		7,404			(2,195)		1,501		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2023	69	1029.49	6						(5)						0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/12/2021	08/11/2023	11,048,150	279.52	356,032			20,162		82,025			(88,601)		18,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770X0HC3ZE78	02/21/2023	01/28/2025	357,177	298.11	11,855			9,491		6,579			(2,392)		2,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/01/2022	10/29/2024	8,785,293	263.63	257,095			171,671		437,276			(63,591)		50,739		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4HOFFQ7349	03/01/2023	02/28/2025	1,786,225	4582	49,083			40,992		123,101			(8,136)		11,536		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4HOFFQ7349	04/26/2023	04/25/2025	1,427,000	4535.93	66,784			60,913		110,988			(5,946)		9,631		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024	2,449,000	4386.25	129,062			46,980		111,186			(32,000)		10,453		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024	1,595,000	4256.81	80,707			37,752		127,702			(19,984)		7,720		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2024	1,561,000	4297.3	82,109			54,964		155,658			(20,331)		9,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/09/2022	11/08/2024	1,640,751	4243	89,324			61,110		178,000			(22,147)		9,573		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/21/2022	12/20/2024	2,329,000	4425.43	89,667			66,265		196,574			(22,232)		14,151		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/01/2022	11/01/2024	1,803,000	4442.82	68,334			45,837		132,753			(16,920)		10,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/11/2022	11/08/2024	29,945,178	265.46	909,104	11,184		632,993		1,347,824			(227,200)		174,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	16,568,238	267.68	366,924			146,883		582,350			(182,754)		52,214		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W8R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/28/2023	02/27/2025		2,649,540	292.89		96,269		80,351		67,513			(16,006)		17,098		0001
Purchased Call/Citi Grandmaster Index/CGM0407SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/18/2024		2,365,671	325.8	60,335			29,605		47,652			(15,113)		11,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W86	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/08/2023	02/06/2025		2,481,405	295.71		92,470		74,675		53,014			(17,924)		15,734		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W8J	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/17/2023	02/14/2025		2,446,163	293.54		84,695		69,652		59,417			(15,200)		15,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W8S2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/03/2023	01/31/2025		3,348,062	297.18		117,077		94,012		65,315			(23,435)		21,121		0001
Purchased Call/S&P 500 INDEX/SPX1500SJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	07/11/2022	07/11/2023		3,205,000	242.69	136,533			3,761		260,489			(67,705)		2,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/12/2022	12/06/2024		2,053,455	285.11	74,314			53,778		73,520			(18,481)		12,314		0001
Purchased Call/Citi Grandmaster Index/CGM0407SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/20/2024		5,450,495	330.76	137,354			61,433		70,857			(34,224)		25,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/05/2023	04/30/2025		13,450,868	268.37		406,928		374,057		569,293			(33,900)		91,119		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2023	04/11/2025		255,473	183.87		21,868		19,525		22,683			(2,367)		1,706		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	05/30/2025		228,730	180.91		20,266		19,539		24,542			(806)		1,584		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024		846,948	181.32		49,546		32,758		43,184			(17,010)		3,441		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		444,883	181.19		23,801		17,720		25,220			(6,113)		1,920		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		569,877	182.2		30,545		26,086		32,874			(4,661)		2,630		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1613$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/15/2022	.07/16/2024	.....	969,069	..... 232.15	45,319	.....	.....	23,720	.....	83,837	.....	.....	.....(11,209)	.....	4,957	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/12/2022	.08/24/2023	.....	7,827,405	..... 236.32	263,608	.....	.....	39,831	.....	534,956	.....	.....	..... (132,562)	.....	15,192	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/26/2022	.07/26/2023	.....	7,576,913	..... 231.68	355,819	.....	.....	 24,842	.....	 676,056	.....	.....	..... (178,641)	.....	10,111	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/08/2022	.07/07/2023	.....	 198,307	..... 229.71	5,096	.....	.....	85	.....	7,157	.....	.....	..... (2,534)	.....	137	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0408$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.06/23/2022	.06/21/2024	.....	 1,578,137	..... 326.18	39,113	.....	.....	19,286	.....	30,943	.....	.....	.....(9,754)	.....	7,804	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.03/13/2023	.03/10/2025	.....	3,938,337	..... 287.58	.....	130,284	.....	110,975	.....	137,250	.....	.....	.....(19,510)	.....	25,644	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.09/20/2022	.09/20/2024	.....	 1,764,000	.....4206.41	94,550	.....	.....	57,975	.....	190,595	.....	.....	.....(23,411)	.....	9,771	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.01/06/2023	.01/07/2025	.....	 549,251	..... 291.74	.....	20,158	.....	 15,395	.....	14,192	.....	.....	.....(4,819)	.....	 3,393	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.01/25/2023	.01/24/2025	.....	4,951,490	..... 296.03	190,849	.....	.....	150,590	.....	102,351	.....	.....	.....(40,637)	.....	31,047	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/08/2022	.11/05/2024	.....	 6,896,141	..... 264.99	200,948	.....	.....	136,091	.....	319,455	.....	.....	.....(49,696)	.....	40,114	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.03/09/2023	.03/05/2025	.....	1,589,512	..... 293.92	.....	55,983	.....	 47,099	.....	38,563	.....	.....	.....(9,065)	.....	10,308	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150PSL	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	.07/27/2022	.07/27/2023	.....	 1,504,000	 245	64,070	.....	.....	 4,589	.....	110,313	.....	.....	.....(31,772)	.....	 2,045	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/09/2023	.06/10/2024	.....	 528,148	..... 182.71	.....	30,157	.....	28,662	.....	31,735	.....	.....	..... (1,726)	.....	 2,571	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/17/2024	.....	 538,636	..... 184.04	31,187	.....	.....	30,326	.....	29,724	.....	.....	..... (1,190)	.....	 2,649	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061L$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/27/2021	.07/21/2023	.....	1,323,089	..... 270.2	63,360	.....	.....	 1,754	.....	.....	.....	.....	.....(15,820)	.....	 1,587	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061M$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/30/2021	.07/31/2023	.....	 910,228	..... 264.74	45,804	.....	.....	 1,892	.....	342	.....	.....	.....(11,383)	.....	 1,326	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061M$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2021	.08/11/2023	.....	 1,172,360	..... 268.4	53,718	.....	.....	 3,049	.....	294	.....	.....	.....(13,423)	.....	 1,988	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061S$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/17/2021	.12/14/2023	.....	2,991,434	..... 275.45	159,403	.....	.....	36,496	.....	 8,650	.....	.....	.....(39,625)	.....	10,117	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2025		3,885,074	225.82		136,366		127,750		94,752			(9,128)		26,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/03/2023	02/28/2025		3,565,602	293.35		126,374		105,679		88,746			(20,900)		23,028		0001
Purchased Call/S&P 500 INDEX/SPX150RS7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	09/16/2022	09/15/2023		1,436,000	251.89	39,490			8,337		76,990			(19,637)		3,298		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025		25,058	1211.99		3,714		4,002		4,002	288				176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/05/2021	11/06/2023		1,574,000	4744.3	55,720			9,810		1,740			(13,797)		4,679		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024		45,622	1120.87		2,705		3,111		3,111	406				206		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/29/2021	12/29/2023		2,649,000	4749.65	104,106			25,883		8,794			(25,813)		9,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	03/28/2024		1,670,911	4345	98,723			37,004		85,595			(24,579)		7,212		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/20/2022	05/17/2024		1,632,556	4284	77,086			34,178		117,626			(19,166)		7,667		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		2,475,000	4013.11	145,283			19,371		196,431			(72,242)		4,534		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		2,443,768	3916	151,520			70,288		303,152			(75,344)		8,290		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2023	02/02/2024		1,566,000	4030.93	105,079			62,873		159,641			(42,607)		6,037		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SP	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	07/27/2022	07/20/2023		1,546,754	3867	112,640			6,012		176,804			(56,949)		1,810		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024		1,459,000	4376.79	74,117			28,405		71,242			(18,377)		6,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2022	04/19/2024		1,903,650	4284	96,484			39,047		128,278			(23,989)		8,542		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2024		1,525,000	4285.21	85,095			47,275		131,425			(21,070)		8,042		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024		1,456,000	4228.69	83,429			50,080		146,032			(20,629)		7,975		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024		1,453,000	4498.71	56,667			40,554		98,062			(14,012)		8,688		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW\$FPU8MPRO8K5P83	01/11/2023	01/10/2025		1,725,468	4497		62,742		48,177		126,533			(14,611)		10,686		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW\$FPU8MPRO8K5P83	01/31/2023	01/28/2025		1,734,922	4690		43,718		34,745		84,030			(9,008)		10,916		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW\$FPU8MPRO8K5P83	06/02/2023	06/03/2025		1,511,000	4774.38		58,325		56,322		74,942			(2,231)		10,492		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502\$R	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	08/23/2022	08/23/2024		1,557,000	4306.86		84,389		48,504		131,480			(20,895)		8,351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$I	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/12/2022	12/06/2024		1,690,856	4618		47,177		34,192		90,281			(11,778)		10,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW\$FPU8MPRO8K5P83	08/12/2021	08/10/2023		7,287,701	278.85		237,579		13,082		60,482			(58,999)		12,212		0001
Purchased Call/S&P 500 INDEX/SPX150Z\$D	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	02/06/2023	02/06/2024		4,453,000	100		53,436		32,385		106,065			(21,082)		17,325		0001
Purchased Call/S&P 500 INDEX/SPX161T\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023		5,457,000	100		54,024		1,339					(26,644)		4,516		0001
Purchased Call/S&P 500 INDEX/SPX161T\$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2023		3,972,000	100		38,528		1,061					(19,106)		3,448		0001
Purchased Call/Merrill Lynch RPM Index/MLR161O\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025		4,753,499	226.03		163,085		153,064		114,383			(10,217)		32,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW\$FPU8MPRO8K5P83	06/09/2023	06/07/2024		18,135,606	272.23		406,024		383,059		516,984			(24,714)		87,903		0001
Purchased Call/Nasdaq FC Index/NFC061P\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	10/05/2023		3,382,350	259.53		178,246		23,650		34,302			(44,333)		8,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR161O\$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025		1,399,246	220.33		48,554		46,483		50,197			(2,322)		9,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/22/2024		5,003,090	262.2		186,115		52,481					(46,083)		18,793		0001
Purchased Call/Nasdaq FC Index/NFC061Q\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2021	10/20/2023		887,206	269.21		46,414		7,129		2,954			(11,587)		2,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW\$FPU8MPRO8K5P83	06/08/2023	06/04/2025		10,821,843	272.2		332,348		321,460		380,919			(11,713)		75,200		0001
Purchased Call/Nasdaq FC Index/NFC061V\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2022	02/14/2024		4,000,664	254.13		201,267		63,437		108,350			(50,075)		15,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW\$FPU8MPRO8K5P83	06/09/2023	06/10/2025		10,216,119	273.46		299,332		291,931		337,378			(8,587)		71,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB139\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUW\$FPU8MPRO8K5P83	05/02/2023	04/30/2024		11,553,595	268.37		263,350		220,763		419,670			(43,650)		52,807		0001
Purchased Call/Nasdaq FC Index/NFC061W\$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2022	03/04/2024		2,395,733	250.58	100,276			34,132		84,419			(24,939)		9,874		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161U6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2022	07/21/2023		6,060,000	100	58,176			3,223					(28,849)		7,268		0001
Purchased Call/S&P 500 INDEX/SPX161VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023		6,699,000	100	67,660			7,269					(33,552)		11,088		0001
Purchased Call/S&P 500 INDEX/SPX150RSI	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	09/19/2022	09/19/2023		1,950,000	243.97	96,525			21,273		167,848			(47,866)		4,593		0001
Purchased Call/S&P 500 INDEX/SPX150ZSJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	02/08/2023	02/08/2024		1,724,000	100	43,272			26,464		67,982			(16,835)		6,738		0001
Purchased Call/S&P 500 INDEX/SPX161U8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023		2,147,000	100	25,120			1,396					(12,491)		2,575		0001
Purchased Call/S&P 500 INDEX/SPX1407SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024		1,984,000	100	39,878			28,265		92,995			(11,658)		8,356		0001
Purchased Call/S&P 500 INDEX/SPX161U8D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023		3,139,000	100	30,448			2,277					(15,099)		4,347		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024		36,920	1126.32		3,109		3,988		3,988	879				171		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W5H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		422,128	180.99		22,668		16,441		23,804			(6,255)		1,798		0001
Purchased Call/Nasdaq FC Index/NFC061T5N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2022	01/02/2024		1,528,310	278.91	72,215			18,403		3,624			(17,956)		5,455		0001
Purchased Call/Nasdaq FC Index/NFC061PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2021	09/29/2023		1,245,756	260.74	59,770			7,451		10,259			(14,942)		3,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025		2,721,383	226.51	94,160			77,475		55,698			(17,085)		17,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2021	07/13/2023		3,071,707	266.71	116,179			1,915					(28,810)		2,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B5N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2022	01/25/2024		2,206,390	261.65	80,608			23,038					(19,992)		8,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2022	02/16/2024		5,394,567	258.74	196,114			62,590		3			(48,926)		21,458		0001
Purchased Call/Nasdaq FC Index/NFC061W5F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2022	02/28/2024		1,104,118	253.77	51,246			17,076		31,484			(12,737)		4,504		0001
Purchased Call/Nasdaq-100 Index/NDX0130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029		1,547,000	14484.5		475,857		536,191		536,191	60,333				18,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P5M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023		502,660	218.88	17,744			7,283		1,309			(8,751)		1,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023		17,098,839	267.41	370,295	950		157,966		618,580			(184,996)		55,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C5C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/17/2021	08/17/2023		4,417,357	279.51	135,590			8,801		33,679			(33,779)		8,009		0001
Purchased Call/S&P 500 INDEX/SPX161U5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		4,135,000	100	42,177			3,983					(20,973)		6,402		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161V$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2022	08/18/2023		4,896,000	100	50,918			6,770					(25,250)		8,969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/23/2023	06/20/2025		565,788	236.69		18,908		18,804		20,725			(182)		3,976		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025		14,053	1126.32		2,069		2,941		2,941	872				96		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/22/2023	03/20/2025		6,393,197	283.75	261,950			226,039		261,096			(36,172)		41,963		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2021	07/07/2023		4,170,214	266.6	155,422			1,285					(38,609)		2,888		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2022	03/13/2024		3,351,156	259.14	121,567			42,712		5			(30,049)		14,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2022	03/15/2024		1,563,760	258.55	56,558			20,137		3			(14,050)		6,586		0001
Purchased Call/Nasdaq FC Index/NFC061L$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2021	07/13/2023		1,218,232	266.97	59,545			985					(14,806)		1,150		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/13/2023	01/13/2025		94,653	183.66		8,282		6,411		7,562			(1,903)		588		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023		3,659,490	267.21	138,587			1,149					(34,521)		2,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/27/2021	07/12/2023		6,059,927	267.51	227,185			3,436					(56,382)		5,494		0001
Purchased Call/Nasdaq FC Index/NFC061W$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2022	03/11/2024		2,182,589	245.91	103,542			36,233		98,057			(25,732)		9,121		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024		3,177,069	237.39	154,849			67,084		220,923			(38,512)		14,757		0001
Purchased Call/Citi Grandmaster Index/CGM0407$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/22/2022	06/14/2024		5,573,324	326.01	137,847			66,902		109,683			(34,573)		27,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2023		5,226,987	280.34	166,415			13,502		36,978			(41,241)		10,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/24/2021	08/23/2023		10,936,329	279.8	347,116			25,311		82,562			(86,188)		21,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/12/2023	05/09/2025		2,579,973	282.46		94,292		88,227		115,010			(6,420)		17,594		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2022	08/21/2023		7,005,359	278.18	221,306			15,641		67,771			(55,201)		13,221		0001
Purchased Call/S&P 500 INDEX/SPX161W$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023		4,948,000	100	48,985			7,463					(24,291)		9,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2023		5,867,076	280.91	183,757			16,932		39,159			(45,487)		12,662		0001
Purchased Call/S&P 500 INDEX/SPX150R$R	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	09/21/2022	09/20/2023		1,532,528	252	39,765			8,898		82,834			(19,773)		3,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	12/12/2023		18,348,294	266.54	422,704			191,676		710,511			(210,343)		61,682		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/03/2023	03/31/2025		2,350,180	286.87	88,860			78,224		83,333			(10,800)		15,560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/14/2023	04/11/2025		3,650,112	287.58	136,529			122,272		125,968			(14,604)		24,374		0001
Purchased Call/S&P 500 INDEX/SPX161W$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		4,687,000	100	45,464			6,946					(22,607)		9,179		0001
Purchased Call/Citi Grandmaster Index/CGM0408$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2022	06/28/2024		3,787,414	325.96	93,530			47,357		75,951			(23,512)		18,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/06/2024		24,649,421	267	710,595			511,804		1,034,631			(176,216)		147,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/26/2023	04/25/2025		1,652,940	285.4	59,804			54,793		63,775			(5,187)		11,156		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/04/2023	05/02/2025		3,887,143	283.77	135,628			125,301		162,202			(10,506)		26,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/20/2023	05/23/2025		2,824,308	281.32	107,439			103,647		133,180			(4,262)		19,458		0001
Purchased Call/Citi Grandmaster Index/CGM0408$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2022	07/05/2024		5,111,491	325.83	127,051			65,024		104,253			(31,710)		25,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/29/2022	12/15/2023		12,690,011	265.54	250,104			116,133		529,154			(124,639)		43,047		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/24/2023	04/24/2025		4,285,158	285.95	148,063			134,950		154,008			(13,313)		28,898		0001
Purchased Call/S&P 500 INDEX/SPX161W$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023		4,218,000	100	40,493			6,581					(20,080)		8,551		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161W5M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023		7,189,000	100	69,014			12,928					(34,224)		15,628		0001
Purchased Call/S&P 500 INDEX/SPX161W56	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023		2,078,000	100	28,261			4,516					(13,938)		4,177		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W5D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	02/01/2023	01/31/2025		5,113,922	295.42		191,333		152,758		110,321			(38,901)		32,260		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024		117,592	1159.68		10,901		12,447		12,447	1,546				460		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024		12,285	1120.87		991		1,239		1,239	247				55		0001
Purchased Call/S&P 500 INDEX/SPX061U$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/23/2019	09/21/2023		5,990,000	3550	357,020			20,516		1,875,783			(45,221)		14,282		0001
Purchased Call/S&P 500 INDEX/SPX150Q$C	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	08/25/2022	08/24/2023		1,543,105	247	71,773			10,766		106,334			(35,689)		2,995		0001
Purchased Call/S&P 500 INDEX/SPX150R$G	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	09/16/2022	09/14/2023		2,342,603	244	111,160			23,223		199,196			(55,427)		5,345		0001
Purchased Call/S&P 500 INDEX/SPX161U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023		2,089,000	100	27,575			1,367					(13,674)		2,383		0001
Purchased Call/S&P 500 INDEX/SPX161U$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2023		2,575,000	100	25,493			2,177					(12,641)		3,812		0001
Purchased Call/S&P 500 INDEX/SPX161U$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2022	08/04/2023		1,406,000	100	21,512			2,026					(10,667)		2,177		0001
Purchased Call/S&P 500 INDEX/SPX161VSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		2,542,000	100	56,432			7,524					(28,061)		4,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/28/2023	06/26/2025		2,569,492	236.16		91,672		91,424		97,377			(372)		18,132		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025		516,755	238.01		17,673		17,673		17,642					3,657		0001
Purchased Call/Nasdaq FC Index/NFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024		2,611,313	248.45	110,086			44,659		108,160			(27,462)		11,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/12/2023	05/09/2025		12,820,384	269.57		384,484		360,660		512,161			(25,145)		87,430		0001
Purchased Call/Nasdaq FC Index/NFC061Z$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2022	05/03/2024		3,754,758	241.68	170,329			72,255		216,475			(42,411)		17,246		0001
Purchased Call/S&P 500 INDEX/SPX161Y$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		3,934,000	100	34,619			11,347		16,519			(17,214)		11,231		0001
Purchased Call/S&P 500 INDEX/SPX161Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023		3,997,000	100	41,969			16,973		14,885			(20,755)		12,683		0001
Purchased Call/S&P 500 INDEX/SPX2501$O	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	03/10/2023	03/11/2024		5,486,000	100		60,346		42,226		166,673			(18,416)		22,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/17/2021	09/18/2023		9,062,446	278.97	285,145			30,999		86,313			(70,659)		21,214		0001
Purchased Call/S&P 500 INDEX/SPX161X$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023		5,859,000	100	52,145			11,636					(25,858)		13,885		0001

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Purchased Call/S&P 500 INDEX/SPX161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026		4,705,000	.5900	334,720			218,616		166,523			(35,101)		41,338		0001
Purchased Call/S&P 500 INDEX/SPX150SSY	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/26/2022	10/24/2023		2,288,665	244	119,053			37,925		209,369			(59,362)		6,451		0001
Purchased Call/S&P 500 INDEX/SPX150XSN	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/12/2023	01/10/2024		1,657,660	247	93,753			50,543		149,836			(43,648)		6,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2022	12/16/2024		12,585,450	264.17	350,881			258,134		616,671			(87,156)		76,185		0001
Purchased Call/S&P 500 INDEX/SPX161YSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023		5,818,000	100	48,871			17,784		71,946			(24,235)		17,494		0001
Purchased Call/S&P 500 INDEX/SPX161USX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2023		1,375,000	246.63	59,538			6,069		94,263			(29,363)		2,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/19/2022	12/06/2024		11,167,786	266.61	325,680	1,381		236,897		478,526			(81,463)		66,968		0001
Purchased Call/Citi Grandmaster Index/CGM0408SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2022	07/10/2024		3,560,218	326.06	88,331			45,965		71,579			(22,124)		18,067		0001
Purchased Call/S&P 500 INDEX/SPX150USI	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	11/17/2022	11/16/2023		2,600,823	246	138,930			53,256		223,943			(69,083)		8,025		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024		293,298	181.23	16,601			5,875		15,805			(4,110)		1,235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024		412,047	184.97	26,989			10,492		17,049			(6,674)		1,817		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025		273,312	181.13	21,838			20,211		28,341			(1,707)		1,854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024		88,476	183.06	4,813			4,000		4,644			(844)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024		374,123	181.91	21,175			19,779		23,565			(1,446)		1,808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025		264,288	181.66	23,099			21,861		27,167			(1,325)		1,817		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/30/2023	.05/30/2025	.....	254,110	181	.....	23,022	.....	22,075	.....	27,163	.....	.....	.....(976)	.....	1,760	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/09/2023	.06/11/2025	.....	264,022	.....182.71	.....	24,422	.....	23,819	.....	26,347	.....	.....	.....(700)	.....	1,844	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/12/2023	.06/12/2025	.....	388,240	.....182.97	.....	35,835	.....	34,999	.....	38,277	.....	.....	.....(882)	.....	2,713	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/13/2024	.....	310,945	.....181.48	.....	16,698	.....	14,582	.....	19,244	.....	.....	.....(2,229)	.....	1,451	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/02/2023	.06/03/2024	.....	389,425	182	.....	22,158	.....	20,632	.....	24,296	.....	.....	.....(1,691)	.....	1,876	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161FS$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/08/2022	.06/28/2024	.....	5,761,103	.....246.72	204,237	.....	.....	 101,918	.....	3,112	.....	.....	.....(50,673)	.....	28,766	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/10/2023	.04/02/2025	.....	12,791,239	..... 266.8	.....	392,539	.....	346,161	.....	579,429	.....	.....	.....(47,129)	.....	84,821	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161V$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/19/2022	.08/21/2023	.....	3,936,000	100	40,934	.....	.....	 5,751	.....	.....	.....	.....	..... (20,188)	.....	7,428	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040B$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.07/01/2022	.06/26/2024	.....	1,419,821	..... 326.81	33,145	.....	.....	 16,603	.....	26,666	.....	.....	.....(8,296)	.....	7,070	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Y$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.05/24/2023	.05/20/2025	.....	1,400,996	..... 283.63	.....	51,200	.....	 48,477	.....	59,386	.....	.....	.....(2,904)	.....	9,631	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.05/23/2023	.05/22/2025	.....	4,057,442	..... 283.42	.....	149,543	.....	141,936	.....	173,742	.....	.....	.....(7,791)	.....	27,934	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161G$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/01/2022	.07/01/2024	.....	494,877	..... 247.81	16,428	.....	.....	 8,323	.....	220	.....	.....	.....(4,094)	.....	2,481	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/11/2023	.05/10/2024	.....	457,087	..... 181.39	.....	24,180	.....	21,032	.....	28,289	.....	.....	.....(3,312)	.....	2,123	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/31/2023	.05/31/2024	.....	827,551	..... 180.96	.....	46,343	.....	42,651	.....	55,274	.....	.....	.....(3,799)	.....	3,970	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/08/2023	.06/07/2024	.....	340,862	..... 182.92	.....	19,293	.....	18,277	.....	20,004	.....	.....	.....(1,163)	.....	1,652	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/30/2023	.06/28/2024	.....	127,166	..... 183.74	.....	7,414	.....	7,414	.....	7,423	.....	.....	.....	.....	635	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161GS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/14/2022	.07/10/2024	.....	2,256,970	..... 245.36	80,351	.....	.....	41,364	.....	1,778	.....	.....	.....(19,856)	.....	11,454	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213UST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/16/2023	.02/16/2024	.....	171,775	..... 182.7	.....	9,791	.....	6,255	.....	7,469	.....	.....	.....(3,595)	.....	683	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/03/2023	.03/01/2024	.....	 99,897	..... 182.14	.....	5,834	.....	3,954	.....	4,784	.....	.....	.....(1,907)	.....	409	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/12/2024	.....	592,710	..... 179.75	.....	34,015	.....	23,850	.....	35,974	.....	.....	..... (10,311)	.....	2,482	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/06/2021	.08/01/2023	.....	1,232,539	..... 264.74	66,121	.....	.....	 2,826	.....	547	.....	.....	.....(16,454)	.....	1,825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/28/2022	.07/17/2023	.....	5,929,868	..... 232.15	259,644	.....	.....	11,680	.....	521,207	.....	.....	..... (131,149)	.....	6,399	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150YSW	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.01/31/2023	.01/30/2024	.....	 1,645,081	 249	92,980	.....	.....	54,709	.....	139,565	.....	.....	.....(38,316)	.....	6,298	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ZSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.06/22/2023	.06/06/2025	.....	 2,906,710	.....284.9	 107,780	.....	.....	104,567	.....	117,363	.....	.....	.....(3,380)	.....	20,227	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161XSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/03/2022	.10/03/2023	.....	 1,826,000	..... 241.31	90,570	.....	.....	23,453	.....	183,753	.....	.....	.....(44,913)	.....	4,658	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ZSA	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.05/31/2023	.05/30/2025	.....	 2,318,167	..... 281.32	80,451	.....	.....	77,243	.....	109,195	.....	.....	.....(3,309)	.....	16,052	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161XSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/07/2022	.10/06/2023	.....	 1,401,000	 250	38,252	.....	.....	 10,336	.....	92,462	.....	.....	.....(19,021)	.....	 3,630	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161WSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/12/2022	.09/12/2023	.....	 1,798,000	..... 246.75	83,967	.....	.....	16,886	.....	132,395	.....	.....	.....(41,638)	.....	 4,048	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161XS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/16/2022	.09/15/2023	.....	 1,575,000	..... 255.18	33,075	.....	.....	 6,983	.....	66,450	.....	.....	.....(16,447)	.....	3,617	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ZSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/07/2023	06/06/2025		3,643,028	286.42		131,620		127,780		137,325			(4,090)		25,351		0001
Purchased Call/Citi Grandmaster Index/CGM0408SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/08/2024		2,199,061	326.06	54,043			27,961		44,244			(13,506)		11,130		0001
Purchased Call/S&P 500 INDEX/SPX161YSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023		1,659,000	254.46	38,323			11,816		84,650			(19,056)		4,595		0001
Purchased Call/S&P 500 INDEX/SPX161YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		2,590,000	244.73	135,975			44,570		231,035			(67,614)		7,394		0001
Purchased Call/S&P 500 INDEX/SPX161ZSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		2,025,000	246.18	108,945			42,065		174,697			(54,173)		6,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/21/2022	12/19/2024		25,609,513	263.65	689,466	7,504		514,454		1,288,125			(172,868)		155,459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2024		263,618	182.15		14,473		7,416		10,435			(7,058)		943		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2025		192,717	182.61		17,094		13,577		16,668			(3,531)		1,215		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2025		100,808	182.14		10,030		8,434		9,294			(1,628)		654		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2025		450,785	179.38		36,288		31,204		48,413			(5,205)		2,954		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/17/2025		301,351	184.16		26,670		24,032		26,546			(2,667)		2,022		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2025		108,910	181.23		10,074		9,645		11,500			(481)		753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/06/2023	02/28/2025		55,772	181.36		5,751		4,836		5,319			(920)		360		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/28/2023	.04/28/2025	.....	 136,649	..... 183.58	.....	11,697	.....	10,732	.....	12,543	.....	.....	.....(1,008)	.....	924	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/06/2023	.04/09/2024	.....	 275,605	..... 183.66	.....	14,580	.....	11,304	.....	13,141	.....	.....	.....(3,358)	.....	1,216	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/14/2023	.04/12/2024	.....	 292,118	..... 184.36	.....	15,611	.....	12,375	.....	13,198	.....	.....	.....(3,329)	.....	1,295	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/20/2022	.08/30/2024	.....	3,899,223	..... 229.87	160,526	.....	.....	95,701	.....	364,070	.....	.....	.....(40,466)	.....	21,087	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161X$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/23/2022	.09/22/2023	.....	 3,017,000	..... 252.78	65,771	.....	.....	15,164	.....	160,029	.....	.....	.....(32,705)	.....	7,237	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2503$K	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.04/17/2023	.04/17/2024	.....	3,223,000	 100	 37,387	.....	.....	29,889	.....	66,932	.....	.....	.....(7,559)	.....	14,414	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161X$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/14/2022	.10/13/2023	.....	 1,373,000	.....248.2	42,838	.....	.....	12,375	.....	102,550	.....	.....	.....(21,301)	.....	3,682	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/22/2022	.12/21/2023	.....	 13,559,793	..... 261.62	280,102	 4,063	.....	136,563	.....	734,918	.....	.....	..... (141,381)	.....	46,811	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040B$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.07/19/2022	.07/12/2024	.....	2,737,233	..... 326.04	67,409	.....	.....	35,187	.....	55,187	.....	.....	..... (16,840)	.....	13,928	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/07/2022	.10/06/2023	.....	 1,567,000	..... 253.03	33,220	.....	.....	 8,976	.....	85,386	.....	.....	.....(16,519)	.....	 4,060	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2502$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.03/14/2023	.03/14/2024	.....	 1,675,000	 100	 49,413	.....	.....	34,887	.....	104,635	.....	.....	.....(14,581)	.....	7,041	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/21/2022	.10/23/2023	.....	 1,572,000	..... 242.81	83,788	.....	.....	26,313	.....	152,470	.....	.....	.....(41,323)	.....	 4,412	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2504$C	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.04/26/2023	.04/26/2024	.....	 2,147,000	 100	 47,663	.....	.....	39,283	.....	103,103	.....	.....	.....(8,465)	.....	9,749	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/29/2022	.12/26/2024	.....	 20,534,874	..... 260.4	 587,018	17,159	.....	452,105	.....	 1,214,609	.....	.....	..... (149,268)	.....	125,462	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/06/2021	.10/02/2023	.....	5,065,783	..... 276.23	160,992	.....	.....	20,607	.....	72,563	.....	.....	.....(39,889)	.....	12,854	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2502$9	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.03/22/2023	.03/22/2024	.....	 2,180,000	 100	 44,908	.....	.....	 32,694	.....	116,972	.....	.....	.....(12,270)	.....	 9,305	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2504$L	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.05/03/2023	.05/03/2024	.....	2,893,000	 100	 33,559	.....	.....	28,304	.....	65,359	.....	.....	.....(5,318)	.....	13,288	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2505$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.05/11/2023	.05/10/2024	.....	 4,967,000	 100	57,617	.....	.....	50,116	.....	 111,068	.....	.....	.....(7,893)	.....	23,071	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/01/2021	.10/03/2023	.....	 5,641,676	..... 276.23	176,129	.....	.....	22,787	.....	80,812	.....	.....	.....(43,684)	.....	14,391	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161Y$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/02/2022	.10/30/2023	.....	1,655,130	 244	 83,449	.....	.....	28,048	.....	153,585	.....	.....	.....(41,725)	.....	 4,784	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161ZSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/07/2022	12/05/2023		1,551,188	258	36,453			15,854		70,139			(18,176)		5,103		0001
Purchased Call/S&P 500 INDEX/SPX2501SJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	03/08/2023	03/07/2024		1,553,801	250		90,028		62,003		134,195			(28,118)		6,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2023		4,950,397	273.97	161,322			21,580		92,691			(40,091)		12,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO00ZS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/26/2023	05/29/2025		1,217,840	281.69		42,265		40,545		56,429			(1,824)		8,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		12,667,556	259.95	170,595	125,304		149,581		758,448			(146,567)		44,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2021	09/08/2023		7,055,774	279.9	228,123			21,699		56,089			(56,675)		15,450		0001
Purchased Call/S&P 500 INDEX/SPX161ZSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023		4,620,000	100	45,276			19,707		99,191			(22,452)		15,246		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026		4,705,000	5900	327,240			212,129		157,609			(34,800)		40,895		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO00ZSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/22/2023	06/20/2025		1,561,459	284.92		55,650		55,310		63,468			(567)		10,973		0001
Purchased Call/Nasdaq FC Index/NFCO61L5D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2021	07/19/2023		1,259,596	263.32	66,778			1,653		114			(16,580)		1,437		0001
Purchased Call/Nasdaq FC Index/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2022	05/16/2024		5,317,005	238.85	254,387			111,981		348,928			(63,134)		24,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2024		308,607	245.36	10,810			5,579		237			(2,695)		1,562		0001
Purchased Call/Nasdaq FC Index/NFC1616SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	09/20/2023		9,994,916	225.03	344,779			78,230		1,171,674			(173,712)		23,687		0001
Purchased Call/Nasdaq FC Index/NFC1616SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2022	09/25/2023		4,739,989	220.05	166,622			40,662		668,366			(84,745)		11,571		0001
Purchased Call/Citi Grandmaster Index/CGM040BSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2022	07/26/2024		3,631,560	328.12	90,996			49,315		63,175			(22,735)		18,817		0001
Purchased Call/S&P 500 INDEX/SPX150WSN	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	12/21/2022	12/19/2023		1,558,665	257	38,644			18,305		77,809			(19,269)		5,350		0001
Purchased Call/S&P 500 INDEX/SPX161USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		1,712,279	257	31,397			2,355		44,455			(15,612)		2,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023		10,482,551	278.07	335,486			38,704		115,038			(84,003)		25,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2021	10/06/2023		6,413,656	274.84	203,449			27,311		108,866			(50,738)		16,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2022	02/16/2024		1,499,925	258.74	54,027			17,188		1			(13,461)		5,966		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1615$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/09/2022	.08/25/2023	.....	8,742,033	..... 233.08	326,778	.....	.....	50,337	.....	715,996	.....	.....	..... (163,928)	.....	17,121	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/15/2022	.02/09/2024	.....	 668,548	..... 258.69	24,191	.....	.....	 7,460	.....	 1	.....	.....	.....(6,028)	.....	 2,619	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/27/2023	.06/27/2024	.....	 18,159,112	..... 274.21	.....	406,385	.....	404,777	.....	452,888	.....	.....	.....(2,699)	.....	90,546	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/16/2022	.08/08/2024	.....	 7,112,416	..... 241.02	343,712	.....	.....	192,601	.....	441,117	.....	.....	.....(85,994)	.....	37,460	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/22/2022	.12/22/2023	.....	 173,813	..... 181.8	 9,421	.....	.....	 4,553	.....	 6,828	.....	.....	.....(4,672)	.....	602	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2500$A	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.02/14/2023	.02/09/2024	.....	 1,416,668	 250	84,388	.....	.....	52,565	.....	116,344	.....	.....	..... (31,880)	.....	 5,549	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2501$A	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.02/28/2023	.02/23/2024	.....	1,684,296	 263	35,937	.....	.....	 23,790	.....	67,140	.....	.....	.....(12,179)	.....	 6,800	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.07/09/2021	.07/07/2023	.....	 1,610,560	..... 274.68	66,677	.....	.....	553	.....	.....	.....	.....	..... (16,578)	.....	 1,115	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.07/16/2021	.07/17/2023	.....	 538,296	..... 272.69	22,285	.....	.....	490	.....	.....	.....	.....	.....(5,518)	.....	581	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2504$B	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.04/26/2023	.04/26/2024	.....	3,214,000	 100	36,640	.....	.....	 30,197	.....	83,222	.....	.....	.....(6,507)	.....	 14,593	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.07/12/2021	.07/12/2023	.....	 761,304	..... 272.56	31,518	.....	.....	476	.....	.....	.....	.....	.....(7,815)	.....	690	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0408$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.08/16/2022	.07/29/2024	.....	 1,967,156	..... 329.09	45,729	.....	.....	 25,092	.....	31,742	.....	.....	.....(11,472)	.....	 10,232	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/13/2023	.01/12/2024	.....	 4,115,000	 100	 44,442	.....	.....	 24,140	.....	 9,458	.....	.....	.....(20,512)	.....	 15,077	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/27/2023	.01/29/2024	.....	2,997,000	 100	36,863	.....	.....	 21,529	.....	59,604	.....	.....	.....(15,468)	.....	 11,447	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2612$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2023	.02/23/2024	.....	3,930,000	 100	42,837	.....	.....	 28,201	.....	84,541	.....	.....	.....(14,828)	.....	 15,867	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2616$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/02/2023	.05/02/2024	.....	 2,008,000	 100	37,550	.....	.....	 31,566	.....	63,745	.....	.....	.....(6,053)	.....	 9,208	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.08/27/2021	.08/29/2023	.....	 315,242	..... 288.44	13,083	.....	.....	 1,060	.....	.....	.....	.....	.....(3,235)	.....	639	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0408$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.08/02/2022	.08/01/2024	.....	3,115,342	..... 329.04	73,127	.....	.....	 40,216	.....	50,718	.....	.....	.....(18,283)	.....	 16,266	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Z$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.06/14/2023	.06/13/2025	.....	1,513,326	..... 286.5	53,813	.....	.....	 52,665	.....	57,080	.....	.....	.....(1,219)	.....	 10,583	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/15/2022	.12/15/2023	.....	3,282,000	 100	52,840	.....	.....	 24,444	.....	54,863	.....	.....	.....(26,203)	.....	 11,133	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/25/2021	10/20/2023		7,948,081	277.92	249,704			38,286		96,762			(62,202)		22,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023		692,836	278.35	28,753			1,906					(7,149)		1,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/10/2021	09/12/2023		135,060	275.85	5,605			562					(1,386)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2023		415,628	265.71	17,249			1,967					(4,277)		997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2021	10/02/2023		609,382	259.21	25,228			3,227					(6,247)		1,546		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025		3,659,765	221.24	126,628			125,932		127,451			(1,211)		25,790		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024		244,215	183.66	15,654			5,948		11,205			(3,865)		1,066		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024		55,822	184.97	3,651			1,416		2,299			(904)		246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024		585,163	182.21	31,423			26,416		33,405			(5,065)		2,683		0001
Purchased Call/S&P 500 INDEX/SPX2614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024		3,979,000	100	44,167			33,732		63,335			(10,499)		17,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023		265,814	276.37	11,005			363					(2,721)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023		1,206,490	277.82	49,949			1,860					(12,402)		1,671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/03/2021	09/05/2023		462,386	285.97	19,189			1,742					(4,745)		991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023		71,212	277	2,955			309					(733)		164		0001
Purchased Call/S&P 500 INDEX/SPX161Y$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2023		1,716,718	252	45,421			13,677		103,220			(22,586)		4,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2021	09/29/2023		7,130,314	276.45	226,794			28,095		98,570			(56,289)		17,801		0001
Purchased Call/Nasdaq FC Index/NFC1613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023		7,406,600	235.28	287,084			16,014		542,529			(143,452)		8,883		0001
Purchased Call/Nasdaq FC Index/NFC1613$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/10/2023		3,161,006	233.73	113,651			2,875		256,752			(57,422)		2,616		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061USA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/25/2022	.01/19/2024	.....	 3,813,768	..... 263.59	 161,614	.....	.....	45,188	.....	47,898	.....	.....	.....(40,319)	.....	 14,221	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/07/2023	.....	1,503,247	..... 179.62	65,091	.....	.....	 1,085	.....	34,583	.....	.....	.....(32,366)	.....	 1,041	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/20/2023	.06/20/2024	.....	269,603	..... 183.19	.....	15,556	.....	15,171	.....	16,064	.....	.....	.....(425)	.....	 1,331	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/06/2025	.....	 11,469,561	..... 269.69	.....	339,610	.....	314,897	.....	454,756	.....	.....	.....(25,959)	.....	78,045	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/20/2022	.01/18/2024	.....	2,482,975	..... 264.86	111,530	.....	.....	 30,923	.....	27,833	.....	.....	.....(27,743)	.....	 9,236	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/02/2022	.07/21/2023	.....	6,803,905	..... 237.7	247,877	.....	.....	 13,881	.....	425,835	.....	.....	..... (124,449)	.....	 8,160	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/17/2023	.02/16/2024	.....	 6,110,000	 100	.....	71,487	.....	 45,799	.....	48,562	.....	.....	.....(26,120)	.....	24,304	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/20/2023	.03/20/2024	.....	 2,191,000	 100	.....	36,371	.....	26,279	.....	95,095	.....	.....	..... (10,136)	.....	 9,317	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/11/2023	.04/11/2024	.....	 1,865,000	 100	.....	 33,943	.....	26,576	.....	64,377	.....	.....	.....(7,419)	.....	 8,254	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/28/2023	.04/29/2024	.....	1,529,000	 100	.....	28,287	.....	23,611	.....	49,167	.....	.....	.....(4,856)	.....	 6,977	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/10/2021	.11/08/2023	.....	9,273,319	..... 280.91	283,083	.....	.....	 50,817	.....	81,368	.....	.....	.....(70,451)	.....	27,778	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0409$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.08/19/2022	.08/16/2024	.....	 3,400,668	..... 328.41	75,896	.....	.....	 43,575	.....	58,836	.....	.....	..... (19,068)	.....	18,087	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205RSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.08/16/2021	.08/16/2023	.....	743,257	..... 288.44	30,845	.....	.....	 1,949	.....	.....	.....	.....	.....(7,648)	.....	 1,334	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2502$W	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.04/03/2023	.04/03/2024	.....	 1,700,000	..... 252.54	.....	89,590	.....	68,177	.....	135,989	.....	.....	.....(21,541)	.....	 7,418	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/29/2021	.10/30/2023	.....	5,848,916	..... 278.17	184,826	.....	.....	 30,762	.....	70,621	.....	.....	.....(45,764)	.....	16,907	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/11/2021	.11/03/2023	.....	 6,428,078	..... 279.48	 210,718	.....	.....	 36,292	.....	67,008	.....	.....	.....(52,342)	.....	18,884	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/26/2023	.05/10/2024	.....	 14,818,265	..... 269.57	.....	329,641	.....	287,985	.....	498,988	.....	.....	.....(43,684)	.....	68,830	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161G$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/29/2022	.07/29/2024	.....	780,575	..... 246.52	26,969	.....	.....	 14,650	.....	 591	.....	.....	.....(6,693)	.....	 4,060	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2022	08/05/2024		369,147	244.41	13,461			7,457		433			(3,351)		1,937		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024		7,585,966	245.37	270,184			151,796		8,085			(66,812)		40,200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/20/2025		147,230	182.55		13,987		13,890		14,854			(153)		1,035		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	11/03/2023		1,013,272	180.35	55,730			19,351		38,900			(27,712)		2,977		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023		290,162	182.36	15,872			7,980		11,021			(7,871)		1,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/17/2021	09/18/2023		493,806	273.6	20,493			2,227					(5,074)		1,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/17/2021	09/15/2023		281,254	273.6	11,672			1,225					(2,902)		646		0001
Purchased Call/S&P 500 INDEX/SPX2505SQ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024		1,535,000	273.75		23,946		21,878		37,646			(2,303)		7,287		0001
Purchased Call/S&P 500 INDEX/SPX2505ST	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024		1,381,577	255		81,311		74,290		107,749			(7,818)		6,558		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024		1,742,000	255.62		51,912		27,109		101,981			(24,958)		6,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/12/2021	08/11/2023		1,827,043	280.66	75,822			4,288					(18,826)		3,099		0001
Purchased Call/S&P 500 INDEX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2023	01/05/2024		1,626,380	256		50,796		26,749		93,309			(24,054)		5,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2021	11/10/2023		7,806,495	279.1	251,564			45,958		86,842			(62,736)		23,562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2023		95,083	261.37	3,927			561					(974)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023		1,481,482	261.75	61,185			8,197					(15,191)		3,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2023		1,111,108	268.32	45,889			6,808					(11,347)		3,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/01/2021	09/29/2023		623,583	259.21	25,816			3,209					(6,419)		1,557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/19/2021	10/19/2023		472,205	272.15	19,502			2,947					(4,835)		1,302		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205W$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/22/2021	. 10/20/2023	.....	 528,901	..... 277.85	21,791	.....	.....	 3,341	.....	.....	.....	.....	.....(5,418)	.....	 1,465	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205W$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/22/2021	. 10/24/2023	.....	 658,427	..... 277.85	27,127	.....	.....	 4,285	.....	.....	.....	.....	.....(6,708)	.....	 1,856	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/20/2023	. 01/17/2025	.....	 20,279,451	.....265.5	.....	594,628	.....	462,970	.....	935,872	.....	.....	..... (132,395)	.....	126,378	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2613$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/03/2023	. 03/04/2024	.....	2,214,000	..... 262.87	56,014	.....	.....	38,114	.....	95,185	.....	.....	..... (18,163)	.....	 9,125	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2503$F	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	. 04/14/2023	. 04/15/2024	.....	 5,317,000	 100	.....	60,082	.....	47,834	.....	102,624	.....	.....	..... (12,606)	.....	23,697	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2503$I	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	. 04/14/2023	. 04/16/2024	.....	 3,013,000	 100	.....	60,863	.....	48,489	.....	90,731	.....	.....	.....(12,735)	.....	 13,451	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/25/2022	. 11/24/2023	.....	 1,514,000	..... 247.03	82,362	.....	.....	33,402	.....	 126,776	.....	.....	.....(40,955)	.....	 4,804	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2501$9	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	. 02/28/2023	. 02/23/2024	.....	1,369,371	 259	.....	40,377	.....	26,730	.....	71,903	.....	.....	.....(13,683)	.....	 5,529	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205N$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 07/02/2021	. 07/05/2023	.....	1,354,259	..... 270.65	56,066	.....	.....	308	.....	.....	.....	.....	.....(13,844)	.....	793	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 12/29/2022	. 12/29/2023	.....	 11,294,110	..... 260.63	183,999	65,534	.....	125,804	.....	650,522	.....	.....	..... (123,648)	.....	39,876	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161H$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 07/15/2024	.....	 4,300,000	4325	 510,610	.....	.....	174,803	.....	481,804	.....	.....	.....(83,112)	.....	21,966	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205V$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/06/2021	. 10/06/2023	.....	 379,234	..... 260.38	15,700	.....	.....	 2,092	.....	.....	.....	.....	.....(3,893)	.....	983	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/17/2023	. 03/15/2024	.....	1,669,309	 248	.....	87,208	.....	62,499	.....	161,232	.....	.....	.....(25,156)	.....	 7,031	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2613$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/17/2023	. 03/15/2024	.....	1,333,078	 249	.....	65,365	.....	46,845	.....	123,209	.....	.....	.....(18,855)	.....	 5,615	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205U$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 09/24/2021	. 09/26/2023	.....	 84,705	..... 274.13	 3,507	.....	.....	419	.....	.....	.....	.....	..... (867)	.....	208	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/13/2023	. 01/11/2024	.....	1,557,460	 248	.....	84,569	.....	45,828	.....	135,703	.....	.....	.....(39,139)	.....	 5,692	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205X$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/25/2021	. 09/01/2023	.....	 84,210	..... 288.8	 2,263	.....	.....	208	.....	.....	.....	.....	..... (606)	.....	175	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2615$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/14/2023	. 04/12/2024	.....	2,310,336	 253	.....	124,162	.....	98,640	.....	 186,471	.....	.....	.....(26,265)	.....	 10,243	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2616$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/15/2023	. 05/15/2024	.....	 4,417,000	 100	.....	52,562	.....	46,064	.....	73,262	.....	.....	.....(6,606)	.....	20,679	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2618$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/02/2023	. 05/31/2024	.....	 2,083,000	 100	.....	38,536	.....	35,859	.....	46,595	.....	.....	.....(2,964)	.....	 9,993	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 11/24/2021	. 11/24/2023	.....	7,854,050	..... 277.21	238,316	.....	.....	48,030	.....	112,699	.....	.....	.....(59,173)	.....	24,922	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2618$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2023	. 05/30/2024	.....	1,361,546	 256	.....	73,576	.....	67,698	.....	103,566	.....	.....	.....(6,047)	.....	 6,522	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715US6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2023		1,815,927	3965	81,066			5,165		155,834			(40,421)		2,328		0001
Purchased Call/S&P 500 INDEX/SPX715VSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/09/2023		1,717,375	4138	78,921			8,574		114,510			(39,352)		2,843		0001
Purchased Call/Citi Grandmaster Index/CGM0409SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/02/2022	08/26/2024		3,025,602	327.51	63,409			37,507		56,285			(16,034)		16,286		0001
Purchased Call/S&P 500 INDEX/SPX621TS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023		1,619,413	4244	188,093			1,561		78,596			(46,958)		1,121		0001
Purchased Call/S&P 500 INDEX/SPX2618S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024		3,216,000	100	39,235			35,847		58,338			(3,773)		15,266		0001
Purchased Call/S&P 500 INDEX/SPX715USL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	08/02/2023		3,049,913	4088	143,926			12,829		229,738			(71,765)		4,585		0001
Purchased Call/S&P 500 INDEX/SPX715UST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2022	07/31/2023		3,013,710	4128	135,911			11,485		214,422			(68,907)		4,391		0001
Purchased Call/S&P 500 INDEX/SPX621TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2021	07/17/2023		1,555,000	4246.24	173,072			3,809		77,244			(42,854)		1,678		0001
Purchased Call/S&P 500 INDEX/SPX621XS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023		1,801,000	5124.35	62,315			3,852					(15,408)		3,197		0001
Purchased Call/S&P 500 INDEX/SPX2617SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024		2,212,000	100		40,480		36,131		60,160			(4,633)		10,436		0001
Purchased Call/S&P 500 INDEX/SPX715USE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/21/2023		1,583,584	3999	78,650			4,456		131,539			(39,876)		1,899		0001
Purchased Call/S&P 500 INDEX/SPX715VSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2022	08/28/2023		3,511,000	4057.66	80,753			12,903		129,524			(39,826)		7,058		0001
Purchased Call/S&P 500 INDEX/SPX715WSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/07/2022	08/24/2023		2,301,274	4139	81,966			12,682		147,593			(42,267)		4,467		0001
Purchased Call/S&P 500 INDEX/SPX621TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2023		2,743,000	4327.16	274,849			6,418		87,854			(67,961)		3,046		0001
Purchased Call/S&P 500 INDEX/SPX715XSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2022	10/04/2023		2,729,355	3791	107,957			29,219		238,867			(55,043)		6,999		0001
Purchased Call/S&P 500 INDEX/SPX715YS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2022	10/19/2023		3,388,676	3716	178,269			55,083		293,521			(90,130)		9,344		0001
Purchased Call/Citi Grandmaster Index/CGM0409SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2022	08/09/2024		1,624,865	329.17	36,358			20,576		26,351			(9,168)		8,568		0001
Purchased Call/S&P 500 INDEX/SPX2617S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024		2,121,000	100	39,239			34,891		56,308			(4,623)		9,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/04/2023		5,549,316	273.72	178,864			38,414		116,252			(44,347)		18,198		0001
Purchased Call/S&P 500 INDEX/SPX715YS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2022	10/30/2023		2,114,000	3901.06	73,779			24,593		123,223			(36,387)		6,111		0001
Purchased Call/Citi Grandmaster Index/CGM0409SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	08/23/2024		1,428,285	327.96	30,616			17,940		25,661			(7,722)		7,661		0001
Purchased Call/S&P 500 INDEX/SPX715HSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/17/2023		2,906,000	5128.64	100,838			6,510		228			(25,002)		5,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/05/2021	11/07/2023		514,972	277.85	21,217			3,760					(5,246)		1,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/05/2021	11/03/2023		79,709	278.14	3,284			567					(816)		234		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023		283,579	278.14	11,683			2,070					(2,889)		846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023		688,031	282.11	28,278			5,322					(7,011)		2,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2024		15,809,321	261.46	360,846			185,887		866,324			(175,339)		56,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		11,767,692	263.23	270,372			143,077		572,479			(127,573)		42,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		26,646,298	265.64	580,083			315,773		1,111,778			(266,277)		97,631		0001
Purchased Call/S&P 500 INDEX/SPX2611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		3,460,000	100	42,558			24,707		55,429			(18,005)		13,122		0001
Purchased Call/S&P 500 INDEX/SPX2613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2024		3,319,000	100	39,164			26,683		99,309			(12,665)		13,707		0001
Purchased Call/S&P 500 INDEX/SPX2613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2024		3,587,000	100	42,685			29,200		102,787			(13,529)		14,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/15/2024		16,129,198	270.52	349,341			307,772		509,664			(42,778)		75,511		0001
Purchased Call/Nasdaq FC Index/NFC061Z$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024		635,160	245.12	30,234			12,334		31,026			(7,476)		2,870		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025		12,756,669	222.77	439,666			366,770		354,106			(73,323)		82,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025		6,425,600	223.22	221,041			184,049		171,919			(37,193)		41,466		0001
Purchased Call/Nasdaq FC Index/NFC061L$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2021	07/18/2023		595,722	265.23	30,732			721		1			(7,648)		661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	05/16/2025		17,462,025	269.9	529,286			499,168		687,113			(31,319)		119,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2025		9,011,915	270.2	266,753			249,897		349,428			(17,856)		61,638		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023		365,108	175.42	14,750			1,745		21,324			(3,652)		891		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2021	10/03/2023		98,038	175.51	3,941			509		5,795			(975)		250		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161GSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024		2,128,390	244.41	75,771			41,887		2,557			(18,710)		11,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	05/15/2025		17,070,658	270.52	500,255			470,516		649,948			(30,609)		116,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	02/28/2025		6,696,618	223.06	229,836			191,959		181,903			(38,092)		43,250		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025		7,470,330	222.21	256,082			216,070		218,031			(40,262)		48,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2022	08/22/2024		2,681,274	244.28	91,978			52,950		3,698			(22,856)		14,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025		3,551,894	222.1	122,444			103,876		104,501			(18,970)		23,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025		3,302,851	225.66	116,022			99,170		75,085			(16,981)		21,575		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2023	03/17/2025		3,825,647	226.79	134,183			115,374		79,685			(19,234)		25,050		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2021	09/18/2023		227,385	174.99	9,073			986		13,622			(2,246)		532		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2021	10/06/2023		55,671	176.27	2,260			303		3,073			(562)		144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/06/2021	08/07/2023		947,305	274.05	39,313			2,001					(9,734)		1,528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/23/2021	08/23/2023		254,621	286.33	10,567			769					(2,620)		490		0001
Purchased Call/Citi Grandmaster Index/CGM0409S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2022	08/02/2024		9,033,923	328.59	221,786			122,644		152,251			(55,553)		47,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/27/2021	10/27/2023		8,829,671	278.19	272,382			44,986		105,949			(68,672)		25,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2055S$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/03/2021	09/05/2023		107,954	292.12	4,480			407					(1,108)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/17/2021	09/15/2023		790,017	268.17	32,786			3,442					(8,151)		1,814		0001
Purchased Call/S&P 500 INDEX/SPX2505$O	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024		1,722,000	255.84	96,604			88,262		128,646			(9,289)		8,174		0001

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Purchased Call/S&P 500 INDEX/SPX621YS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,837,867	.5158	63,085			4,786		1			(15,663)		3,599		0001
Purchased Call/Citi Grandmaster Index/CGM040A$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2022	09/19/2024		8,063,843	324.46	173,607			107,965		189,174			(43,692)		44,619		0001
Purchased Call/S&P 500 INDEX/SPX621YSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,590,453	.4413	173,222			13,141		42,094			(43,009)		3,115		0001
Purchased Call/S&P 500 INDEX/SPX715H9K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/03/2021	08/03/2023		1,833,000	5135.72	58,473			2,651		122			(14,498)		2,797		0001
Purchased Call/S&P 500 INDEX/SPX715I$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2023		1,561,000	4947.61	80,235			6,062		259			(19,894)		3,057		0001
Purchased Call/Citi Grandmaster Index/CGM0409$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2022	09/04/2024		1,853,553	325.51	41,178			24,847		40,180			(10,394)		10,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/03/2021	12/04/2023		515,873	247.77	21,151			4,539		62			(5,237)		1,692		0001
Purchased Call/S&P 500 INDEX/SPX621XS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2021	08/16/2023		2,185,000	5179.89	69,920			4,418					(17,336)		3,920		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/01/2021	11/01/2023		595,969	272.53	24,554			4,149					(6,088)		1,737		0001
Purchased Call/S&P 500 INDEX/SPX715I$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2021	09/08/2023		2,280,701	.5531	46,469			4,423		102			(11,538)		4,994		0001
Purchased Call/S&P 500 INDEX/SPX715P$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2024		1,350,000	4486.27	185,355			68,650		82,867			(45,770)		5,816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/24/2021	11/24/2023		3,131,631	272.74	128,397			25,856					(31,835)		9,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/26/2021	11/27/2023		1,339,042	260.59	55,035			11,279					(13,627)		4,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/07/2022	01/08/2024		392,738	263.35	15,984			4,199		2			(3,958)		1,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/19/2021	11/20/2023		1,215,305	268.77	49,949			9,756					(12,368)		3,803		0001
Purchased Call/S&P 500 INDEX/SPX715I$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2021	09/01/2023		1,727,000	4453.51	188,416			16,046		38,746			(46,717)		3,587		0001
Purchased Call/S&P 500 INDEX/SPX715K$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2021	10/24/2023		1,544,748	.5419	47,420			7,522		262			(11,806)		4,354		0001
Purchased Call/Citi Grandmaster Index/CGM0409$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2022	09/05/2024		532,025	325.51	12,189			7,334		11,543			(3,060)		2,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/01/2021	12/01/2023		374,358	238.47	15,349			3,226		16			(3,806)		1,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/29/2021	12/29/2023		735,505	264.73	30,156			7,498		1			(7,477)		2,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/14/2022	01/16/2024		671,042	250.55	27,244			7,458		27			(6,737)		2,484		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3053$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/19/2022	.01/19/2024	.....	 443,299	..... 238.85	17,998	.....	.....	 4,994	.....	148	.....	.....	.....(4,462)	.....	 1,653	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX621Y$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.08/26/2021	.08/25/2023	.....	 1,703,000	.....5145.42	59,605	.....	.....	 4,522	.....	 2	.....	.....	.....(14,799)	.....	 3,335	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.11/19/2021	.11/17/2023	.....	6,092	..... 272.72	250	.....	.....	48	.....	.....	.....	.....	.....(62)	.....	 19	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715K$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.10/20/2021	.10/20/2023	.....	 1,827,000	.....4481.76	205,903	.....	.....	 31,395	.....	55,315	.....	.....	.....(51,053)	.....	 5,060	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7150$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.04/05/2022	.04/04/2024	.....	2,295,187	4574	298,496	.....	.....	113,986	.....	114,905	.....	.....	..... (74,011)	.....	10,033	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.12/09/2021	.12/08/2023	.....	 1,710,179	..... 253.89	69,946	.....	.....	 15,436	.....	 12	.....	.....	..... (17,367)	.....	 5,679	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/14/2022	.01/17/2024	.....	700,687	..... 250.55	28,448	.....	.....	 7,815	.....	 28	.....	.....	.....(7,025)	.....	 2,600	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/03/2022	.01/03/2024	.....	 414,456	..... 251.66	16,910	.....	.....	 4,320	.....	 4	.....	.....	.....(4,193)	.....	 1,483	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715V$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.08/22/2022	.08/22/2024	.....	 1,755,000	..... 4069.3	282,555	.....	.....	162,014	.....	295,484	.....	.....	.....(69,962)	.....	 9,402	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/18/2023	.01/18/2024	.....	 14,829,857	..... 265.47	323,488	.....	.....	180,220	.....	625,798	.....	.....	..... (143,735)	.....	55,161	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/07/2022	.01/09/2024	.....	749,579	..... 263.35	30,508	.....	.....	 8,046	.....	 3	.....	.....	.....(7,544)	.....	 2,725	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/12/2022	.01/12/2024	.....	461,087	..... 251.44	18,766	.....	.....	 5,027	.....	 9	.....	.....	.....(4,653)	.....	 1,689	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715Y$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.11/01/2022	.10/27/2023	.....	3,144,830	3807	182,439	.....	.....	60,133	.....	314,324	.....	.....	.....(91,726)	.....	 8,978	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715Z$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.11/15/2022	.11/13/2023	.....	2,751,129	3993	157,368	.....	.....	 58,849	.....	 260,116	.....	.....	..... (78,467)	.....	 8,397	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715Z$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.11/18/2022	.11/16/2023	.....	2,409,670	3957	129,084	.....	.....	 49,620	.....	211,572	.....	.....	.....(64,364)	.....	 7,435	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715T$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.07/01/2022	.07/03/2023	.....	 1,610,000	..... 4016.6	30,107	.....	.....	166	.....	10,726	.....	.....	.....(14,848)	.....	730	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.09/10/2021	.09/12/2023	.....	 1,908,000	.....5159.91	70,978	.....	.....	 7,117	.....	 13	.....	.....	.....(17,550)	.....	 4,296	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/25/2023	.01/24/2024	.....	 15,453,454	..... 265.92	338,494	.....	.....	193,927	.....	633,956	.....	.....	..... (145,015)	.....	58,328	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.12/21/2021	.12/21/2023	.....	 113,340	..... 253.08	 4,647	.....	.....	 1,104	.....	.....	.....	.....	.....(1,152)	.....	391	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/07/2022	.01/05/2024	.....	251,694	..... 248.88	10,244	.....	.....	 2,660	.....	 10	.....	.....	.....(2,547)	.....	906	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715X$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/20/2024		1,778,733	3815	300,204			184,329		420,795			(74,434)		9,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024		199,933	265		4,527		2,466		8,704			(2,062)		733		0001
Purchased Call/S&P 500 INDEX/SPX7212$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023		2,643,000	4264.46	304,738			37,830		170,951			(75,662)		6,598		0001
Purchased Call/Citi Grandmaster Index/CGM040A$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	09/20/2024		3,683,959	323.26	83,869			52,351		93,801			(21,104)		20,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	01/17/2025		14,740,679	265.1	441,979			346,043		695,005			(96,973)		91,861		0001
Purchased Call/S&P 500 INDEX/SPX715U$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/31/2024		1,793,000	5282.64	55,942			30,388		19,546			(13,814)		9,350		0001
Purchased Call/S&P 500 INDEX/SPX721X$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		614,000	12125.7	13,140			219		23,039			(6,534)		425		0001
Purchased Call/S&P 500 INDEX/SPX721XSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		4,392,000	3854.43	98,381			2,710		175,184			(48,786)		3,812		0001
Purchased Call/S&P 500 INDEX/SPX7215$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	10/27/2023		3,188,000	4551.83	360,882			58,737		70,634			(89,602)		9,102		0001
Purchased Call/S&P 500 INDEX/SPX721A$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023		3,141,000	4753.76	373,779			92,931		42,828			(92,677)		11,090		0001
Purchased Call/Nasdaq FC Index/NFC061T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024		134,179	268.69	6,628			1,741		1,001			(1,641)		487		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2021	09/20/2023		1,365,044	263.33	66,837			7,514		6,753			(16,739)		3,235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2023		94,362	175.42	3,812			456		5,521			(943)		232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/28/2021	09/28/2023		89,593	175.16	3,620			443		5,403			(897)		222		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024		94,062	179.14	4,515			1,260		5,267			(1,123)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/30/2023	07/01/2024		712,596	195.63	25,440			25,440		25,440					3,573		0001
Purchased Call/Nasdaq-100 Index/NDX0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028		2,075,474	12890.5	619,322			914,280		914,280	492,460				23,552		0001
Purchased Call/Nasdaq FC Index/NFC061W$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/29/2024		652,782	253.77	31,825			10,633		18,660			(7,899)		2,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025		5,220,306	223.03	179,579			149,238		141,698			(30,911)		33,632		0001
Purchased Call/S&P 500 INDEX/SPX2619$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024		2,158,000	100	33,017			32,292		36,342			(812)		10,671		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715Y$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	11/01/2023		2,095,645	3852	75,893			26,002		145,330			(37,842)		6,107		0001
Purchased Call/S&P 500 INDEX/SPX715Z$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/29/2023		2,220,000	3957.63	59,718			24,841		91,199			(29,614)		7,163		0001
Purchased Call/S&P 500 INDEX/SPX721Z$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,930,000	3961.63	77,645			4,314		137,695			(38,609)		3,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/10/2022	01/05/2024		5,378,217	272.89	163,629			42,564		125,979			(40,789)		19,351		0001
Purchased Call/S&P 500 INDEX/SPX721D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2024		2,709,000	5290.47	92,106			26,316		2,786			(22,837)		10,250		0001
Purchased Call/S&P 500 INDEX/SPX715Y$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/01/2023		1,985,892	3856	97,603			33,534		198,224			(48,801)		5,787		0001
Purchased Call/S&P 500 INDEX/SPX715Y$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/14/2022	11/13/2023		1,956,536	3993	79,723			29,731		124,401			(39,642)		5,971		0001
Purchased Call/S&P 500 INDEX/SPX715Y$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/13/2023		3,118,478	3993	96,321			36,020		152,521			(48,028)		9,518		0001
Purchased Call/S&P 500 INDEX/SPX2619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024		2,766,000	100		57,533		57,533		55,433					13,887		0001
Purchased Call/S&P 500 INDEX/SPX715Z$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	12/04/2023		8,374,000	4071.7	194,277			83,491		282,309			(95,815)		27,460		0001
Purchased Call/S&P 500 INDEX/SPX721B$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2024		1,476,000	5681.87	42,361			11,230		44			(10,503)		5,380		0001
Purchased Call/S&P 500 INDEX/SPX721C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/21/2022	01/19/2024		3,874,000	4346.92	494,710			138,027		282,410			(122,998)		14,445		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/08/2024		2,335,437	252.5	84,076			35,983		150			(20,761)		10,813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/08/2021	10/09/2023		279,206	176.27	11,364			1,565		15,525			(2,814)		734		0001
Purchased Call/Nasdaq FC Index/NFC061R$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023		5,281,153	279.91	251,700			50,102		6,170			(62,599)		16,643		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/22/2021	10/23/2023		426,566	177.17	18,257			2,863		22,651			(4,521)		1,197		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023		115,312	175.33	4,651			533		6,746			(1,156)		277		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/06/2023		3,702,243	266.16	140,838			969					(34,957)		2,373		0001
Purchased Call/S&P 500 INDEX/SPX2619$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024		2,247,000	100		31,458		31,458		30,782					11,220		0001
Purchased Call/S&P 500 INDEX/SPX2619$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024		4,137,000	100		57,918		57,918		56,938					20,770		0001
Purchased Call/S&P 500 INDEX/SPX715T$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2023		1,368,000	4094.35	24,898			617		2			(12,279)		1,132		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/S&P 500 INDEX/SPX721XS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,874,000	105	28,297			472					(14,071)		1,298		0001
Purchased Call/S&P 500 INDEX/SPX721XSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		4,127,000	3818.8	53,651			1,626		92,578			(26,605)		3,741		0001
Purchased Call/S&P 500 INDEX/SPX7215S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2021	10/26/2023		1,403,000	5223.95	58,645			9,425		126			(14,541)		3,989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2021	12/07/2023		5,476,912	276.96	166,570			36,542		82,971			(41,459)		18,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2021	12/22/2023		7,614,544	276.16	242,320			58,324		128,108			(60,432)		26,362		0001
Purchased Call/S&P 500 INDEX/SPX715VSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2022	08/16/2023		1,494,000	4305.2	17,181			2,177					(8,520)		2,681		0001
Purchased Call/S&P 500 INDEX/SPX721XSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		336,639	3899.38	34,539			576		47,872			(17,175)		233		0001
Purchased Call/S&P 500 INDEX/SPX721XSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		2,666,000	3854.43	66,650			1,836		119,629			(33,051)		2,314		0001
Purchased Call/S&P 500 INDEX/SPX721YS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/05/2023		2,302,603	3838	101,058			1,135		189,401			(51,094)		1,347		0001
Purchased Call/S&P 500 INDEX/SPX721YS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2022	07/03/2023		2,911,076	3825	116,684			661		223,545			(59,492)		1,320		0001
Purchased Call/S&P 500 INDEX/SPX721ZS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023		2,526,000	3936.69	64,413			3,194		114,100			(31,942)		2,882		0001
Purchased Call/S&P 500 INDEX/SPX7215S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2023		1,573,000	5461.85	49,550			8,440		14			(12,286)		4,603		0001
Purchased Call/S&P 500 INDEX/SPX7219SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2021	12/13/2023		1,685,000	5521.99	59,986			13,596		64			(14,873)		5,682		0001
Purchased Call/S&P 500 INDEX/SPX721ASP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023		1,461,353	5253	95,896			23,042		760			(24,040)		5,045		0001
Purchased Call/Citi Grandmaster Index/CGM040AS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2022	09/27/2024		4,183,353	321.11	106,374			67,522		122,822			(26,826)		23,354		0001
Purchased Call/S&P 500 INDEX/SPX721YS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/13/2022	07/13/2023		2,586,000	3801.78	68,529			2,265		122,394			(33,983)		2,440		0001
Purchased Call/S&P 500 INDEX/SPX721YS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		2,023,000	3830.85	41,472			1,942		72,480			(20,565)		2,246		0001
Purchased Call/S&P 500 INDEX/SPX7213SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023		1,450,000	4314.68	167,330			22,295		81,060			(41,489)		3,757		0001
Purchased Call/S&P 500 INDEX/SPX7218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	12/01/2023		1,503,315	5458	56,498			11,923		58			(14,028)		4,882		0001
Purchased Call/S&P 500 INDEX/SPX7219SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	12/15/2023		1,533,213	5684	46,316			10,669		14			(11,499)		5,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	01/22/2025		16,142,819	265.37		480,303		376,938		751,429			(104,440)		101,042		0001
Purchased Call/S&P 500 INDEX/SPX721BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2021	12/29/2023		1,711,745	5561	68,697			17,174		87			(17,080)		6,044		0001
Purchased Call/S&P 500 INDEX/SPX721HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024		1,646,000	4369.3	209,371			68,537		125,920			(52,055)		6,646		0001
Purchased Call/S&P 500 INDEX/SPX721HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024		1,693,000	4339.49	222,799			73,756		139,421			(55,091)		6,893		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721\$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024		1,296,000	4182.61	176,904			60,667		151,031			(43,802)		5,374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053\$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024		542,378	244.56	21,966			6,216		466			(5,432)		2,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055\$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024		420,810	230.26	16,832			5,249		713			(4,162)		1,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	01/03/2025		20,338,595	262.47	597,359			454,364		1,089,613			(143,995)		125,172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2021	11/24/2023		108,588	176.41	4,691			946		6,722			(1,166)		345		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024		1,057,372	257.67	37,500			14,204		4			(9,312)		4,597		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2024		1,325,549	256.26	47,720			19,507		18			(11,783)		5,999		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		1,071,703	181.96	58,622			22,635		35,670			(29,150)		3,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M\$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025		4,684,731	225.59	163,655			139,443		106,797			(24,370)		30,578		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E\$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2024		4,314,704	251.2	155,254			67,986		459			(38,373)		20,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2024		7,131,335	251.2	256,728			112,142		737			(63,481)		33,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024		3,498,424	251.65	125,597			57,800		435			(31,143)		16,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055\$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024		1,075,138	242.09	43,006			13,369		1,510			(10,648)		4,239		0001
Purchased Call/S&P 500 INDEX/SPX721Y\$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,731,000	3863.16	36,697			1,325		69,036			(18,248)		1,695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054\$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/25/2022	01/25/2024		239,150	231.1	9,709			2,774		269			(2,407)		905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054\$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/27/2022	01/05/2024		292,557	250.02	5,558			1,484		12			(1,421)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055\$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024		394,781	245.78	15,910			4,830		353			(3,945)		1,539		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2022	01/12/2024		7,559,639	272.22	234,134			63,482		188,982			(58,583)		27,698		0001
Purchased Call/S&P 500 INDEX/SPX715N$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2022	01/02/2024		1,537,273	4774	57,667			14,695		16,763			(14,338)		5,487		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/06/2024		1,181,213	251.29	40,614			19,039		174			(10,078)		5,717		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/07/2024		3,501,181	250.98	121,725			57,220		570			(30,196)		16,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2022	07/05/2024		3,515,489	246.16	125,332			63,741		2,267			(31,094)		17,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025		4,919,094	223.29	170,201			144,717		133,074			(26,042)		32,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2024		4,311,181	250.6	155,203			69,287		594			(38,377)		20,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2022	07/23/2024		5,305,649	246.04	189,942			101,233		4,155			(46,967)		27,387		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		781,419	182.35	42,822			21,590		29,679			(21,293)		2,759		0001
Purchased Call/Nasdaq FC Index/NFC1615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2022	09/01/2023		5,536,256	229.87	195,821	5,820		38,244		530,460			(100,155)		11,500		0001
Purchased Call/Nasdaq FC Index/NFC061M$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/18/2023		709,870	262.59	37,414			2,479		1,867			(9,299)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX721H$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/01/2024		1,789,910	4376	67,199			22,647		81,702			(16,707)		7,332		0001
Purchased Call/S&P 500 INDEX/SPX721R$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/10/2024		1,842,011	3919	74,481			32,663		107,240			(18,776)		8,556		0001
Purchased Call/S&P 500 INDEX/SPX721Z$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023		1,727,000	3961.63	51,983			3,294		92,898			(25,637)		2,214		0001
Purchased Call/S&P 500 INDEX/SPX721Z$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023		8,915,000	3966.84	201,479			13,321		352,084			(99,912)		11,666		0001
Purchased Call/S&P 500 INDEX/SPX721G$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2022	02/14/2024		1,628,410	4437	57,913			18,365		68,274			(14,538)		6,449		0001
Purchased Call/S&P 500 INDEX/SPX8150$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024		2,538,207	3911	84,584			45,600		120,825			(39,379)		9,252		0001
Purchased Call/S&P 500 INDEX/SPX8150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/17/2023	01/12/2024		2,084,221	3978	118,770			64,693		177,503			(54,106)		7,637		0001
Purchased Call/S&P 500 INDEX/SPX8151$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2024		3,447,792	4164	179,163			110,292		249,680			(69,592)		13,444		0001
Purchased Call/S&P 500 INDEX/SPX2614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024		1,439,979	250	81,301			61,201		130,188			(20,549)		6,215		0001
Purchased Call/S&P 500 INDEX/SPX2616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024		1,516,000	254.17	81,106			67,700		119,050			(13,923)		6,918		0001
Purchased Call/S&P 500 INDEX/SPX621T$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/09/2021	07/10/2023		1,906,000	4286.53	204,704			2,534		73,953			(50,686)		1,577		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2023		4,873,453	280.32	153,714			30,025		48,000			(38,064)		15,252		0001
Purchased Call/S&P 500 INDEX/SPX715T$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2022	07/05/2023		2,577,090	3829	118,374			1,319		213,143			(59,024)		1,508		0001
Purchased Call/S&P 500 INDEX/SPX715W$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2022	08/25/2023		2,034,684	4161	81,678			13,059		140,564			(42,727)		3,985		0001
Purchased Call/Citi Grandmaster Index/CGM0409$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2022	08/16/2024		2,605,379	328.5	56,366			32,449		44,771			(14,207)		13,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2024		5,106,739	245.36	182,311			93,660		3,966			(45,080)		25,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/21/2022	07/18/2024		3,142,729	244.89	112,100			58,997		2,917			(27,800)		16,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024		7,734,346	272.2	170,397			158,707		219,261			(12,910)		37,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		15,053,234	276.44	329,948			317,469		313,847			(13,929)		73,703		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2025		8,362,261	223.39	288,485			284,558		251,490			(5,421)		58,683		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2023	06/26/2025		6,447,269	221.57	222,982			222,124		219,937			(1,161)		45,495		0001
Purchased Call/Nasdaq FC Index/NFC1614$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/08/2022	07/29/2024		3,648,771	239.94	169,982			92,550		235,506			(42,289)		18,979		0001
Purchased Call/S&P 500 INDEX/SPX8150$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024		4,113,000	3999.09	102,002			55,405		147,799			(47,078)		15,070		0001
Purchased Call/S&P 500 INDEX/SPX8151$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024		1,551,000	4070.56	34,587			20,080		53,461			(14,633)		5,882		0001
Purchased Call/S&P 500 INDEX/SPX8151$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024		19,491,000	4070.56	473,631			274,969		639,590			(200,382)		73,921		0001
Purchased Call/S&P 500 INDEX/SPX8151$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024		1,767,079	4090	65,206			40,935		83,642			(24,317)		6,968		0001
Purchased Call/S&P 500 INDEX/SPX8151$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024		1,897,973	4090	121,958			76,562		161,460			(45,481)		7,484		0001
Purchased Call/S&P 500 INDEX/SPX8152$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2023	03/01/2024		1,683,792	3971	97,749			66,622		140,921			(31,225)		6,898		0001
Purchased Call/S&P 500 INDEX/SPX8152$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024		2,065,951	3862	127,587			90,124		192,802			(37,608)		8,651		0001
Purchased Call/S&P 500 INDEX/SPX721X$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		2,767,353	3899.38	283,930			393,530		393,530	217,570				1,916		0001
Purchased Call/S&P 500 INDEX/SPX8156$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/17/2024		1,391,000	4409.59	31,993			31,109		33,645			(1,220)		6,840		0001
Purchased Call/S&P 500 INDEX/SPX6216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025		1,331,000	3093.08	233,457			714,057		714,057	206,976				10,221		0001
Purchased Call/S&P 500 INDEX/SPX8150$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024		1,712,763	3983	86,176			46,809		130,983			(39,774)		6,276		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8153$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024		1,573,866	4109		88,956		67,822		121,670			(21,261)		6,855		0001
Purchased Call/S&P 500 INDEX/SPX8153$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024		1,671,000	4105.02		37,598		29,057		55,941			(8,756)		7,318		0001
Purchased Call/S&P 500 INDEX/SPX8211$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023		2,549,000	4140.06	238,077			209,541		209,541	113,057				4,166		0001
Purchased Call/S&P 500 INDEX/SPX715X$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2021	10/25/2023		1,320,000	4566.48	57,024			9,086		25,268			(14,139)		3,737		0001
Purchased Call/S&P 500 INDEX/SPX8150$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024		2,012,171	3825		69,574		36,434		101,996			(33,149)		7,240		0001
Purchased Call/S&P 500 INDEX/SPX8152$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024		1,733,243	4003		81,638		59,868		120,123			(22,204)		7,384		0001
Purchased Call/S&P 500 INDEX/SPX8152$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/22/2024		1,948,800	3937		94,669		69,494		134,157			(25,677)		8,318		0001
Purchased Call/S&P 500 INDEX/SPX721E$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2024		1,445,000	4542.11	178,169			52,863		62,722			(44,176)		5,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024		753,795	242.04	30,453			8,779		965			(7,561)		2,859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024		912,225	242.83	36,671			11,233		301			(9,093)		3,573		0001
Purchased Call/S&P 500 INDEX/SPX715Z$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2022	11/24/2023		224,974	3987	24,089			32,062		32,062	14,463				714		0001
Purchased Call/S&P 500 INDEX/SPX721X$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		10,008	3899.38	1,027			1,423		1,423	787				7		0001
Purchased Call/S&P 500 INDEX/SPX8152$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2023	02/14/2024		1,538,738	4136		52,489		33,429		68,264			(19,376)		6,094		0001
Purchased Call/S&P 500 INDEX/SPX8154$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2023	04/16/2024		1,961,860	4139		97,938		78,459		124,526			(19,641)		8,759		0001
Purchased Call/S&P 500 INDEX/SPX8153$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024		14,694,000	4109.31		354,125		268,277		462,189			(87,808)		63,888		0001
Purchased Call/S&P 500 INDEX/SPX8156$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2023	06/28/2024		1,674,000	4450.38		39,172		39,172		38,551					8,359		0001
Purchased Call/S&P 500 INDEX/SPX8213$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		1,368,000	105	20,794			3,177		1			(10,340)		2,679		0001
Purchased Call/S&P 500 INDEX/SPX8213$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,001,000	4057.66	28,414			4,341		45,062			(14,129)		3,919		0001
Purchased Call/S&P 500 INDEX/SPX8213$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,982,000	4057.66	80,514			12,301		130,601			(40,036)		5,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024		7,413,976	270.72	232,057			65,436		211,846			(57,459)		27,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/27/2025		11,114,059	266		323,954		256,902		504,484			(67,626)		69,869		0001
Purchased Call/S&P 500 INDEX/SPX8154$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2023	04/19/2024		4,195,867	4130		238,049		194,285		307,378			(44,181)		18,829		0001
Purchased Call/S&P 500 INDEX/SPX8156$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2023	06/21/2024		1,450,000	4348.33		33,930		33,553		38,651			(653)		7,170		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		1,542,000	4130.29	32,536			2,440		2			(16,179)		2,135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024		5,314,877	271.71	157,089			44,411		139,775			(39,626)		19,818		0001
Purchased Call/S&P 500 INDEX/SPX8154$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024		2,555,274	4056		156,290		130,242		193,334			(27,050)		11,602		0001
Purchased Call/S&P 500 INDEX/SPX8154$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/07/2024		2,531,385	4136		145,876		125,325		191,067			(20,839)		11,702		0001
Purchased Call/S&P 500 INDEX/SPX8156$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024		3,220,000	4328.82		160,678		159,354		177,152			(1,756)		16,034		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2023		364,806	272.15	15,030			2,416					(3,727)		1,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023		443,031	280.52	18,209			3,477					(4,515)		1,372		0001
Purchased Call/S&P 500 INDEX/SPX7151$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	09/01/2023		2,088,000	5185.73	76,630			6,562		180			(19,026)		4,337		0001
Purchased Call/S&P 500 INDEX/SPX8152$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024		2,442,957	3915		126,741		91,084		181,913			(35,810)		10,289		0001
Purchased Call/S&P 500 INDEX/SPX8153$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		2,344,000	4050.83		76,883		57,876		104,288			(19,432)		10,117		0001
Purchased Call/S&P 500 INDEX/SPX8154$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/15/2024		1,631,022	4129		79,660		65,776		103,189			(14,402)		7,269		0001
Purchased Call/S&P 500 INDEX/SPX8155$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/11/2023	05/09/2024		1,515,855	4119		84,692		73,635		110,634			(11,633)		7,030		0001
Purchased Call/S&P 500 INDEX/SPX8155$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/15/2024		1,958,000	4136.28		72,838		63,833		90,398			(9,154)		9,167		0001
Purchased Call/S&P 500 INDEX/SPX8211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2022	08/04/2023		1,026,000	100	25,137			2,367		43			(12,465)		1,589		0001
Purchased Call/S&P 500 INDEX/SPX8212$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2022	08/14/2023		2,759,000	4280.15	56,284			6,822		77,413			(27,758)		4,844		0001
Purchased Call/S&P 500 INDEX/SPX721P$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024		1,560,020	4858	85,638			35,534		39,176			(21,380)		7,083		0001
Purchased Call/S&P 500 INDEX/SPX721P$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2024		2,002,000	4124.54	300,700			126,632		279,438			(74,455)		9,195		0001
Purchased Call/S&P 500 INDEX/SPX721Z$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,231,213	253	47,818			2,657		90,774			(23,778)		2,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/04/2022	02/23/2024		6,937,633	272.58	218,728			71,398		174,301			(54,313)		28,011		0001
Purchased Call/Nasdaq FC Index/NFC061W$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024		437,761	250.58	21,407			7,292		15,175			(5,293)		1,808		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024		2,848,558	260.31	105,570			32,070		3			(26,193)		11,108		0001
Purchased Call/Nasdaq FC Index/NFC061N$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023		1,383,489	274.74	69,022			5,924		255			(17,218)		2,874		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305PSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 11/22/2022	. 11/22/2023	.....	 107,885	..... 218.76	 3,808	.....	.....	 1,515	.....	 276	.....	.....	..... (1,889)	.....	 340	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/03/2023	. 03/05/2024	.....	 587,014	..... 182.14	.....	 34,634	.....	 23,597	.....	 28,403	.....	.....	..... (11,200)	.....	 2,424	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313OSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 06/12/2023	. 06/12/2024	.....	 574,676	..... 182.97	.....	 32,814	.....	 31,281	.....	 34,013	.....	.....	..... (1,614)	.....	 2,806	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061M$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/30/2021	. 08/03/2023	.....	 2,155,166	..... 266.74	 111,651	.....	.....	 5,079	.....	 464	.....	.....	..... (27,758)	.....	 3,289	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061N$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/30/2021	. 08/18/2023	.....	 2,137,319	..... 265.64	 116,007	.....	.....	 7,704	.....	 2,455	.....	.....	..... (28,970)	.....	 3,916	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/06/2023	. 01/31/2025	.....	 22,501,858	..... 265.85	.....	 663,733	.....	 532,366	.....	 1,024,932	.....	.....	..... (132,758)	.....	 141,948	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715J$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 10/15/2021	. 10/17/2023	.....	 2,930,000	..... 4435.6	 325,523	.....	.....	 48,292	.....	 107,035	.....	.....	..... (80,491)	.....	 8,006	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0409$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 09/28/2022	. 08/30/2024	.....	 3,969,550	..... 326.46	 87,679	.....	.....	 52,297	.....	 80,074	.....	.....	..... (22,143)	.....	 21,467	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 12/08/2021	. 12/08/2023	.....	 563,614	..... 253.08	 23,108	.....	.....	 5,079	.....	.....	.....	.....	..... (5,730)	.....	 1,872	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 12/23/2021	. 12/26/2023	.....	 84,241	..... 253.08	 3,445	.....	.....	 841	.....	.....	.....	.....	..... (851)	.....	 295	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 01/12/2022	. 01/12/2024	.....	 638,326	..... 264.73	 25,980	.....	.....	 6,959	.....	 1	.....	.....	..... (6,442)	.....	 2,339	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715V$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 08/12/2022	. 08/13/2024	.....	 1,918,000	..... 4206.96	 299,016	.....	.....	 167,991	.....	 262,631	.....	.....	..... (73,937)	.....	 10,164	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715W$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 08/26/2022	. 08/27/2024	.....	 2,826,000	..... 4009.37	 446,225	.....	.....	 259,277	.....	 520,158	.....	.....	..... (110,337)	.....	 15,229	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 09/15/2021	. 09/15/2023	.....	 2,279,000	..... 5029.59	 110,076	.....	.....	 11,491	.....	 190	.....	.....	..... (27,293)	.....	 5,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061N$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/30/2021	. 08/25/2023	.....	 2,398,342	..... 269.26	 119,127	.....	.....	 9,048	.....	 1,460	.....	.....	..... (29,630)	.....	 4,697	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/06/2023	. 01/08/2024	.....	 443,023	..... 183.57	.....	 24,366	.....	 12,821	.....	 15,230	.....	.....	..... (11,619)	.....	 1,607	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/30/2022	. 09/28/2023	.....	 7,459,772	..... 221.35	 254,585	 8,807	.....	 66,725	.....	 1,001,792	.....	.....	..... (133,031)	.....	 18,521	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/19/2023	. 05/21/2025	.....	 9,190,387	..... 271.79	 266,618	.....	.....	 252,674	.....	 329,007	.....	.....	..... (14,690)	.....	 63,226	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/10/2022	. 01/17/2024	.....	 3,913,252	..... 267.97	 164,022	.....	.....	 45,286	.....	 33,109	.....	.....	..... (40,865)	.....	 14,520	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023		1,162,841	267.27	60,436			2,837		226			(15,027)		1,800		0001
Purchased Call/Nasdaq FC Index/NFC061VSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/07/2024		4,495,777	258.88	232,648			70,864		87,165			(57,843)		17,531		0001
Purchased Call/S&P 500 INDEX/SPX7211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2023		1,291,000	4311.54	151,434			16,849		67,790			(37,547)		3,060		0001
Purchased Call/S&P 500 INDEX/SPX715ZSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2022	11/24/2023		1,672,707	3987	179,102			72,838		238,383			(89,799)		5,308		0001
Purchased Call/S&P 500 INDEX/SPX721XS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		2,241,000	3899.38	25,323			422		44,738			(12,592)		1,552		0001
Purchased Call/S&P 500 INDEX/SPX715ZSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/28/2023		2,453,902	3958	93,570			38,772		145,136			(46,528)		7,892		0001
Purchased Call/S&P 500 INDEX/SPX721YSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		2,083,000	3830.85	34,786			1,629		60,124			(17,250)		2,313		0001
Purchased Call/S&P 500 INDEX/SPX7210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2024		2,036,000	5218.5	95,081			38,998		11,644			(23,543)		9,229		0001
Purchased Call/S&P 500 INDEX/SPX8155S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/15/2024		3,372,000	4136.28		133,868		117,319		167,537			(16,825)		15,787		0001
Purchased Call/S&P 500 INDEX/SPX8211S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023		2,229,000	4155.17	32,766			2,979		52,369			(16,248)		3,402		0001
Purchased Call/S&P 500 INDEX/SPX8212SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2022	08/18/2023		1,358,000	105	19,963			2,654					(9,899)		2,488		0001
Purchased Call/S&P 500 INDEX/SPX721MSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024		2,400,000	4427.47	333,120			130,869		181,329			(82,596)		10,641		0001
Purchased Call/S&P 500 INDEX/SPX721RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024		1,422,000	3916.13	213,442			95,742		273,392			(52,850)		6,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024		124,067	248.55	4,888			1,777		150			(1,210)		530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	03/07/2024		8,634,607	281.93	264,887	694		91,586		91,522			(66,085)		35,802		0001
Purchased Call/S&P 500 INDEX/SPX8212SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		2,071,000	4274.04	59,024			7,642		77,761			(29,269)		3,755		0001
Purchased Call/S&P 500 INDEX/SPX7210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024		2,045,000	4195.32	314,521			128,058		247,632			(77,877)		9,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/02/2022	02/29/2024		3,991,893	272.42	138,862			46,363		101,889			(34,439)		16,319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024		528,067	241.24	21,123			6,993		1,051			(5,223)		2,150		0001
Purchased Call/Citi Grandmaster Index/CGM040ASE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	09/24/2024		169,866	322.27	4,454			2,794		4,607			(1,118)		945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2022	02/06/2024		5,617,593	270.32	175,461			53,106		167,117			(43,511)		21,856		0001
Purchased Call/S&P 500 INDEX/SPX721XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2024		1,465,000	4715.91	76,620			39,413		84,301			(18,920)		7,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024		682,540	228.61	27,302			9,101		1,493			(6,760)		2,790		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3058$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024		561,118	228.74	22,333			7,700		1,398			(5,537)		2,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2022	03/01/2024		5,491,202	277.29	195,179			65,838		92,111			(48,623)		22,494		0001
Purchased Call/S&P 500 INDEX/SPX8210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024		1,669,131	5014	74,871			40,379		44,423			(18,589)		8,649		0001
Purchased Call/S&P 500 INDEX/SPX8212$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2022	08/21/2024		1,574,604	5430	41,962			24,102		12,074			(10,433)		8,425		0001
Purchased Call/S&P 500 INDEX/SPX8213$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,906,000	4057.66	33,419			5,106		20,697			(16,618)		5,691		0001
Purchased Call/S&P 500 INDEX/SPX8213$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023		2,159,000	3986.16	24,397			4,033		41,663			(12,098)		4,413		0001
Purchased Call/Citi Grandmaster Index/CGM040A$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	10/07/2024		5,175,361	322.79	117,242			75,780		136,683			(29,476)		29,207		0001
Purchased Call/S&P 500 INDEX/SPX8213$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2024		1,517,000	4895.57	85,104			49,498		63,781			(21,015)		8,185		0001
Purchased Call/Citi Grandmaster Index/CGM040A$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/04/2024		2,280,867	323.58	49,024			31,538		57,176			(12,326)		12,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2022	03/13/2024		5,602,999	280.25	165,056			58,087		71,995			(40,891)		23,508		0001
Purchased Call/S&P 500 INDEX/SPX8211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2022	08/14/2023		3,086,000	100	32,403			3,928					(15,981)		5,418		0001
Purchased Call/S&P 500 INDEX/SPX8210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		1,090,000	4023.61	12,426			890		6,868			(6,162)		1,482		0001
Purchased Call/S&P 500 INDEX/SPX8211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2022	08/02/2023		1,269,000	4091.19	14,340			1,264		10			(7,111)		1,908		0001
Purchased Call/S&P 500 INDEX/SPX8212$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/04/2023		1,585,908	3732	32,576			3,201		62,362			(16,847)		2,455		0001
Purchased Call/S&P 500 INDEX/SPX8214$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		12,062,000	3979.87	139,919			26,211		227,697			(69,385)		26,222		0001
Purchased Call/S&P 500 INDEX/SPX7211$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024		1,483,199	4927	80,294			28,235		19,554			(19,908)		6,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024		557,486	248.53	22,522			6,621		314			(5,584)		2,139		0001
Purchased Call/S&P 500 INDEX/SPX721X$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,696,000	3899.38	35,955			599		57,514			(17,879)		1,174		0001
Purchased Call/S&P 500 INDEX/SPX8154$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/15/2024		1,758,000	4137.64		20,744		16,516		28,214			(4,352)		7,835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024		1,063,784	236.21	42,658			13,887		3,378			(10,577)		4,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024		172,750	248.55	6,772			2,508		215			(1,672)		744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024		11,754,945	272.2		276,293		259,150		333,241			(18,400)		56,726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	08/23/2024		2,476,045	244.12	84,046			48,499		3,547			(20,891)		13,280		0001
Purchased Call/Nasdaq FC Index/NFC061MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/13/2021	08/08/2023		1,294,931	268.06	61,834			3,240		237			(15,385)		2,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		1,849,480	546.48	218,054			141,780		377,165			(53,991)		10,549		0001
Purchased Call/Nasdaq FC Index/NFC1618SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2022	11/01/2024		7,523,182	213.47	380,507			257,752		1,148,032			(95,084)		43,584		0001
Purchased Call/S&P 500 INDEX/SPX8214SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2022	09/05/2023		1,213,000	105	22,683			4,205		22,524			(11,468)		2,598		0001
Purchased Call/S&P 500 INDEX/SPX8214S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023		2,080,000	4067.36	44,304			8,492		23,743			(22,030)		4,554		0001
Purchased Call/S&P 500 INDEX/SPX8219S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/16/2022	11/16/2023		1,819,000	3958.79	20,555			7,814		35,003			(10,193)		5,613		0001
Purchased Call/S&P 500 INDEX/SPX821ESG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/22/2023		1,777,691	3823	38,000			18,731		62,109			(19,212)		6,155		0001
Purchased Call/S&P 500 INDEX/SPX8214SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023		6,724,000	3901.35	77,998			16,421		127,644			(38,679)		15,442		0001
Purchased Call/S&P 500 INDEX/SPX8215S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		3,696,000	3647.29	81,312			19,712		142,283			(40,322)		9,125		0001
Purchased Call/S&P 500 INDEX/SPX8215SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		1,271,000	100	30,377			7,594		50,144			(15,105)		3,173		0001
Purchased Call/S&P 500 INDEX/SPX8216S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2022	10/09/2023		2,136,480	3640	74,672			20,685		137,012			(37,233)		5,619		0001
Purchased Call/S&P 500 INDEX/SPX8217SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023		1,431,000	100	34,344			10,589		56,210			(17,078)		3,963		0001
Purchased Call/S&P 500 INDEX/SPX8218S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023		5,083,000	3871.98	112,843			37,925		186,256			(55,958)		14,754		0001
Purchased Call/S&P 500 INDEX/SPX8217SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023		1,141,000	3830.6	12,779			4,119		22,900			(6,337)		3,244		0001
Purchased Call/S&P 500 INDEX/SPX8215SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023		1,577,000	105	23,970			6,141		46,642			(11,822)		4,001		0001
Purchased Call/S&P 500 INDEX/SPX8215SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		5,214,000	3744.52	59,440			16,016		99,238			(29,476)		13,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024		90,736	230.26	3,629			1,118		150			(902)		355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024		318,645	228.82	12,778			4,002		641			(3,168)		1,262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024		383,817	230.59	14,714			4,674		649			(3,653)		1,527		0001
Purchased Call/S&P 500 INDEX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/12/2024		1,544,127	4458	139,925			73,882		154,353			(35,372)		7,857		0001
Purchased Call/S&P 500 INDEX/SPX8214SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2022	08/30/2024		1,530,060	5131	51,603			30,788		34,107			(13,045)		8,275		0001
Purchased Call/S&P 500 INDEX/SPX821BSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,638,000	4275.29	30,467			12,948		18,137			(15,150)		5,320		0001
Purchased Call/S&P 500 INDEX/SPX8215S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023		3,683,000	3655.04	99,809			23,921		177,004			(49,494)		9,042		0001
Purchased Call/S&P 500 INDEX/SPX8218SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023		2,831,000	3770.55	29,726			10,321		52,692			(14,781)		8,317		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821A$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		2,153,000	4026.12	46,505			18,860		75,836			(23,125)		6,832		0001
Purchased Call/S&P 500 INDEX/SPX821A$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023		2,558,000	100	38,370			15,750		23,496			(18,924)		8,199		0001
Purchased Call/S&P 500 INDEX/SPX821C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		3,505,000	100	32,947			15,284		51,374			(16,383)		11,890		0001
Purchased Call/S&P 500 INDEX/SPX821E$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		1,905,000	3839.5	40,767			20,554		73,018			(20,272)		6,726		0001
Purchased Call/S&P 500 INDEX/SPX821F$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		6,094,000	100		60,940		31,824		177,362			(29,298)		21,926		0001
Purchased Call/S&P 500 INDEX/SPX8219$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		2,684,000	3965.34	30,329			11,710		51,387			(15,081)		8,311		0001
Purchased Call/S&P 500 INDEX/SPX8219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		2,072,000	100	30,251			11,680		23,205			(15,042)		6,416		0001
Purchased Call/S&P 500 INDEX/SPX821C$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023		4,301,000	100	40,429			18,934		81,425			(19,939)		14,719		0001
Purchased Call/S&P 500 INDEX/SPX821D$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023		2,103,000	3821.62	23,974			11,360		40,653			(11,889)		7,239		0001
Purchased Call/S&P 500 INDEX/SPX8216$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023		2,233,000	3639.66	47,116			12,731		87,967			(23,429)		5,785		0001
Purchased Call/S&P 500 INDEX/SPX8217$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/09/2023		3,373,965	3640	167,045			47,188		294,142			(84,930)		8,874		0001
Purchased Call/S&P 500 INDEX/SPX8217$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023		1,682,000	100	40,873			12,567		66,124			(20,268)		4,659		0001
Purchased Call/S&P 500 INDEX/SPX8152$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024		2,226,000	3991.05		129,331		187,878		187,878	58,547				8,969		0001
Purchased Call/S&P 500 INDEX/SPX8151$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024		2,515,385	4137		90,185		56,709		116,890			(33,540)		9,940		0001
Purchased Call/S&P 500 INDEX/SPX8154$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024		2,138,000	4169.48		76,754		64,068		94,732			(13,176)		9,756		0001
Purchased Call/S&P 500 INDEX/SPX8154$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024		2,328,202	4135		113,929		94,941		142,370			(19,718)		10,571		0001
Purchased Call/S&P 500 INDEX/SPX821D$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		1,006,000	4037.06	19,013			9,215		43,706			(9,454)		3,483		0001
Purchased Call/S&P 500 INDEX/SPX8216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/05/2023		1,566,975	3776	60,461			16,443		122,210			(30,654)		4,039		0001
Purchased Call/S&P 500 INDEX/SPX8216$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023		1,941,000	100	46,584			13,458		76,416			(23,164)		5,205		0001
Purchased Call/S&P 500 INDEX/SPX821B$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,324,000	100	32,570			13,842		50,247			(16,196)		4,300		0001
Purchased Call/S&P 500 INDEX/SPX821G$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		35,423	3972.61		215,792		4,480		4,480	1,685				133		0001
Purchased Call/S&P 500 INDEX/SPX821B$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023		4,428,000	3806.8	50,479			17,939		82,209			(25,032)		13,213		0001
Purchased Call/S&P 500 INDEX/SPX821A$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/23/2022	11/20/2023		2,395,065	3965	126,737			50,411		193,219			(63,369)		7,496		0001
Purchased Call/S&P 500 INDEX/SPX821E$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		1,255,000	3839.5	14,307			7,213		24,142			(7,114)		4,431		0001
Purchased Call/S&P 500 INDEX/SPX821E$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		2,783,029	3849	130,595			65,843		223,366			(64,939)		9,826		0001
Purchased Call/S&P 500 INDEX/SPX821H$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024		2,192,632	4060		70,292		40,922		98,505			(29,402)		8,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/05/2022	04/05/2024		132,861	248.55	5,195			1,988		176			(1,286)		582		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305C$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	04/29/2022	05/01/2024		1,227,508	233.37	46,891		19,618		2,735			(11,579)		5,620		0001
Purchased Call/S&P 500 INDEX/SPX821JSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		2,001,000	100	46,423		29,158		31,760			(17,297)		7,925		0001
Purchased Call/S&P 500 INDEX/SPX821MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/17/2023	03/19/2024		2,067,000	3916.64	24,804		17,853		38,232			(7,077)		8,773		0001
Purchased Call/S&P 500 INDEX/SPX821MSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024		1,955,000	3916.64	43,597		31,244		71,734			(12,576)		8,234		0001
Purchased Call/S&P 500 INDEX/SPX821KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024		2,271,000	3970.04	39,288		25,976		54,387			(13,489)		9,227		0001
Purchased Call/S&P 500 INDEX/SPX821KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024		8,532,000	3970.04	204,768		135,384		284,965			(70,302)		34,664		0001
Purchased Call/Citi Grandmaster Index/CGM040A$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZIWZ7FF32TWEFA76	10/28/2022	10/18/2024		1,900,050	321.41	46,878	1,278	32,015		55,006			(11,938)		10,849		0001
Purchased Call/S&P 500 INDEX/SPX8217SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/20/2022	10/11/2023		2,196,370	3589	111,561		32,327		200,660			(56,721)		5,834		0001
Purchased Call/S&P 500 INDEX/SPX8219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/17/2022	11/15/2023		2,490,840	3992	136,163		51,962		229,559			(67,894)		7,658		0001
Purchased Call/S&P 500 INDEX/SPX8219SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/21/2022	11/17/2023		2,520,495	3951	145,904		56,492		238,073			(73,154)		7,805		0001
Purchased Call/S&P 500 INDEX/SPX821BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/29/2022	11/27/2023		1,807,769	4026	93,455		38,573		152,791			(46,599)		5,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025		5,123,134	223.39	177,260		174,822		153,666			(3,390)		35,927		0001
Purchased Call/Nasdaq FC Index/NFC1613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	07/12/2022	07/07/2023		5,433,015	233.73	200,389		3,359		442,230			(100,353)		3,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		616,832	544.13	74,452		48,409		128,054			(18,435)		3,518		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024		4,149,308	245.29	147,434		80,641		4,105			(36,571)		21,691		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2024		2,270,533	242.25	77,643		45,420		4,544			(19,287)		12,265		0001
Purchased Call/Nasdaq FC Index/NFC061X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	04/12/2022	03/28/2024		3,162,878	259.55	137,067		51,467		67,986			(34,211)		13,652		0001
Purchased Call/Nasdaq FC Index/NFC061U$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	01/19/2022	01/16/2024		1,167,358	267.97	50,465		13,856		9,780			(12,565)		4,321		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2024		1,650,615	252.59	59,602		26,853		146			(14,766)		7,836		0001
Purchased Call/S&P 500 INDEX/SPX821C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023		1,932,000	100	47,914		21,295		74,456			(23,825)		6,416		0001
Purchased Call/S&P 500 INDEX/SPX821FSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024		8,347,000	100	86,809		46,394		69,889			(40,431)		30,505		0001
Purchased Call/S&P 500 INDEX/SPX821ISM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		1,508,000	100	36,343		22,026		65,647			(14,338)		5,867		0001
Purchased Call/S&P 500 INDEX/SPX821MSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024		1,173,000	4112.47	22,170		15,888		49,055			(6,395)		4,941		0001
Purchased Call/S&P 500 INDEX/SPX821E$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/30/2022	12/27/2023		1,945,259	3829	112,085		56,200		194,980			(56,043)		6,830		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821FSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023		1,816,084	.3840		83,953		42,445		141,843			(41,510)		6,412		0001
Purchased Call/S&P 500 INDEX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		740,767	3895.08		184,064		41,043		130,301			(37,195)		2,686		0001
Purchased Call/S&P 500 INDEX/SPX821GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/18/2023	01/16/2024		1,707,611	.3999		99,077		54,616		158,447			(44,489)		6,320		0001
Purchased Call/S&P 500 INDEX/SPX821JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		2,348,000	4090.46		51,656		31,998		68,590			(19,868)		9,197		0001
Purchased Call/S&P 500 INDEX/SPX821JSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/16/2023	02/16/2024		1,635,000	4090.41		49,868		31,860		65,934			(18,308)		6,503		0001
Purchased Call/S&P 500 INDEX/SPX821SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024		2,311,000	4090.46		27,732		17,266		40,571			(10,579)		9,112		0001
Purchased Call/S&P 500 INDEX/SPX821GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024		4,268,000	4016.95		53,350		30,423		72,418			(22,948)		16,109		0001
Purchased Call/S&P 500 INDEX/SPX821HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		3,491,000	4070.56		90,068		52,289		121,585			(38,106)		13,240		0001
Purchased Call/S&P 500 INDEX/SPX821HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024		2,336,000	4076.6		39,245		23,136		52,078			(16,128)		8,964		0001
Purchased Call/S&P 500 INDEX/SPX821IS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		6,491,000	4119.21		158,380		93,807		208,591			(64,654)		24,967		0001
Purchased Call/S&P 500 INDEX/SPX821KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		3,176,000	3991.05		85,752		55,751		118,386			(30,072)		12,796		0001
Purchased Call/S&P 500 INDEX/SPX821KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2023	02/16/2024		1,702,899	.4084		137,285		89,959		230,893			(47,447)		6,774		0001
Purchased Call/S&P 500 INDEX/SPX821LSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		7,612,000	3919.29		92,866		65,568		128,762			(27,403)		31,999		0001
Purchased Call/S&P 500 INDEX/SPX821MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,082,000	3891.93		43,514		30,842		61,558			(12,721)		8,769		0001
Purchased Call/Citi Grandmaster Index/CGM040ASK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	10/11/2024		3,881,240	322.08	89,767			58,375		107,546			(22,498)		21,998		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2024		2,151,446	244.98	76,807			40,247		1,942			(18,966)		11,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2024		515,829	246.42	18,467			10,057		412			(4,572)		2,693		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2024		4,888,406	257.61	177,449			65,568		15			(43,877)		21,022		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2022	08/30/2024		740,016	241.11	25,257			14,911		1,772			(6,297)		4,002		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024		346,680	183.78		19,167		15,636		16,946			(3,636)		1,564		0001
Purchased Call/Nasdaq FC Index/NFC061ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/08/2024		2,333,355	240.9	101,000			43,382		139,630			(25,098)		10,804		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024		115,767	182.64		6,668		6,594		7,524			(128)		572		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024		1,264,121	244.95	45,285			23,728		1,102			(11,337)		6,432		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821M$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,193,000	3891.93		34,649		24,559		48,362			(10,130)		9,237		0001
Purchased Call/Citi Grandmaster Index/CGM040A$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIIZ7FF32TWEFA76	12/16/2022	10/10/2024		3,443,911	322.2	81,343			53,184		94,531			(20,540)		19,498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/10/2022	06/12/2024		137,538	232.5	5,295			2,520		958			(1,308)		671		0001
Purchased Call/S&P 500 INDEX/SPX8154$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/09/2024		2,700,000	4119.17		104,760		90,082		132,493			(14,884)		12,521		0001
Purchased Call/S&P 500 INDEX/SPX8210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023		1,012,000	105	15,079			1,246					(7,437)		1,475		0001
Purchased Call/S&P 500 INDEX/SPX8213$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,319,000	4057.66	65,628			10,026		106,659			(32,634)		4,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2022	02/08/2024		4,984,553	270.19	158,788			48,620		150,278			(39,480)		19,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025		8,051,209	266		234,674		186,750		363,502			(48,342)		50,702		0001
Purchased Call/S&P 500 INDEX/SPX721M$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024		1,729,334	5375	72,304			28,405		4,155			(17,927)		7,667		0001
Purchased Call/S&P 500 INDEX/SPX8217$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		1,997,000	3695.16	59,311			17,973		105,462			(29,412)		5,506		0001
Purchased Call/S&P 500 INDEX/SPX8218$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	10/31/2023		1,609,590	3879	81,626			27,973		156,580			(41,269)		4,672		0001
Purchased Call/S&P 500 INDEX/SPX821B$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		3,934,000	3941.26	90,875			39,555		138,431			(45,064)		12,982		0001
Purchased Call/S&P 500 INDEX/SPX821C$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		1,902,000	3852.36	40,703			18,882		73,154			(20,240)		6,452		0001
Purchased Call/S&P 500 INDEX/SPX821E$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023		1,200,000	3829.25	13,560			6,687		23,122			(6,724)		4,213		0001
Purchased Call/S&P 500 INDEX/SPX821J$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		784,000	12304.9		17,326		10,733		29,632			(6,664)		3,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/19/2022	04/19/2024		84,434	254.29	3,293			1,324		73			(815)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/25/2022	07/25/2023		134,453	233.92	4,840			320					(2,400)		176		0001
Purchased Call/Citi Grandmaster Index/CGM040B$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIIZ7FF32TWEFA76	11/10/2022	11/08/2024		4,576,936	322.68	115,780			80,815		123,264			(29,296)		26,704		0001
Purchased Call/S&P 500 INDEX/SPX821N$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024		2,651,000	4100.6		90,929		69,446		119,325			(21,614)		11,589		0001
Purchased Call/S&P 500 INDEX/SPX8210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024		1,982,000	4135.35		34,883		28,989		43,180			(6,117)		8,999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/20/2022	05/21/2024		136,201	238.97	5,216			2,329		570			(1,290)		644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/07/2022	06/07/2024		72,730	247.81	2,815			1,320		161			(697)		353		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8215$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	09/20/2024		1,248,157	3748	52,581			33,104		79,975			(13,311)		6,914		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023		539,402	231.02	19,418			324					(9,656)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2023		152,038	233.92	5,443			570					(2,699)		248		0001
Purchased Call/Citi Grandmaster Index/CGM040BSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/23/2022	11/22/2024		5,478,537	324.47	132,472			93,199		132,799			(32,854)		32,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/17/2022	03/15/2024		8,888,134	277.84	283,446			100,771		143,758			(70,397)		37,436		0001
Purchased Call/Citi Grandmaster Index/CGM040C$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	01/11/2023	01/03/2025		1,248,084	322.22	31,718			24,223		35,302			(7,558)		7,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	02/15/2022	02/09/2024		5,184,894	270.91	166,261	2,540		53,770		147,634			(41,626)		20,309		0001
Purchased Call/Citi Grandmaster Index/CGM040D$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	02/13/2023	02/07/2025		4,170,494	323.31	97,762			79,367		111,576			(18,638)		26,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023		508,756	230.77	18,213			2,559					(8,983)		960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023		429,009	224.07	15,359			2,200		115			(7,616)		817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024		3,306,253	226.9	126,630			56,531		14,571			(31,311)		15,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2023		233,446	229.73	8,427			93					(4,179)		137		0001
Purchased Call/Citi Grandmaster Index/CGM040BS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/15/2022	11/11/2024		5,899,488	324.42	140,628			96,660		142,859			(34,965)		34,524		0001
Purchased Call/S&P 500 INDEX/SPX821O$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024		2,703,000	4154.87	93,794			75,241		117,480			(18,708)		12,109		0001
Purchased Call/Citi Grandmaster Index/CGM040BSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/30/2022	11/27/2024		4,246,652	324.4	101,820			72,409		103,759			(25,363)		25,246		0001
Purchased Call/S&P 500 INDEX/SPX721T$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2024		1,837,000	3900.86	75,133			35,655		111,892			(18,603)		8,943		0001
Purchased Call/S&P 500 INDEX/SPX821N$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024		3,035,000	4050.83	82,856			62,372		111,524			(20,942)		13,100		0001
Purchased Call/Citi Grandmaster Index/CGM040C$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/28/2022	12/26/2024		810,523	323	18,870			14,120		21,763			(4,685)		4,952		0001
Purchased Call/Citi Grandmaster Index/CGM040BSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/08/2022	12/06/2024		2,554,238	324.36	62,220			44,881		62,534			(15,439)		15,317		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Citi Grandmaster Index/CGM040BSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2022	12/06/2024		2,282,981	324.66	54,294			39,310		54,839			(13,514)		13,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023		309,232	214.41	11,009			2,244		2,235			(5,459)		701		0001
Purchased Call/Citi Grandmaster Index/CGM040D$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/16/2023	02/03/2025		3,297,549	323.81		75,061		60,645		85,547			(14,519)		20,856		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/20/2024		5,107,392	245.52	181,312			103,607		5,620			(44,833)		27,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2022	08/19/2024		1,190,339	245.52	41,630			23,775		1,293			(10,317)		6,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024		3,606,469	242.6	127,669			74,181		6,757			(31,568)		19,435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/24/2021	11/24/2023		312,691	177.92	14,009			2,821		16,791			(3,473)		992		0001
Purchased Call/Nasdaq FC Index/NFC1613$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2022	07/24/2024		4,333,306	235.28	222,176			119,828		334,164			(55,513)		22,396		0001
Purchased Call/Nasdaq FC Index/NFC061Z$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/24/2024		2,512,125	245.12	108,236			44,430		122,802			(26,908)		11,368		0001
Purchased Call/Nasdaq FC Index/NFC061YSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024		3,935,650	254.91	175,459			67,665		113,237			(43,689)		17,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2023		196,799	220.26	7,006			1,390		429			(3,455)		440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		626,361	205.92	22,236			5,127		14,753			(11,057)		1,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/31/2022	06/12/2024		1,460,531	220.76	55,962			26,754		11,049			(13,881)		7,131		0001
Purchased Call/Citi Grandmaster Index/CGM040D$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2023	02/14/2025		5,808,720	322.98		135,794		111,508		159,106			(24,862)		37,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2023		169,115	213	5,970			2,121		2,445			(2,960)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023		243,060	217.57	8,580			3,711		2,670			(4,255)		800		0001
Purchased Call/S&P 500 INDEX/SPX621XSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023		1,482,000	4441.67	149,237			32,042		32,042	10,173				2,824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023		244,328	209.86	8,674			1,935		3,761			(4,301)		579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023		385,357	227.03	13,796			1,976					(6,841)		734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/09/2022	09/08/2023		1,263,007	223.17	44,963			8,618					(22,358)		2,766		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024		7,603,000	4135.35		188,554		156,693		234,526			(33,062)		34,522		0001
Purchased Call/S&P 500 INDEX/SPX8210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024		2,106,000	4167.87		77,922		65,292		95,951			(12,774)		9,641		0001
Purchased Call/S&P 500 INDEX/SPX821P$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024		3,745,000	4136.25		71,530		60,999		88,473			(11,005)		17,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2023	01/31/2025		16,972,579	266.3		478,589		384,086		756,533			(95,483)		107,068		0001
Purchased Call/Citi Grandmaster Index/CGM040A$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/24/2022	10/04/2024		4,511,247	323.38	100,232			64,378		114,576			(25,181)		25,377		0001
Purchased Call/S&P 500 INDEX/SPX8151$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2025		1,827,000	4090.98		265,646		213,173		343,299			(53,274)		11,575		0001
Purchased Call/S&P 500 INDEX/SPX8211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	08/02/2024		1,520,998	4008	261,679			143,061		275,960			(64,882)		7,951		0001
Purchased Call/S&P 500 INDEX/SPX8216$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2022	10/04/2024		1,584,125	4657	77,268			49,268		137,025			(19,290)		8,911		0001
Purchased Call/S&P 500 INDEX/SPX8216$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2023		1,832,602	251	45,532			12,739		115,054			(22,703)		4,844		0001
Purchased Call/S&P 500 INDEX/SPX8210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		1,521,000	4130.29	17,187			1,289		2			(8,546)		2,106		0001
Purchased Call/Citi Grandmaster Index/CGM040C$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2023	01/02/2025		1,252,627	322.56		30,135		22,840		34,665			(7,317)		7,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/25/2022	08/25/2023		118,871	224.49	4,256			648		32			(2,110)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2024		1,183,825	214.83	45,222			21,650		13,445			(11,197)		5,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/14/2022	11/14/2023		215,023	213	7,590			2,844		3,150			(3,764)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/03/2023	01/03/2024		284,888	209.99		10,028		5,138		6,458			(4,890)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/28/2022	10/30/2023		186,310	213	6,558			2,186		2,642			(3,234)		539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/22/2022	11/22/2023		189,331	214.86	6,683			2,659		2,547			(3,314)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2023		369,937	208.29	13,059			6,312		9,324			(6,476)		1,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/13/2022	07/13/2023		565,493	215.35	20,358			673					(10,095)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/07/2022	09/07/2023		636,034	219.3	22,706			4,254		29			(11,260)		1,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023		131,599	207.62	4,632			2,297		3,518			(2,297)		463		0001

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Purchased Call/S&P 500 INDEX/SPX821PSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024		5,791,000	4136.25		143,038		122,211		178,061			(21,767)		26,770		0001
Purchased Call/S&P 500 INDEX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		2,674,089	4159		75,514		67,147		90,823			(8,896)		12,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023		186,965	207.81	6,581			2,024		1,440			(3,264)		518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/10/2022	11/10/2023		385,390	218	13,643			5,002		972			(6,765)		1,163		0001
Purchased Call/S&P 500 INDEX/SPX821AS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2024		1,368,294	4003.58	221,800			275,397		275,397	105,029				8,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023		702,001	209.68	24,710			11,977		16,003			(12,287)		2,430		0001
Purchased Call/S&P 500 INDEX/SPX821LSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	10/02/2023		3,900,000	4000		201,830		93,384		516,659			(108,372)		9,896		0001
Purchased Call/S&P 500 INDEX/SPX821LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024		3,900,000	4000		303,630		213,044		642,290			(90,922)		16,299		0001
Purchased Call/S&P 500 INDEX/SPX821PSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		1,943,000	4136.25		44,883		38,330		63,770			(6,849)		8,968		0001
Purchased Call/S&P 500 INDEX/SPX821PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		8,283,000	4136.25		204,590		174,719		254,805			(31,218)		38,229		0001
Purchased Call/S&P 500 INDEX/SPX821RS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024		2,324,000	4191.98		52,290		46,688		61,978			(5,968)		10,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023		159,779	213.55	5,656			2,135		2,252			(2,805)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2023		532,034	224.51	19,047			1,941					(9,394)		858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023		520,433	233.94	18,632			2,412					(9,239)		944		0001
Purchased Call/S&P 500 INDEX/SPX8210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		10,970,835	4159		277,386		246,650		332,113			(32,678)		51,522		0001
Purchased Call/S&P 500 INDEX/SPX8216S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/04/2024		1,003,760	3788	35,118			22,361		53,345			(8,719)		5,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		960,864	208.26	33,918			9,165		6,136			(16,866)		2,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023		147,642	216.59	5,212			2,007		498			(2,584)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023		265,227	217.85	9,363			3,688		767			(4,643)		833		0001
Purchased Call/S&P 500 INDEX/SPX821RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024		2,309,000	4192.63		47,335		42,393		55,626			(5,044)		10,928		0001
Purchased Call/S&P 500 INDEX/SPX821SST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024		1,714,000	100		44,735		41,654		49,137			(3,413)		8,259		0001
Purchased Call/S&P 500 INDEX/SPX821TS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024		3,092,000	4282.37		92,451		86,084		104,415			(7,053)		14,899		0001
Purchased Call/S&P 500 INDEX/SPX821US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024		3,870,000	4388.71		190,404		185,696		202,713			(5,202)		19,110		0001
Purchased Call/S&P 500 INDEX/SPX821VSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024		1,695,791	4382		55,504		55,040		60,676			(615)		8,386		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305F$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/27/2022	. 06/27/2024	.....	 613,450	..... 218.84	23,618	.....	.....	11,728	.....	 5,382	.....	.....	.....(5,848)	.....	3,059	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/06/2022	. 07/05/2024	.....	1,230,751	..... 218.88	46,522	.....	.....	 23,645	.....	11,302	.....	.....	.....(11,535)	.....	6,204	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 06/28/2022	. 06/28/2024	.....	 80,743	..... 228.46	3,101	.....	.....	 1,544	.....	785	.....	.....	..... (768)	.....	403	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	. 02/09/2023	. 02/07/2025	.....	 18,621,003	..... 265.28	.....	539,085	.....	435,957	.....	876,095	.....	.....	..... (103,846)	.....	 118,172	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040E$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 03/23/2023	. 03/21/2025	.....	5,357,937	..... 322.57	131,802	.....	.....	114,364	.....	152,327	.....	.....	..... (17,874)	.....	35,196	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305H$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/22/2022	. 07/23/2024	.....	3,219,237	..... 223.58	122,009	.....	.....	 65,027	.....	22,174	.....	.....	.....(30,169)	.....	16,617	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305I$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 08/05/2022	. 08/07/2024	.....	 973,292	..... 224.51	36,693	.....	.....	20,284	.....	 6,633	.....	.....	.....(9,061)	.....	 5,120	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305J$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 08/22/2022	. 08/22/2024	.....	 112,547	..... 224.07	 4,232	.....	.....	 2,426	.....	 1,567	.....	.....	.....(1,048)	.....	603	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 09/02/2022	. 09/05/2024	.....	 596,504	..... 217.06	22,369	.....	.....	13,256	.....	 6,815	.....	.....	.....(5,516)	.....	 3,248	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 09/07/2022	. 09/06/2024	.....	 922,322	.....219.3	34,495	.....	.....	20,517	.....	 9,253	.....	.....	.....(8,553)	.....	 5,029	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8213$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 09/06/2022	. 09/06/2023	.....	 1,971,000	.....3908.19	30,945	.....	.....	 5,712	.....	51,724	.....	.....	.....(15,345)	.....	 4,254	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8214$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 09/07/2022	. 09/07/2023	.....	3,293,000	.....3979.87	63,884	.....	.....	 11,967	.....	105,023	.....	.....	..... (31,680)	.....	 7,159	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8214$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 09/20/2022	. 09/20/2023	.....	2,229,000	.....3855.93	57,062	.....	.....	 12,733	.....	97,886	.....	.....	.....(28,297)	.....	 5,283	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8218$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 11/10/2022	. 11/10/2023	.....	 1,307,000	.....4154.19	23,918	.....	.....	 8,770	.....	28,475	.....	.....	..... (11,861)	.....	 3,945	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821B$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 12/02/2022	. 12/01/2023	.....	 1,274,000	..... 4071.7	14,906	.....	.....	 6,335	.....	 23,322	.....	.....	..... (7,412)	.....	 4,138	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/11/2022	. 07/11/2024	.....	590,384	..... 218.39	22,317	.....	.....	 11,510	.....	 5,677	.....	.....	.....(5,526)	.....	 3,000	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040D$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 03/15/2023	. 03/14/2025	.....	4,369,213	..... 322.03	107,291	.....	.....	91,769	.....	127,322	.....	.....	.....(15,693)	.....	28,541	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821M$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 03/23/2023	. 03/21/2025	.....	2,629,216	3944	376,574	.....	.....	326,711	.....	604,960	.....	.....	.....(51,140)	.....	17,271	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305H$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	. 07/27/2022	. 07/26/2024	.....	 1,117,414	..... 224.94	42,127	.....	.....	 22,626	.....	 7,004	.....	.....	.....(10,445)	.....	 5,790	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061N$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/13/2021	. 09/08/2023	.....	 1,548,786	..... 273.09	71,422	.....	.....	 6,812	.....	701	.....	.....	.....(17,792)	.....	 3,391	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/02/2021	. 07/03/2023	.....	5,777,439	..... 266.17	218,387	.....	.....	602	.....	.....	.....	.....	.....(54,074)	.....	 2,619	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161D8S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2024		1,913,222	257.46	68,979			25,005		6			(17,097)		8,151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2021	10/19/2023		129,988	176.69	5,447			823		7,124			(1,350)		358		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2021	10/05/2023		50,910	176.06	2,322			314		2,859			(589)		131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/19/2021	11/17/2023		58,619	176.68	2,550			490		3,476			(634)		182		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024		148,648	181.36	8,027			2,768		7,773			(1,990)		618		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2022	03/28/2024		566,487	183.8	35,859			13,348		25,197			(8,891)		2,445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024		220,304	183.39	12,007			6,615		8,014			(5,395)		817		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024		226,007	183.12	12,250			7,329		8,990			(4,967)		871		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024		466,573	180.02	24,542			17,540		27,991			(7,127)		1,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2022	08/30/2024		3,455,575	241.24	121,370			70,966		8,118			(30,070)		18,688		0001
Purchased Call/Citi Grandmaster Index/CGM040ESN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2025		4,562,223	322.7	109,947			99,638		129,085			(10,700)		30,604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023		530,143	208.2	18,714			6,810		4,660			(9,280)		1,594		0001
Purchased Call/S&P 500 INDEX/SPX821S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024		2,074,000	4205.45	77,982			71,249		92,135			(7,498)		9,845		0001
Purchased Call/S&P 500 INDEX/SPX821VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		3,023,000	4381.89	87,667			86,453		92,190			(1,921)		14,948		0001

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Purchased Call/Citi Grandmaster Index/CGM040ES5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	03/27/2025		7,137,734	322.85		170,289		148,989		198,797			(21,475)		47,110		0001
Purchased Call/S&P 500 INDEX/SPX821ESM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024		1,673,916	.4413	146,780			110,490		233,471			(36,443)		10,237		0001
Purchased Call/S&P 500 INDEX/SPX821LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2025		2,064,000	3976.86		325,699		273,802		448,314			(52,948)		13,374		0001
Purchased Call/S&P 500 INDEX/SPX900FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2020	07/19/2024		8,637,500	.3700	1,011,675			273,387		2,453,702			(128,681)		44,355		0001
Purchased Call/S&P 500 INDEX/SPX821USO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024		3,711,000	4372.59		107,248		102,828		113,878			(4,688)		18,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/15/2022	07/16/2024		2,823,732	218.81	106,455			55,713		26,585			(26,323)		14,444		0001
Purchased Call/S&P 500 INDEX/SPX821GSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/11/2024		1,492,984	.3495	299,626			193,414		502,095			(74,393)		8,462		0001
Purchased Call/Citi Grandmaster Index/CGM040FS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/12/2025		1,524,589	324.21		35,779		33,776		40,080			(2,047)		10,420		0001
Purchased Call/Citi Grandmaster Index/CGM040FSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025		2,442,913	322.36		59,542		56,943		71,155			(2,895)		16,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/07/2022	10/09/2023		1,017,085	208.26	35,903			9,918		6,788			(17,707)		2,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/11/2022	10/11/2023		438,222	207.98	15,513			4,359		3,097			(7,693)		1,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/30/2022	11/30/2023		498,531	218.88	17,598			7,369		1,298			(8,727)		1,614		0001
Purchased Call/S&P 500 INDEX/SPX821ASY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024		1,463,072	.4590	123,477			87,350		146,190			(30,616)		8,698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/19/2022	07/19/2024		1,468,436	221.99	55,360			29,161		11,245			(13,707)		7,541		0001
Purchased Call/Citi Grandmaster Index/CGM040ESU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/01/2023	04/28/2025		10,368,047	324.43		244,309		224,535		267,047			(20,056)		70,131		0001
Purchased Call/Citi Grandmaster Index/CGM040ESI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2023	04/11/2025		3,853,682	323.08		95,725		85,859		106,647			(10,187)		25,733		0001
Purchased Call/Nasdaq FC Index/NFC061NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2021	09/01/2023		3,191,081	274.85	153,975			13,216		566			(38,363)		6,629		0001
Purchased Call/Nasdaq FC Index/NFC061KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2021	07/05/2023		1,011,870	266.45	49,514			273					(12,299)		592		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	08/30/2024		812,885	241.03	26,987			15,983		1,970			(6,747)		4,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/23/2024		1,761,910	547.35	214,424			141,185		356,074			(52,948)		10,113		0001
Purchased Call/Nasdaq FC Index/NFC061WSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2022	03/07/2024		2,974,151	245.56	149,807			51,520		135,661			(37,189)		12,332		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061YSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/14/2022	.04/15/2024	.....	2,706,799	.....249.8	129,898	.....	.....	51,656	.....	104,138	.....	.....	.....(32,210)	.....	12,064	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/09/2023	.01/09/2024	.....	663,500	..... 214.53	.....	23,488	.....	 12,423	.....	 10,732	.....	.....	..... (11,068)	.....	 2,412	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/23/2023	.01/23/2024	.....	 195,750	..... 215.24	.....	 6,910	.....	 3,921	.....	 3,174	.....	.....	.....(2,991)	.....	737	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/14/2022	.04/08/2024	.....	7,371,352	..... 278.29	221,122	.....	.....	85,840	.....	 118,673	.....	.....	.....(54,852)	.....	32,454	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821DST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 12/23/2022	. 12/26/2023	.....	3,325,000	 100	62,510	.....	.....	30,652	.....	172,381	.....	.....	.....(30,745)	.....	11,642	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821ES2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 12/27/2022	. 12/22/2023	.....	1,521,095	3831	16,634	.....	.....	 8,085	.....	28,327	.....	.....	..... (8,363)	.....	 5,266	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821I$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/03/2023	.02/05/2024	.....	 1,966,000	.....4136.48	 23,592	.....	.....	 14,233	.....	 33,929	.....	.....	..... (9,450)	.....	 7,632	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.01/19/2023	.01/17/2024	.....	2,733,423	3990	151,769	.....	.....	84,551	.....	251,866	.....	.....	..... (67,731)	.....	10,142	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.01/26/2023	.01/24/2024	.....	2,097,157	4018	125,405	.....	.....	72,309	.....	 181,711	.....	.....	.....(53,548)	.....	 7,916	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.01/31/2023	.01/31/2024	.....	 2,268,000	..... 4076.6	68,267	.....	.....	 40,245	.....	91,982	.....	.....	.....(28,055)	.....	 8,703	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/05/2022	.03/28/2024	.....	7,193,323	..... 278.94	214,297	.....	.....	80,355	.....	107,355	.....	.....	.....(53,403)	.....	31,048	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.05/11/2023	.05/09/2025	.....	1,453,000	.....5225.23	.....	31,821	.....	29,758	.....	63,544	.....	.....	..... (2,182)	.....	 9,909	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX9057$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/22/2021	.01/22/2027	.....	7,216,562	.....3841.47	1,373,312	.....	.....	2,360,258	.....	2,360,258	734,650	.....	.....	.....	68,149	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/13/2023	.01/12/2024	.....	1,425,249	..... 216.66	.....	50,311	.....	 27,328	.....	 19,472	.....	.....	.....(23,221)	.....	 5,222	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305RSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 12/23/2022	. 12/22/2023	.....	 132,054	..... 207.63	 4,648	.....	.....	 2,253	.....	 1,533	.....	.....	.....(2,311)	.....	457	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/09/2023	.01/09/2024	.....	348,451	..... 212.54	.....	 12,335	.....	 6,524	.....	 2,885	.....	.....	..... (5,813)	.....	 1,267	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040FS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.05/18/2023	.05/16/2025	.....	2,553,398	..... 324.29	.....	62,050	.....	58,723	.....	66,756	.....	.....	..... (3,552)	.....	17,503	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/13/2022	.04/05/2024	.....	6,262,790	..... 278.15	189,395	.....	.....	72,988	.....	101,452	.....	.....	.....(47,124)	.....	27,426	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 12/06/2022	. 12/06/2023	.....	 563,308	.....213.5	19,828	.....	.....	 8,631	.....	 3,351	.....	.....	..... (9,833)	.....	 1,859	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 12/09/2022	. 12/08/2023	.....	1,233,274	..... 213.25	43,411	.....	.....	 19,294	.....	 7,750	.....	.....	.....(21,586)	.....	 4,095	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.01/13/2023	.01/16/2024	.....	 467,489	..... 214.66	.....	 16,549	.....	 9,072	.....	 3,267	.....	.....	..... (7,555)	.....	 1,730	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	.02/10/2023	.02/12/2024		3,767,000	4090.46		109,620		68,248		146,722			(41,817)		14,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	.04/19/2022	.04/19/2024		1,375,581	241.55		53,648		21,562		1,310			(13,283)		6,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	.04/26/2022	.04/26/2024		775,990	235.99		30,264		12,454		1,315			(7,493)		3,523		0001
Purchased Call/S&P 500 INDEX/SPX721X$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	.07/06/2022	.07/05/2024		1,480,255	3815		59,682		30,333		90,003			(14,798)		7,462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/24/2023	.03/25/2024		473,763	180.55		24,588		18,153		27,995			(6,566)		2,034		0001
Purchased Call/Nasdaq FC Index/NFC1613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.07/19/2022	.07/11/2023		6,196,003	231.22		251,376		7,034		574,877			(126,517)		5,378		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.07/29/2022	.07/31/2024		1,536,468	246.52		55,159		29,963		1,194			(13,620)		8,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.08/23/2022	.08/15/2024		2,273,640	245.93		79,216		44,740		2,244			(19,645)		12,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/18/2022	.10/18/2024		193,394	543.82		24,039		15,663		40,061			(5,952)		1,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	.07/20/2022	.07/20/2023		346,869	222.21		12,487		654					(6,192)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/07/2022	.01/08/2024		115,602	180.46		5,399		1,418		5,548			(1,337)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/01/2023	.03/01/2024		382,588	180.92		22,458		15,054		20,426			(7,425)		1,567		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/16/2022	.05/03/2024		491,048	182.9		32,791		14,798		26,067			(8,691)		2,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.09/13/2022	.09/06/2024		1,717,268	240.22		57,704		34,418		4,857			(14,348)		9,363		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.09/27/2022	.09/12/2024		2,012,001	241.89		64,905		39,188		4,639			(16,109)		11,045		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/25/2022	.01/25/2024		361,357	179.46		17,273		4,935		19,981			(4,283)		1,367		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821M$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		5,640,000	3936.97		136,488		99,366		187,409			(37,292)		24,074		0001
Purchased Call/Citi Grandmaster Index/CGM040C$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	01/31/2023	01/24/2025		2,677,051	324.64		62,787		49,711		65,787			(13,228)		16,786		0001
Purchased Call/S&P 500 INDEX/SPX821W$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2023	07/01/2024		2,952,000	4450.38		49,003		49,003		48,762					14,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024		246,551	215.64		8,703		5,490		1,818			(3,219)		979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2024		787,409	208.67	29,134			18,064		14,641			(7,194)		4,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2024		809,248	204.89	29,861			21,997		19,314			(7,394)		4,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/01/2024		12,420,612	265.85		271,134		161,457		513,264			(110,246)		47,774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/30/2022	12/31/2024		2,306,400	208.08	84,645			63,920		46,997			(20,930)		14,156		0001
Purchased Call/S&P 500 INDEX/SPX821N$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024		2,227,000	4100.6		26,947		20,580		38,464			(6,405)		9,735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024		16,171,117	264.03		372,910		251,633		751,933			(122,015)		66,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024		1,255,816	210.46	46,340			29,344		21,482			(11,490)		7,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2024		601,913	218.88	22,090			15,606		6,820			(5,455)		3,578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/28/2022	11/27/2024		1,380,287	218.03	50,657			35,835		16,396			(12,560)		8,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2024		80,252	214.18	2,953			2,135		1,199			(733)		481		0001
Purchased Call/S&P 500 INDEX/SPX821N$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/10/2023	04/10/2024		1,152,000	4314.57		20,275		15,819		37,356			(4,487)		5,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024		468,514	213.14		16,304		11,094		9,628			(5,287)		1,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	03/01/2024		14,372,951	264.32		338,346		231,447		661,134			(108,097)		58,878		0001
Purchased Call/S&P 500 INDEX/SPX900F$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/26/2020	07/19/2024		8,637,500	3700	1,011,675			273,387		2,453,702			(128,681)		44,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024		268,042	216.66		9,489		5,202		3,674			(4,332)		992		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2024		1,190,761	217.58	43,701			30,453		14,503			(10,791)		7,031		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		213,847	3936.97		172,804		15,524		15,524	4,853				913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024		714,439	212.5		25,148		16,556		15,163			(8,705)		2,885		0001
Purchased Call/S&P 500 INDEX/SPX905XSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023		2,835,000	5191.47		93,272		6,918		53			(23,126)		5,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	04/29/2022	05/01/2024		5,246,875	275.58	156,108			65,500		109,262			(38,724)		24,021		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024		978,101	207.27	35,994			23,139		20,055			(8,925)		5,544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2024		1,048,745	207.59	38,489			24,973		21,167			(9,504)		5,976		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/26/2022	10/25/2024		2,580,887	210.46	94,719			62,712		44,761			(23,485)		14,845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024		258,837	218.45	9,163			5,553		3,389			(3,615)		1,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024		322,519	213.48	11,385			7,474		6,406			(3,961)		1,302		0001
Purchased Call/S&P 500 INDEX/SPX821USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025		1,648,382	.5600		31,581		31,234		35,325			(389)		11,584		0001
Purchased Call/S&P 500 INDEX/SPX905JSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023		1,404,000	5143.77	45,490			3,012		28			(11,294)		2,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/18/2022	05/16/2024		14,614,499	273.62	448,960			197,455		359,137			(111,351)		68,527		0001
Purchased Call/Citi Grandmaster Index/CGM040DS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	03/06/2023	02/13/2025		7,637,738	323.23		178,808		145,958		205,441			(33,098)		48,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024		7,135,170	266.13	155,886			106,236		288,608			(50,372)		29,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	07/07/2021	07/06/2023		1,491,672	264.82	63,278			436		129,193			(15,718)		956		0001
Purchased Call/Citi Grandmaster Index/CGM040FSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/06/2023	06/05/2025		2,868,493	325.21	69,329			67,157		71,460			(2,268)		19,947		0001
Purchased Call/Citi Grandmaster Index/CGM040FSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/13/2023	06/09/2025		6,505,701	325.43	163,162			159,344		160,103			(4,032)		45,368		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		50,619	182.66		2,713		2,048		2,535			(680)		218		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024		289,822	183.82		15,100		11,574		13,471			(3,548)		1,269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024		440,593	183.88		23,836		18,597		20,655			(5,275)		1,947		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024		201,053	182.1		10,736		9,202		11,739			(1,555)		931		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024		762,372	181.81		41,016		35,269		45,581			(5,827)		3,536		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024		478,044	181.72		25,480		21,980		28,868			(3,550)		2,220		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2024		98,880	181.03	4,657			1,241		4,528			(1,155)		361		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		132,244	183.37		7,194		4,165		4,996			(3,055)		502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024		296,887	182.61		16,240		9,529		12,316			(6,718)		1,137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024		383,344	181.36		22,502		15,209		19,699			(7,398)		1,570		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/03/2022	04/30/2024		554,378	181.01	38,309			16,005		33,978			(9,484)		2,534		0001
Purchased Call/Citi Grandmaster Index/CGM040F$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2023	06/20/2025		6,289,717	327.48		143,967		142,433		138,180			(1,733)		44,200		0001

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Purchased Call/S&P 500 INDEX/SPX905L$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/17/2021	09/15/2023		2,165,000	4393.09	243,130			25,522		77,138			(60,448)		4,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313G$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/07/2023	03/06/2024		15,401,394	266.88	312,982		215,214		592,548			(98,248)		63,731		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	21GI19DL770X0HC3ZE78	07/15/2021	07/14/2023		2,424,854	266.12	100,458		1,803		196,958			(24,967)		2,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/04/2022	05/03/2024		14,980,112	275.04	456,900		192,758		326,928			(113,276)		68,804		0001
Purchased Call/Citi Grandmaster Index/CGM040G$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2025		528,226	328.21	12,572		12,572		12,542					3,743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024		232,385	204.62	8,296		6,336		8,291			(1,972)		1,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025		975,172	213.75	36,081		28,399		15,329			(7,711)		6,114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025		580,050	209.25	21,230		17,526		11,560			(3,722)		3,725		0001
Purchased Call/Nasdaq FC Index/NFC1613$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023		7,684,176	230.02	330,647		11,115		754,318			(166,429)		7,251		0001
Purchased Call/Nasdaq FC Index/NFC1616$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/15/2022	09/14/2023		6,171,707	227.15	208,113		43,470		664,246			(104,193)		14,081		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023		199,708	176.41	8,667		1,776		12,442			(2,146)		640		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2023		131,567	177.04	5,894		1,295		7,973			(1,461)		437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024		111,685	180.73	6,020		1,871		5,784			(1,491)		440		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024		202,164	180.3	10,715		3,459		11,138			(2,646)		813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024		310,397	183.03	20,766		8,517		15,981			(5,142)		1,407		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/09/2022	.06/07/2024	.....	 234,962	..... 182.09	16,565	.....	.....	7,814	.....	14,447	.....	.....	.....(4,113)	.....	 1,139	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/22/2022	.09/18/2024	.....	3,458,052	..... 225.34	134,017	.....	.....	82,914	.....	374,230	.....	.....	.....(33,620)	.....	19,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/29/2022	.04/29/2024	.....	2,515,900	..... 241.25	122,577	.....	.....	51,157	.....	147,309	.....	.....	.....(30,440)	.....	11,480	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.04/24/2023	.04/24/2024	.....	 51,091	..... 207.46	.....	 1,819	.....	 1,489	.....	 1,584	.....	.....	.....(333)	.....	231	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.02/06/2023	.02/06/2025	.....	 198,311	..... 214.07	.....	7,318	.....	 5,882	.....	 3,122	.....	.....	.....(1,442)	.....	 1,257	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.03/08/2023	.03/07/2025	.....	379,781	..... 208.55	.....	13,520	.....	11,422	.....	12,383	.....	.....	.....(2,111)	.....	 2,467	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX905N$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.10/08/2021	.10/06/2023	.....	 1,883,000	.....4274.97	233,492	.....	.....	31,326	.....	118,446	.....	.....	.....(58,052)	.....	 4,879	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/25/2022	.05/08/2024	.....	5,853,168	.....275.5	166,298	.....	.....	71,398	.....	123,643	.....	.....	.....(41,256)	.....	27,101	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX905P$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.10/27/2021	.10/20/2023	.....	1,529,456	5089	81,803	.....	.....	 12,594	.....	602	.....	.....	.....(20,479)	.....	 4,236	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/02/2022	.05/24/2024	.....	 16,445,960	..... 275.07	502,252	.....	.....	226,941	.....	366,814	.....	.....	..... (124,794)	.....	78,069	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.09/16/2022	.09/15/2023	.....	636,712	..... 211.05	22,603	.....	.....	 4,772	.....	 7,753	.....	.....	.....(11,240)	.....	 1,462	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040D$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.03/08/2023	.03/07/2025	.....	2,337,198	..... 321.81	.....	55,332	.....	46,912	.....	68,795	.....	.....	.....(8,539)	.....	15,181	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.06/17/2022	.06/17/2024	.....	 70,515	..... 225.01	 2,708	.....	.....	 1,313	.....	821	.....	.....	..... (670)	.....	347	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.12/01/2022	.12/01/2023	.....	 154,005	..... 221.27	 5,436	.....	.....	 2,304	.....	 1,162	.....	.....	.....(2,696)	.....	500	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/17/2023	.02/18/2025	.....	 7,840,174	..... 265.09	228,149	.....	.....	 187,666	.....	373,575	.....	.....	.....(41,453)	.....	50,218	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.03/31/2023	.04/01/2024	.....	 339,415	..... 205.41	11,913	.....	.....	 9,025	.....	11,583	.....	.....	..... (2,954)	.....	 1,476	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.04/06/2023	.04/09/2024	.....	 203,908	..... 205.99	 7,280	.....	.....	 5,644	.....	 6,712	.....	.....	.....(1,677)	.....	899	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.04/14/2023	.04/16/2024	.....	 229,349	..... 205.99	 8,188	.....	.....	 6,523	.....	 7,560	.....	.....	.....(1,713)	.....	 1,024	.....	0001 .....

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135S$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2023	02/21/2025		15,935,121	263.85		459,662		381,112		808,289			(79,368)		102,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/10/2023	02/12/2024		538,296	218.66		19,056		11,864		6,967			(7,269)		2,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/03/2023	03/05/2024		244,230	213.14		8,499		5,791		5,019			(2,748)		1,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/15/2023	03/15/2024		277,323	196.91		9,817		6,958		14,732			(2,870)		1,168		0001
Purchased Call/Citi Grandmaster Index/CGM040F$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2023	06/06/2025		3,120,151	324.4		77,613		75,583		81,455			(2,335)		21,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/19/2025		9,229,732	265.09		264,465		217,754		439,785			(47,410)		59,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2024		362,931	196.92		12,811		9,459		19,517			(3,421)		1,558		0001
Purchased Call/S&P 500 INDEX/SPX9057$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2027		9,844,762	3915.59	1,927,604			3,051,995		3,051,995	958,213				93,573		0001
Purchased Call/S&P 500 INDEX/SPX905P$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/05/2021	11/07/2023		2,074,000	4632.23	241,206			42,741		31,446			(59,643)		6,189		0001
Purchased Call/S&P 500 INDEX/SPX821G$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024		1,981,896	4146		42,666		23,240		58,880			(19,437)		7,262		0001
Purchased Call/S&P 500 INDEX/SPX821G$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		3,327,000	3972.61		284,126		463,689		463,689	179,563				12,497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2023		79,290	176.68	3,465			681		4,749			(857)		249		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2021	12/13/2023		21,439	177.41	952			216		1,273			(236)		72		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/22/2024		2,305,111	258.08	83,369			30,478		6			(20,703)		9,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/07/2024		5,153,144	252.5	184,998			79,031		321			(45,744)		23,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025		2,912,131	224.35		100,177		84,237		72,182			(16,263)		18,885		0001
Purchased Call/Nasdaq FC Index/NFC1617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024		5,390,201	218.93	241,691			152,948		709,677			(60,728)		30,091		0001
Purchased Call/Nasdaq FC Index/NFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/15/2023		2,432,173	276	125,106			28,962		6,664			(31,299)		8,250		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2022	05/21/2024		362,906	181.62	24,170			10,790		22,278			(5,976)		1,715		0001
Purchased Call/Nasdaq FC Index/NFC061PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/03/2023		1,288,003	260.74	62,741			8,130		10,933			(15,607)		3,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/02/2021	08/02/2023		2,419,187	266.27	104,519			4,598		185,977			(25,934)		3,637		0001
Purchased Call/S&P 500 INDEX/SPX905NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/08/2021	10/06/2023		2,598,000	4358.4	293,054			39,317		123,693			(72,861)		6,731		0001
Purchased Call/S&P 500 INDEX/SPX905NSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/08/2021	10/10/2023		1,505,000	4918.74	78,411			10,893		1,622			(19,388)		3,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/06/2022	05/24/2024		11,966,789	275.35	360,173			163,584		258,771			(89,834)		56,807		0001
Purchased Call/S&P 500 INDEX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		1,007,233	3895.08	184,064			177,173		177,173	71,111				3,653		0001
Purchased Call/S&P 500 INDEX/SPX821FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/09/2023	01/05/2024		1,799,538	4008	39,503			20,687		58,168			(18,821)		6,475		0001
Purchased Call/S&P 500 INDEX/SPX821GSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		2,699,577	3972.61	215,792			341,428		341,428	128,431				10,140		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/16/2021	07/18/2023		2,897,146	266.02	121,101			2,828		236,406			(29,944)		3,217		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2027		1,673,370	4320.82	320,450			393,959		393,959	127,631				16,785		0001
Purchased Call/S&P 500 INDEX/SPX821AS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2024		433,706	4003.58	70,304			87,292		87,292	33,291				2,566		0001
Purchased Call/S&P 500 INDEX/SPX821TS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024		2,898,000	4282.37	138,524			128,905		160,493			(10,656)		13,902		0001
Purchased Call/S&P 500 INDEX/SPX821TS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024		3,730,000	4282.37	137,264			127,811		156,734			(10,472)		17,973		0001
Purchased Call/S&P 500 INDEX/SPX821US8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	07/21/2023		3,300,000	4100	7,950			5,483		1,845			(2,565)		3,958		0001
Purchased Call/S&P 500 INDEX/SPX821VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		2,891,170	4381.89	195,303			135,714		146,253			(3,016)		14,297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/30/2021	08/01/2023		2,303,567	267.48	96,289			4,100		174,076			(23,809)		3,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/24/2023	02/23/2024		625,485	208.26	22,017			14,495		8,530			(7,621)		2,525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/02/2023	03/01/2024		144,446	205.7	5,012			3,388		2,409			(1,648)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305US4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/30/2023	01/30/2025		635,285	213.33	23,506			18,669		10,155			(4,855)		4,004		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/22/2021	01/22/2027		388,438	3841.47	73,920			127,043		127,043	39,543				3,668		0001
Purchased Call/S&P 500 INDEX/SPX9057S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2027		1,072,238	3915.59	209,944			332,407		332,407	104,363				10,191		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9050SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/22/2021	10/24/2023		1,542,000	5198	65,227			10,304		323			(16,128)		4,346		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02/22/2022	02/22/2028		356,343	4304.76	77,362			91,699		91,699	28,364				3,843		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	07/08/2021	07/08/2027		23,198,630	4320.82	4,442,538			5,461,621		5,461,621	1,769,403				232,700		0001
Purchased Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	07/08/2022	07/07/2028		442,465	3899.38	110,262			157,402		157,402	45,207				4,959		0001
Purchased Call/S&P 500 INDEX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	3,249,153	3936.97	172,804			235,866		235,866	73,734				13,869		0001
Purchased Call/S&P 500 INDEX/SPX905HSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	07/09/2021	07/10/2023		3,143,000	4369.55	125,091			1,549		62,882			(30,973)		2,601		0001
Purchased Call/S&P 500 INDEX/SPXA055S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	07/21/2022	07/17/2023		2,951,454	3863	137,749			6,174		235,151			(69,065)		3,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/20/2023	03/20/2024		594,923	193.45	21,001			15,174		22,788			(5,853)		2,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	06/06/2023	06/06/2024		364,990	197.9	12,921			12,104		18,683			(847)		1,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/22/2023	03/22/2024		257,722	191.91	9,046			6,586		10,784			(2,472)		1,100		0001
Purchased Call/S&P 500 INDEX/SPX821VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		1,211,830	4381.89	195,303			61,302		61,302	3,619				5,992		0001
Purchased Call/S&P 500 INDEX/SPXA054$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	07/19/2022	07/13/2023		2,360,299	3813	105,224			3,537		177,950			(53,052)		2,227		0001
Purchased Call/S&P 500 INDEX/SPXE00LS$	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023		2,114,000	3862.35	40,166			10,401		103,293			(19,918)		5,392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	05/24/2023	05/24/2024		820,767	190.02	29,137			26,256		38,615			(2,946)		3,896		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2028		29,502,657	4304.76	6,405,027			7,592,044		7,592,044	2,348,373				318,166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	05/24/2023	05/24/2024		327,760	192.52	11,635			10,485		21,673			(1,176)		1,556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/13/2023	03/13/2024		347,980	192.16	12,284			8,639		14,396			(3,658)		1,460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/16/2023	03/15/2024		197,280	193.73	6,925			4,949		7,454			(2,011)		831		0001
Purchased Call/S&P 500 INDEX/SPXE00LST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/03/2022	10/03/2023		3,049,000	100	43,906			11,369		33,850			(21,772)		7,778		0001
Purchased Call/S&P 500 INDEX/SPXE00LS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	09/30/2022	09/29/2023		2,726,000	3585.62	47,160			11,790		81,613			(23,450)		6,806		0001
Purchased Call/S&P 500 INDEX/SPX821VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024		2,756,000	4348.33	136,422			134,906		149,240			(2,624)		13,628		0001
Purchased Call/S&P 500 INDEX/SPX821HSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/30/2023	01/24/2025		2,150,637	5020	66,604			52,785		109,652			(13,872)		13,485		0001
Purchased Call/S&P 500 INDEX/SPX821ISN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025		1,508,573	4816	83,649			67,104		113,953			(16,614)		9,517		0001
Purchased Call/S&P 500 INDEX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	04/28/2023	04/30/2025		2,124,000	4121.53	305,219			280,098		409,265			(26,233)		14,388		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305HS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 07/19/2022	. 07/19/2024	.....	 81,985	.....233.8	 3,091	.....	 1,628	.....	 593	.....	.....	..... (765)	.....	 421	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305ISH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 08/08/2022	. 08/08/2024	.....	 1,605,766	..... 225.06	60,698	.....	33,638	.....	10,559	.....	.....	.....(15,029)	.....	 8,457	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 03/21/2022	. 03/18/2024	.....	9,407,774	..... 278.65	291,103	.....	104,892	.....	142,050	.....	.....	.....(72,461)	.....	 39,853	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161IS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 09/16/2022	. 09/18/2024	.....	 1,739,680	..... 238.11	61,063	.....	37,274	.....	 7,023	.....	.....	..... (15,078)	.....	 9,615	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161ESP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 05/16/2022	. 05/16/2024	.....	3,389,469	..... 251.74	121,353	.....	53,281	.....	316	.....	.....	.....(30,055)	.....	 15,893	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161GSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 07/26/2022	. 07/15/2024	.....	1,372,453	..... 244.98	49,375	.....	25,947	.....	 1,207	.....	.....	.....(12,297)	.....	 7,011	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613SX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 08/11/2022	. 07/27/2023	.....	6,813,350	..... 237.52	266,259	.....	 19,266	.....	430,688	.....	.....	..... (133,193)	.....	 9,265	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161HSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 09/08/2022	. 09/06/2024	.....	 1,584,886	..... 241.55	44,507	.....	26,842	.....	 3,697	.....	.....	..... (11,158)	.....	 8,641	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 08/18/2021	. 08/15/2023	.....	 1,146,087	..... 268.4	50,265	.....	 3,117	.....	382	.....	.....	.....(12,502)	.....	 2,034	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161IS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 10/04/2022	. 09/24/2024	.....	5,219,168	..... 235.05	 181,690	.....	112,584	.....	31,832	.....	.....	.....(44,939)	.....	 29,040	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161ISG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 10/04/2022	. 10/01/2024	.....	4,191,422	.....234.4	146,932	.....	 92,457	.....	28,435	.....	.....	.....(36,346)	.....	 23,501	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821WSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	. 06/30/2023	. 07/01/2024	.....	 1,891,000	.....4450.38	73,938	.....	73,938	.....	73,660	.....	.....	 9,481	.....	 9,481	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 05/12/2022	. 04/29/2024	.....	7,569,075	..... 275.58	226,374	.....	 94,513	.....	157,619	.....	.....	.....(56,214)	.....	 34,538	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051SL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/01/2023	. 05/01/2024	.....	 633,970	..... 202.28	22,506	.....	 18,858	.....	 14,699	.....	.....	..... (3,689)	.....	 2,902	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051SV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/04/2023	. 05/03/2024	.....	 689,413	..... 196.94	24,474	.....	 20,813	.....	 22,124	.....	.....	..... (3,822)	.....	 3,166	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053SX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/26/2023	. 05/29/2024	.....	1,239,701	..... 189.61	43,761	.....	 40,035	.....	 59,303	.....	.....	..... (4,151)	.....	 5,929	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00LSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	. 09/30/2022	. 10/02/2023	.....	2,145,000	.....3585.62	28,314	.....	 7,254	.....	48,684	.....	.....	.....(13,964)	.....	 5,443	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE000SF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	. 10/12/2022	. 10/02/2023	.....	1,789,224	3586	81,567	.....	 21,489	.....	154,673	.....	.....	.....(41,587)	.....	 4,540	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054SS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 06/07/2023	. 06/07/2024	.....	 942,650	..... 195.63	33,276	.....	 31,264	.....	 33,345	.....	.....	..... (2,091)	.....	 4,569	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE000SN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	2IGI19DL770X0HC3ZE78	. 10/13/2022	. 10/13/2023	.....	 2,798,000	.....3669.91	50,644	.....	 14,590	.....	87,920	.....	.....	.....(25,114)	.....	 7,504	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00GHSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/12/2021	08/11/2023		2,543,564	270.95	106,790			6,044		157,136			(26,548)		4,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/24/2022	10/14/2024		2,789,689	232.49	96,587			62,706		24,615			(23,972)		15,862		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024		4,079,066	243.92	141,237			81,476		6,037			(35,095)		21,878		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		223,776	179.95	12,218			4,174		8,972			(6,059)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/18/2024		105,974	546.96	12,780			8,327		21,436			(3,165)		605		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024		3,689,765	233.68	128,404			82,193		28,002			(31,707)		20,868		0001
Purchased Call/Nasdaq FC Index/NFC061P$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/04/2023		3,082,687	257.58	167,342			21,903		38,777			(41,583)		7,905		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/18/2023		5,487,355	266.69	207,422			4,844					(51,289)		6,093		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024		2,387,529	256.92	87,287			33,419		16			(21,621)		10,456		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023		243,414	182.27	13,412			5,579		8,247			(6,651)		785		0001
Purchased Call/Nasdaq FC Index/NFC061S$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023		2,185,135	277.85	107,929			23,877		4,358			(26,911)		7,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/23/2025		16,373,471	269.73	481,547			458,497		650,829			(24,118)		112,806		0001
Purchased Call/S&P 500 INDEX/SPXE00M$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/04/2022	10/02/2023		2,033,047	3586	93,549			24,100		149,525			(46,646)		5,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024		699,967	195.63	24,709			23,007		24,582			(1,885)		3,373		0001
Purchased Call/S&P 500 INDEX/SPXA00G$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/19/2021	11/24/2025		3,790,000	4850	242,660			120,369		446,969			(24,814)		29,391		0001
Purchased Call/S&P 500 INDEX/SPXE00M$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023		1,865,000	3783.28	26,483			7,004		44,180			(13,133)		4,807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024		1,091,859	195.63	38,652			36,740		38,735			(2,206)		5,323		0001
Purchased Call/S&P 500 INDEX/SPXE00L$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		1,988,000	3585.62	41,152			10,288		71,944			(20,463)		4,963		0001
Purchased Call/S&P 500 INDEX/SPXE00M$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023		6,006,000	3790.93	133,333			34,894		226,824			(66,119)		15,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905Z$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	03/22/2022	03/22/2024		1,958,000	4511.61	255,911			112,652		112,652	46,491				8,358		0001
Purchased Call/S&P 500 INDEX/SPXA00G$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	01/19/2021	06/13/2025		5,685,000	4650	386,355			171,740		710,099			(43,543)		39,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/14/2023	04/15/2025		1,323,059	203.4		49,218		44,215		35,190			(5,177)		8,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	03/24/2023	03/25/2025		1,448,249	192.71		53,296		46,341		60,572			(7,135)		9,544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	03/27/2023	03/27/2025		180,836	198.34		6,619		5,765		8,953			(860)		1,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000H$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	08/20/2021	08/22/2023		1,008,472	270.11	42,154			3,011		65,563			(10,423)		1,921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/03/2023	04/03/2025		305,755	205.99		11,160		9,828		11,133			(1,343)		2,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/21/2023	04/21/2025		73,221	206.53		2,717		2,466		2,613			(260)		493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/24/2023	04/24/2025		303,413	204.67		11,257		10,238		7,590			(1,032)		2,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/05/2023	04/04/2025		518,765	205.99		19,402		17,136		18,863			(2,286)		3,445		0001
Purchased Call/S&P 500 INDEX/SPXA057$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/02/2022	08/30/2023		2,202,256	4019	94,305			15,850		172,635			(47,153)		4,501		0001
Purchased Call/S&P 500 INDEX/SPXE00S$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	11/08/2022	11/08/2023		5,399,000	3828.11	61,549			22,042		99,848			(30,521)		16,172		0001
Purchased Call/S&P 500 INDEX/SPXE00N$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	10/10/2022	09/29/2023		1,843,853	3334	38,876			9,940		72,057			(19,877)		4,603		0001
Purchased Call/S&P 500 INDEX/SPXA059$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/07/2022	10/06/2023		4,042,000	3639.66	98,625			26,648		171,905			(49,041)		10,472		0001
Purchased Call/S&P 500 INDEX/SPXE00S$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	11/08/2022	11/08/2023		2,405,000	3828.11	31,987			11,455		52,206			(15,862)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXA056$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	08/22/2022	08/09/2023		1,432,972	4130	59,906			6,675		91,985			(30,804)		2,372		0001
Purchased Call/S&P 500 INDEX/SPXE00R$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	10/25/2022	10/25/2023		3,421,000	3859.11	49,605			15,852		82,398			(24,598)		9,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000I$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	09/10/2021	09/12/2023		200,000	266.38	8,320			834		15,915			(2,057)		450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/07/2023	03/05/2024		54,053	266.13		1,137		779		2,208			(359)		223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/13/2022	09/13/2024		1,529,926	217.23	57,066			34,443		17,607			(14,130)		8,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/14/2022	09/13/2024		1,096,363	216.32	40,785			24,650		13,279			(10,112)		6,026		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG305L\$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/21/2022	09/20/2024		1,059,304	210.88	39,194			24,066		17,481			(9,718)		5,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O\$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/14/2022	11/14/2024		1,064,523	216.87	39,174			26,976		13,449			(9,700)		6,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R\$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/16/2022	12/18/2024		246,394	208.77	9,092			6,685		7,813			(2,245)		1,494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R\$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/16/2022	12/18/2024		961,980	206.79	35,497			26,099		20,934			(8,765)		5,834		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/01/2021	08/31/2023		631,840	268.95	25,795			2,164		43,892			(6,405)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/21/2022	10/20/2028		331,000	100	104,795			165,713		165,713	62,963				3,815		0001
Purchased Call/S&P 500 INDEX/SPXE00RSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/01/2022	11/01/2023		1,680,000	100	27,048			9,165		22,320			(13,413)		4,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024		12,443,873	265.16	237,539			167,196		540,357			(71,048)		52,107		0001
Purchased Call/S&P 500 INDEX/SPXA057\$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2022	09/05/2023		4,675,000	3924.26	104,720			19,040		177,024			(51,506)		10,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/02/2021	09/01/2023		201,631	268.62	8,963			768		14,266			(2,225)		419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		17,127,676	264.4	382,935			280,436		789,989			(103,750)		73,108		0001
Purchased Call/S&P 500 INDEX/SPXA058\$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/28/2022	09/27/2023		2,378,132	3653	105,514			25,650		184,947			(52,467)		5,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/08/2021	09/01/2023		2,973,626	269.29	120,192			10,311		202,606			(29,921)		6,177		0001
Purchased Call/S&P 500 INDEX/SPXE00RSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/01/2022	11/01/2023		1,090,000	3856.1	12,099			4,100		21,274			(6,000)		3,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		6,923,621	265.16	149,976			104,961		300,648			(45,724)		28,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2023	03/25/2024		11,660,572	264.47	258,797			191,582		536,661			(68,219)		50,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S\$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/30/2022	01/02/2025		160,916	210.03	5,906			4,464		4,888			(1,456)		989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U\$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/09/2023	02/09/2024		221,177	215.03	7,830			4,837		3,744			(3,025)		866		0001
Purchased Call/S&P 500 INDEX/SPX905I\$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/04/2021	08/04/2023		1,763,000	5034.44	63,644			2,972		33			(15,780)		2,730		0001

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Purchased Call/S&P 500 INDEX/SPX905MS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/23/2021	09/22/2023		1,431,000	4392.48	162,705			18,627		53,842			(40,397)		3,432		0001
Purchased Call/S&P 500 INDEX/SPX905NSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/07/2021	09/29/2023		1,559,144	4355	181,753			22,814		73,168			(45,564)		3,893		0001
Purchased Call/Citi Grandmaster Index/CGM040FSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	05/31/2023	05/30/2025		4,164,157	324.33		97,194	93,323		108,603			(3,994)		28,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024		7,603,696	263.07		167,281	120,277		379,223			(47,860)		32,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/08/2022	05/31/2024		22,954,633	274.93	706,558		325,419		521,139			(175,224)		110,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ISB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	09/10/2021	09/11/2023		290,488	266.38	12,055		1,194		23,118			(2,985)		650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/01/2022	05/29/2024		9,282,468	275.57	281,653		129,076		197,940			(69,730)		44,398		0001
Purchased Call/Nasdaq FC Index/NFC061MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023		1,340,857	269.92	63,776		2,998		39			(15,899)		2,076		0001
Purchased Call/Nasdaq FC Index/NFC061USQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024		2,642,868	257.87	134,519		38,833		52,949			(33,468)		10,023		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2025		464,441	183.5		44,122	35,951		38,961			(8,209)		2,965		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	04/20/2023	04/17/2025		264,628	183.7		23,102	20,932		23,866			(2,253)		1,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024		2,057,904	241.45	72,644		43,646		5,015			(17,938)		11,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/23/2022	09/16/2024		1,202,011	238.11	40,899		24,953		4,778			(10,142)		6,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/13/2023	06/07/2024		9,362,533	273.46	208,443		198,243		242,246			(11,390)		45,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/11/2022	09/27/2024		2,037,330	234.75	70,367		44,119		13,075			(17,497)		11,373		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024		915,766	235.05	31,869		19,726		5,571			(7,891)		5,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/07/2022	10/04/2024		8,628,170	235.47	299,037		189,202		52,167			(74,067)		48,536		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4051$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 04/26/2023	. 04/25/2025	.....	 566,413	..... 191.34	.....	.....	 21,071	.....	 19,218	.....	 24,985	.....	.....	..... (1,876)	.....	 3,823	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/02/2023	. 05/02/2025	.....	 392,790	..... 202.03	.....	.....	 14,651	.....	 13,485	.....	 16,720	.....	.....	..... (1,183)	.....	 2,665	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/12/2023	. 05/13/2025	.....	 1,414,373	..... 200.75	.....	.....	 52,615	.....	 49,290	.....	 62,705	.....	.....	..... (3,522)	.....	 9,674	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/15/2023	. 05/15/2025	.....	 293,877	..... 200.58	.....	.....	 10,962	.....	 10,285	.....	 13,142	.....	.....	..... (690)	.....	 2,013	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX905X$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 03/01/2022	. 02/28/2024	.....	 1,800,406	5097	 82,166	.....	 27,351	.....	 9,172	.....	.....	..... (20,401)	.....	 7,345	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4051$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 04/28/2023	. 04/30/2025	.....	 733,852	..... 201.72	.....	.....	 27,226	.....	 24,985	.....	 20,810	.....	.....	..... (2,340)	.....	 4,971	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX905Y$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 03/17/2022	. 03/15/2024	.....	 2,404,000	.....4360.49	 331,752	.....	 118,058	.....	 195,186	.....	.....	..... (82,369)	.....	 10,125	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX905Z$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 03/18/2022	. 03/20/2024	.....	 1,976,000	..... 5423.14	 76,274	.....	 27,517	.....	 2,606	.....	.....	..... (18,834)	.....	 8,403	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA051$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 04/14/2022	. 04/16/2024	.....	 2,877,000	..... 4363.6	 406,808	.....	 161,830	.....	 250,654	.....	.....	..... (100,453)	.....	 12,844	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/19/2023	. 05/20/2025	.....	 1,582,588	..... 198.44	.....	.....	 58,556	.....	 55,419	.....	 77,199	.....	.....	..... (3,360)	.....	 10,880	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX905V$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 01/28/2022	. 01/26/2024	.....	 3,377,000	..... 4376.9	 446,777	.....	 128,973	.....	 232,032	.....	.....	..... (111,081)	.....	 12,807	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 07/19/2022	. 06/07/2024	.....	 12,719,491	..... 276.32	 361,401	.....	 170,792	.....	 256,287	.....	.....	..... (89,952)	.....	 61,651	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA053$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	02RNE8IBXP4ROTD8PU41	. 05/20/2022	. 05/22/2024	.....	 2,392,000	..... 3840.89	 368,368	.....	 164,730	.....	 504,557	.....	.....	..... (90,961)	.....	 11,320	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ...	21GI19DL770XOHC3ZE78	. 09/13/2021	. 09/08/2023	.....	 948,415	..... 266.38	 38,752	.....	 3,728	.....	 75,477	.....	.....	..... (9,735)	.....	 2,077	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 06/14/2023	. 06/14/2024	.....	 239,110	..... 183.23	 13,677	.....	 13,113	.....	 13,937	.....	.....	..... (598)	.....	 1,171	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 06/23/2023	. 06/24/2024	.....	 403,539	..... 182.64	 23,446	.....	 23,187	.....	 26,387	.....	.....	..... (447)	.....	 2,004	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	. 06/26/2023	. 06/26/2024	.....	 561,825	..... 182.31	 32,530	.....	 32,262	.....	 35,950	.....	.....	..... (356)	.....	 2,798	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	. 02/15/2022	. 01/24/2024	.....	 3,246,548	..... 259.81	 149,652	.....	 42,689	.....	 55,875	.....	.....	..... (37,210)	.....	 12,254	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2022	10/03/2024		3,691,407	235.2	123,959	1,660		79,619		22,987			(31,189)		20,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025		2,843,013	226.37		99,202		87,042		62,288			(12,501)		18,779		0001
Purchased Call/Nasdaq FC Index/NFC1614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2022	08/02/2024		5,368,953	239.54	260,511			143,397		352,682			(64,990)		28,067		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	10/04/2022	09/15/2023		1,516,323	265.5	70,521			9,350		125,919			(22,164)		3,482		0001
Purchased Call/S&P 500 INDEX/SPXA057$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024		1,596,000	4549.79	122,094			72,352		148,443			(30,108)		8,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025		1,783,926	219.7		66,005		52,949		35,402			(13,255)		11,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025		297,534	196.43		10,890		9,276		15,768			(1,624)		1,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025		284,645	195.86		10,446		8,985		15,506			(1,496)		1,867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025		54,621	191.11		1,999		1,734		2,449			(271)		359		0001
Purchased Call/S&P 500 INDEX/SPX9050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023		2,608,581	.4683	291,495			55,332		32,670			(72,374)		8,049		0001
Purchased Call/Nasdaq FC Index/NFC061N$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2021	09/06/2023		989,129	275.72	46,455			4,290		163			(11,555)		2,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024		3,988,755	259.09	143,595			57,793		19			(35,604)		17,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024		458,494	538.23	55,569			36,002		100,347			(13,759)		2,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024		3,900,504	239.17	134,715			81,402		13,298			(33,387)		21,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024		799,367	182.66		43,246		32,791		40,596			(10,694)		3,482		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024		249,422	182.66		13,469		10,204		12,642			(3,340)		1,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/04/2022	02/05/2024		6,665,815	260.12	245,969			74,095		7			(60,903)		25,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2022	02/28/2024		2,604,113	259.89	96,464			32,072		1			(23,922)		10,624		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161CSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024		1,747,306	260.69	64,261			21,513					(15,915)		7,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2024		2,701,108	232.49	93,458			60,639		23,940			(23,078)		15,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024		4,654,301	232.49	161,039			104,410		41,167			(39,820)		26,492		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2022	10/31/2024		5,159,903	232.4	177,352			118,777		48,326			(43,931)		29,862		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2024		1,230,199	241.03	43,549			25,807		3,072			(10,739)		6,700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025		91,438	182.14	9,089			7,641		8,421			(1,478)		592		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024		406,286	181.13	21,127			17,967		25,267			(3,299)		1,866		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024		5,110,199	253.48	183,456			76,608		194			(45,363)		23,357		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024		3,187,226	251.84	115,615			48,719		220			(28,639)		14,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2023	04/10/2025		3,567,528	226.89	124,972			111,285		76,540			(13,821)		23,804		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2025		256,435	183.78	22,438			20,373		23,153			(2,146)		1,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025		4,880,971	226.55	170,834			153,469		108,301			(17,970)		32,693		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025		8,438,416	226.39	295,925			269,572		192,098			(26,702)		56,950		0001
Purchased Call/S&P 500 INDEX/SPX905QSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/18/2021	11/17/2023		1,499,000	5538.18	52,315			10,030		112			(12,989)		4,642		0001
Purchased Call/S&P 500 INDEX/SPX905USP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/19/2022	01/19/2024		3,149,000	5512.74	94,155			26,125		1,050			(23,345)		11,742		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	07/23/2021	07/24/2023		879,511	266.35	36,764			1,163		70,522			(9,103)		1,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/28/2023	02/29/2024		649,298	205.57	22,920			15,301		10,865			(7,640)		2,654		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2022	07/21/2028		2,655,169	3961.63	649,189			908,157		908,157	262,555				29,872		0001

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Purchased Call/S&P 500 INDEX/SPXA055SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/02/2022	07/31/2023		1,655,506	4128	66,157			5,498		108,997			(32,987)		2,412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/01/2023	05/31/2024		91,024	191.89		3,204		2,973		6,171			(255)		437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/12/2025		10,057,919	265.16	273,600			233,231		482,265			(41,002)		65,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	06/17/2024		12,657,360	272.12	372,643			180,927		353,760			(92,428)		62,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2023	03/25/2024		69,021	264.47	1,535			1,139		3,156			(397)		296		0001
Purchased Call/S&P 500 INDEX/SPXE00WSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/08/2022	12/08/2023		2,842,000	100	50,872			22,547		82,930			(25,227)		9,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2023	03/28/2024		16,026,970	265.48	363,700			272,579		686,733			(92,116)		69,177		0001
Purchased Call/S&P 500 INDEX/SPXE00WSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/09/2022	12/11/2023		1,414,000	3934.38	16,544			7,429		26,799			(8,159)		4,739		0001
Purchased Call/S&P 500 INDEX/SPXE00YSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	12/22/2023		1,720,000	100	24,596			11,888		82,247			(12,197)		5,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2025		1,192,251	195.67		43,994		41,701		43,993			(2,347)		8,208		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2022	11/08/2028		267,964	100	68,786			106,185		106,185	43,174				3,103		0001
Purchased Call/S&P 500 INDEX/SPXE00WS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/07/2022	12/07/2023		2,008,000	100	37,750			16,535		56,519			(18,720)		6,647		0001
Purchased Call/S&P 500 INDEX/SPXA05B3Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/11/2022	11/09/2023		2,121,691	3749	81,804			29,850		119,504			(40,789)		6,380		0001
Purchased Call/S&P 500 INDEX/SPXA057S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2022	09/05/2024		2,416,000	4860.98	121,766			72,158		116,662			(30,027)		13,157		0001
Purchased Call/S&P 500 INDEX/SPXE13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2021	01/28/2025		2,200,000	5100	148,970			67,153		89,069			(21,032)		13,842		0001
Purchased Call/S&P 500 INDEX/SPXA058SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/23/2022	09/22/2023		1,432,156	252	33,881			7,812		78,293			(16,848)		3,435		0001
Purchased Call/S&P 500 INDEX/SPXA059SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/07/2022	09/26/2023		1,839,652	3679	57,575			14,353		104,197			(29,438)		4,516		0001
Purchased Call/S&P 500 INDEX/SPXA05AS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/11/2022	10/11/2023		2,065,000	3588.84	55,549			15,609		98,790			(27,546)		5,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2023	04/03/2024		16,686,939	266.93	380,836			291,388		662,032			(90,123)		72,815		0001
Purchased Call/S&P 500 INDEX/SPXE00WSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	12/08/2023		2,074,000	100	33,599			14,933		44,062			(16,707)		6,887		0001
Purchased Call/S&P 500 INDEX/SPXA057S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/02/2022	09/05/2024		1,461,000	4709.11	92,189			54,631		99,839			(22,733)		7,956		0001
Purchased Call/S&P 500 INDEX/SPXA05FS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2023		3,533,547	3822.39	276,323			496,189		496,189	217,087				12,234		0001
Purchased Call/S&P 500 INDEX/SPXA05DSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/09/2022	12/08/2023		4,811,000	3934.38	72,165			32,073		108,693			(35,884)		15,976		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05D8K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		2,244,000	3934.38	54,754			24,335		83,785			(27,226)		7,452		0001
Purchased Call/S&P 500 INDEX/SPXE00XS9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/09/2022	12/11/2023		2,133,000	3934.38	79,348			35,630		123,818			(39,133)		7,149		0001
Purchased Call/S&P 500 INDEX/SPXA05D8A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023		2,577,000	3963.51	39,428			17,475		58,933			(19,552)		8,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2023	05/01/2025		3,565,838	225.93		125,599		115,691		84,801			(10,085)		24,174		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z5U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024		346,612	181.23		19,688		17,988		22,388			(1,893)		1,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025		7,811,110	226.47		274,503		255,309		180,634			(19,517)		53,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025		2,760,844	219.73		97,103		93,206		98,132			(4,362)		19,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025		13,257,847	222.13		460,870		450,810		433,626			(10,696)		92,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2024		3,285,930	257.54	117,441			44,840		18			(29,107)		14,364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024		126,819	181.33	7,241			2,566		6,783			(1,795)		534		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2022	04/12/2024		330,790	184.19	20,954			8,241		14,846			(5,201)		1,467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2024		351,486	184.63	23,163			9,310		15,458			(5,735)		1,577		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/27/2022	12/27/2023		1,570,000	3829.25	57,148			28,180		92,772			(28,339)		5,513		0001
Purchased Call/S&P 500 INDEX/SPXF002SJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/10/2023	01/10/2024		4,040,000	3919.25	47,672			25,346		70,867			(22,334)		14,727		0001
Purchased Call/S&P 500 INDEX/SPXF003S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/19/2023	01/19/2024		2,555,000	100		54,422		30,452		83,472			(24,154)		9,527		0001
Purchased Call/S&P 500 INDEX/SPXF001SQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/05/2023	01/04/2024		1,787,041	3851		51,142		26,565		82,918			(24,728)		6,413		0001
Purchased Call/S&P 500 INDEX/SPXF002SN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/12/2023	01/12/2024		4,087,000	3983.17		107,488		58,223		158,109			(49,768)		14,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z5Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025		358,979	205.99		13,354		11,907		12,983			(1,461)		2,397		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.04/21/2023	.04/22/2025	.....	 1,169,815	..... 203.78	.....	43,400	.....	39,406	.....	30,482	.....	.....	.....(4,150)	.....	7,877	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.08/12/2021	.08/11/2023	.....	279,371	..... 270.95	11,641	.....	.....	658	.....	17,260	.....	.....	.....(2,890)	.....	474	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00ZSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.12/27/2022	.12/27/2023	.....	 1,751,000	.....3829.25	46,051	.....	.....	22,708	.....	73,208	.....	.....	.....(22,836)	.....	 6,148	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF000$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.12/29/2022	.09/29/2023	.....	 1,900,000	4050	119,340	.....	.....	39,928	.....	233,260	.....	.....	.....(78,834)	.....	 4,743	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF001$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.01/05/2023	.01/03/2024	.....	2,359,494	3824	.....	71,893	.....	37,248	.....	115,205	.....	.....	.....(34,857)	.....	 8,444	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05ES3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.12/13/2022	.12/11/2023	.....	2,262,269	3934	130,669	.....	.....	59,000	.....	196,050	.....	.....	.....(65,154)	.....	 7,582	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.05/23/2023	.05/23/2024	.....	2,052,000	 100	.....	65,254	.....	58,621	.....	101,963	.....	.....	.....(6,775)	.....	 9,726	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF003SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.01/24/2023	.01/24/2024	.....	 1,724,000	 100	.....	29,998	.....	17,106	.....	45,148	.....	.....	.....(12,903)	.....	 6,507	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.05/23/2023	.05/23/2024	.....	 2,114,000	.....4145.58	.....	27,059	.....	24,309	.....	34,977	.....	.....	.....(2,809)	.....	10,020	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05FS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.12/22/2022	.12/22/2023	.....	 165,453	.....3822.39	12,938	.....	.....	23,233	.....	23,233	10,165	.....	.....	.....	 573	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05ESZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.12/22/2022	.12/22/2023	.....	 7,301,000	.....3822.39	164,273	.....	.....	79,398	.....	261,039	.....	.....	..... (81,461)	.....	25,277	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF007SO	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.02/17/2023	.02/20/2024	.....	3,550,000	.....4079.09	.....	102,950	.....	66,364	.....	138,336	.....	.....	.....(37,207)	.....	14,242	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF008SS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.02/27/2023	.02/27/2024	.....	 2,586,000	.....3982.24	.....	74,218	.....	49,274	.....	102,755	.....	.....	.....(25,011)	.....	10,528	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF008SQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.02/27/2023	.02/27/2024	.....	 1,889,000	.....3982.24	.....	39,102	.....	25,960	.....	53,613	.....	.....	..... (13,177)	.....	 7,691	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/06/2023	.06/06/2025	.....	491,834	..... 195.33	.....	18,099	.....	17,528	.....	18,482	.....	.....	.....(594)	.....	 3,423	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA059$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.09/30/2022	.09/29/2023	.....	2,421,000	..... 247.97	68,756	.....	.....	 17,189	.....	175,159	.....	.....	.....(34,189)	.....	 6,044	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821USG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.06/20/2023	.06/20/2024	.....	 1,951,000	.....4388.71	.....	24,583	.....	23,975	.....	26,461	.....	.....	..... (672)	.....	 9,634	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF001S2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.12/30/2022	.12/29/2023	.....	 1,582,000	 100	22,148	.....	.....	11,167	.....	80,942	.....	.....	..... (11,013)	.....	 5,586	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF001SY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	.01/06/2023	.01/08/2029	.....	 90,000	 100	.....	20,088	.....	34,187	.....	34,187	14,099	.....	.....	.....	 1,058	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	.01/06/2023	.01/08/2029	.....	111,000	 100	.....	30,914	.....	50,857	.....	50,857	19,944	.....	.....	.....	 1,305	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF003SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.01/24/2023	.01/24/2024	.....	 2,106,000	 100	.....	55,388	.....	31,585	.....	84,109	.....	.....	.....(23,824)	.....	 7,949	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$P	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.09/24/2021	.09/25/2023	.....	 163,479	..... 266.22	 6,784	.....	.....	803	.....	 13,095	.....	.....	.....(1,680)	.....	399	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	.09/28/2021	.09/27/2023	.....	1,290,437	..... 266.33	44,556	14,134	.....	17,355	.....	102,821	.....	.....	.....(13,333)	.....	 3,186	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4054$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	.06/09/2023	.06/11/2025	.....	486,847	..... 199.49	.....	17,965	.....	17,521	.....	22,574	.....	.....	.....(515)	.....	 3,400	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05A$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/13/2022	10/12/2023		2,299,005	241	124,871			35,727		235,588			(62,092)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXA057ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/12/2022	08/25/2023		2,776,431	4175	120,957			19,283		184,220			(63,093)		5,438		0001
Purchased Call/S&P 500 INDEX/SPXE00V$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/02/2022	11/30/2023		1,652,445	4080	93,498			39,587		141,122			(46,620)		5,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2023	03/15/2024		8,465,388	263.07		191,715		138,075		421,352			(54,344)		35,655		0001
Purchased Call/S&P 500 INDEX/SPXE13N$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023		1,839,000	4387.97	185,739			6,123		38,909			(45,927)		2,406		0001
Purchased Call/S&P 500 INDEX/SPXE13U$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2023		2,026,000	4509.37	200,777			16,272		28,279			(49,646)		4,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/10/2023	03/28/2025		12,489,135	266.57		376,632		331,404		570,427			(46,252)		82,495		0001
Purchased Call/S&P 500 INDEX/SPXF0099$	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/03/2023	03/01/2024		2,037,000	4045.64		39,925		27,060		53,334			(13,052)		8,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/05/2023	06/05/2025		562,131	194.7		20,686		20,005		21,653			(707)		3,909		0001
Purchased Call/S&P 500 INDEX/SPXA05ES$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023		5,097,000	3878.44	115,192			54,899		180,281			(57,123)		17,596		0001
Purchased Call/S&P 500 INDEX/SPXF0038$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/17/2023	01/11/2024		1,541,636	3963		50,220		27,290		71,840			(22,942)		5,634		0001
Purchased Call/S&P 500 INDEX/SPXE00X$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	12/09/2022	12/11/2024		2,136,000	3906.45	348,168			252,649		480,586			(85,973)		12,870		0001
Purchased Call/S&P 500 INDEX/SPXE13Q$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023		1,531,000	4393.49	158,152			8,255		38,389			(39,106)		2,502		0001
Purchased Call/S&P 500 INDEX/SPXF0075J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/21/2023	02/21/2024		2,174,000	100		50,219		32,511		121,511			(17,749)		8,741		0001
Purchased Call/S&P 500 INDEX/SPXA05HS$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/08/2023	02/08/2024		5,505,000	4117.86		69,914		42,757		89,875			(27,199)		21,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2025		135,206	201.85		5,030		4,671		5,767			(365)		921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/10/2023	05/09/2025		423,181	201.3		15,742		14,661		18,437			(1,100)		2,886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2025		340,481	198.31		12,564		11,909		16,705			(670)		2,344		0001
Purchased Call/S&P 500 INDEX/SPX905II$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/11/2022	02/09/2024		2,381,000	4382.85	310,721			95,705		168,684			(77,253)		9,326		0001
Purchased Call/S&P 500 INDEX/SPX905X$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/28/2022	02/28/2024		3,339,000	5322.65	120,204			39,958		5,407			(29,804)		13,622		0001
Purchased Call/S&P 500 INDEX/SPXA051$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/14/2022	04/17/2024		2,386,000	5340.95	98,780			39,377		6,840			(24,359)		10,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/01/2023	04/19/2024		15,587,480	268.52		335,890		273,314		553,725			(64,144)		69,948		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/28/2021	09/22/2023		1,070,019	266.22	44,320			5,088		85,720			(11,066)		2,567		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028		21,340,831	3961.63	5,217,833			7,299,284		7,299,284	2,110,274				240,097		0001
Purchased Call/S&P 500 INDEX/SPXA05KST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024		2,954,000	3861.59		108,116		75,741		156,802			(32,905)		12,370		0001
Purchased Call/S&P 500 INDEX/SPXA05MS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024		2,557,000	3936.97		45,770		33,322		62,048			(12,506)		10,914		0001
Purchased Call/S&P 500 INDEX/SPXA05MS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024		1,959,979	3952		65,517		47,599		89,395			(17,999)		8,334		0001
Purchased Call/S&P 500 INDEX/SPXA05NSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024		2,142,000	4109.31		57,834		43,814		75,573			(14,340)		9,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/14/2023	04/15/2024		7,111,256	268.42		155,744		124,023		258,098			(32,649)		31,693		0001
Purchased Call/S&P 500 INDEX/SPXA05BS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024		1,569,000	4647.72	123,637			82,594		138,119			(30,530)		9,071		0001
Purchased Call/S&P 500 INDEX/SPXE13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/15/2021	07/14/2023		2,298,066	4336	231,194			4,146		65,147			(57,402)		2,250		0001
Purchased Call/S&P 500 INDEX/SPXF005SS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/09/2023	02/09/2024		1,290,000	4081.5		15,480		9,562		22,908			(5,980)		5,053		0001
Purchased Call/S&P 500 INDEX/SPXF006SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/17/2023	02/16/2024		2,262,000	100		46,371		29,708		52,205			(16,943)		8,998		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/01/2021	09/29/2023		1,126,872	264.11	47,090			5,868		99,743			(11,761)		2,813		0001
Purchased Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028		20,349,535	3899.38	5,071,104			7,239,119		7,239,119	2,079,120				228,075		0001
Purchased Call/S&P 500 INDEX/SPXA05JSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/01/2023	02/29/2024		2,620,299	3970		118,952		79,629		173,219			(39,433)		10,712		0001
Purchased Call/S&P 500 INDEX/SPXA051S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024		3,089,000	4137.29		93,288		58,337		122,714			(35,015)		12,207		0001
Purchased Call/S&P 500 INDEX/SPXA05KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024		3,109,000	3986.37		111,302		76,444		154,934			(34,972)		12,891		0001
Purchased Call/S&P 500 INDEX/SPXA05KSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024		1,731,534	4046		95,097		65,150		142,727			(30,044)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXA05BS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024		2,661,000	4090.75		96,594		81,468		123,043			(15,307)		12,222		0001
Purchased Call/S&P 500 INDEX/SPXA05BSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024		6,065,000	4061.22		149,199		126,881		191,558			(23,300)		27,857		0001
Purchased Call/S&P 500 INDEX/SPXA05BSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024		2,218,000	4138.12		80,070		68,631		100,467			(11,595)		10,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/08/2021	10/06/2023		362,036	265.61	15,007			2,011		29,845			(3,727)		938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/13/2021	10/06/2023		752,273	265.32	30,302			4,072		62,893			(7,566)		1,949		0001
Purchased Call/S&P 500 INDEX/SPXA057S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024		2,348,000	3924.26	97,677			57,773		141,431			(24,152)		12,757		0001
Purchased Call/S&P 500 INDEX/SPXA050S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024		5,533,000	4105.02		69,716		54,054		88,171			(16,059)		24,403		0001
Purchased Call/S&P 500 INDEX/SPXA05KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024		2,914,000	3986.37		86,837		59,641		119,860			(27,285)		12,082		0001
Purchased Call/S&P 500 INDEX/SPXA05KSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024		4,673,000	3861.59		129,442		90,681		184,442			(39,395)		19,568		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05ES8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024		1,250,800	.4009	52,790			38,505		70,050			(13,089)		7,550		0001
Purchased Call/S&P 500 INDEX/SPXA05KS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025		1,916,139	.3984		86,609		73,468		112,627			(13,425)		12,446		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029		353,919	3936.97		7,366,520		129,336		129,336	38,485				4,237		0001
Purchased Call/S&P 500 INDEX/SPXA05MS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024		16,869,000	3970.99		404,856		298,902		556,140			(108,109)		72,408		0001
Purchased Call/S&P 500 INDEX/SPXA05KS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024		6,977,000	3986.37		168,843		115,964		230,935			(53,052)		28,929		0001
Purchased Call/S&P 500 INDEX/SPXA05KS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024		2,293,878	.4046		134,787		92,340		204,744			(42,584)		9,473		0001
Purchased Call/S&P 500 INDEX/SPXA05LSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024		9,430,000	3916.64		225,377		162,222		315,981			(64,306)		40,023		0001
Purchased Call/S&P 500 INDEX/SPXA051S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025		1,724,000	4090.46		77,752		63,100		96,298			(14,891)		10,969		0001
Purchased Call/S&P 500 INDEX/SPXA05MSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024		2,136,000	3970.99		34,603		25,547		46,982			(9,240)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXA05MST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		2,384,000	3970.99		85,109		62,896		119,294			(22,665)		10,252		0001
Purchased Call/S&P 500 INDEX/SPXA05MSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		2,090,531	.3937		120,250		88,518		174,653			(32,375)		8,923		0001
Purchased Call/S&P 500 INDEX/SPXA05NS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024		1,886,000	4109.31		50,922		38,611		66,511			(12,592)		8,215		0001
Purchased Call/S&P 500 INDEX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024		1,432,652	.4105		43,974		34,175		56,919			(9,867)		6,274		0001
Purchased Call/S&P 500 INDEX/SPXA050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024		6,567,000	4151.32		162,205		129,675		202,149			(32,796)		29,369		0001
Purchased Call/S&P 500 INDEX/SPXA05RS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024		2,436,000	4055.99		38,732		31,922		48,748			(6,879)		11,061		0001
Purchased Call/S&P 500 INDEX/SPXA05RS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024		3,725,000	4055.99		47,680		39,297		59,809			(8,468)		16,913		0001
Purchased Call/S&P 500 INDEX/SPXA05SS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/03/2023	05/01/2024		1,663,136	.4168		56,586		47,676		71,412			(9,016)		7,614		0001
Purchased Call/S&P 500 INDEX/SPXA05SSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024		7,454,000	4119.17		95,411		82,043		116,800			(13,556)		34,568		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024		1,884,339	260.78	69,234			23,839		1			(17,144)		7,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2022	07/25/2024		1,690,176	245.78	60,876			32,620		1,427			(15,094)		8,747		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024		199,308	181.45	13,194			5,714		11,837			(3,276)		926		0001
Purchased Call/Nasdaq FC Index/NFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2023		2,986,298	267.6	171,636			13,054		2,959			(42,788)		5,849		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2025		252,367	183.51		21,552		19,630		23,165			(1,946)		1,703		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2023	04/25/2025		4,960,758	225.68		173,650		158,404		119,077			(15,443)		33,480		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025		10,088,274	226.42		354,536		326,413		231,315			(28,531)		68,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2024		3,259,236	248.68	116,355			55,384		979			(28,732)		15,912		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2022	06/21/2024		725,438	246.66	25,674			12,732		369			(6,441)		3,587		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024		466,248	181.46		24,991		21,901		29,043			(3,141)		2,183		0001
Purchased Call/S&P 500 INDEX/SPXA05QS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024		1,709,000	4151.32		55,201		44,130		69,528			(11,161)		7,643		0001
Purchased Call/S&P 500 INDEX/SPXA05S$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/08/2023	05/03/2024		2,197,120	4061		92,982		79,514		115,211			(13,651)		10,091		0001
Purchased Call/S&P 500 INDEX/SPXA05S$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024		2,859,000	4119.17		57,466		49,414		71,093			(8,165)		13,259		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/30/2021	11/24/2023		299,674	264.35	11,158			2,254		26,189			(2,783)		951		0001
Purchased Call/S&P 500 INDEX/SPXA05O$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024		3,653,000	4105.02		73,425		56,747		93,960			(17,099)		15,998		0001
Purchased Call/S&P 500 INDEX/SPXA05QSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024		5,824,000	4154.52		75,130		60,475		90,910			(14,780)		26,135		0001
Purchased Call/S&P 500 INDEX/SPXA05QSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024		3,026,000	4154.52		62,941		50,664		77,162			(12,382)		13,579		0001
Purchased Call/S&P 500 INDEX/SPXA05TS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024		8,518,000	4124.08		212,098		184,997		262,625			(28,552)		39,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/19/2021	10/04/2023		1,771,849	263.96	76,153			9,994		157,874			(18,988)		4,543		0001
Purchased Call/S&P 500 INDEX/SPXA05RSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024		2,059,723	4169		66,201		55,594		85,252			(10,730)		9,414		0001
Purchased Call/S&P 500 INDEX/SPXA05S$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024		2,293,000	4061.22		66,268		56,355		85,576			(10,349)		10,532		0001
Purchased Call/S&P 500 INDEX/SPXF00A$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/07/2024		1,655,000	100		27,473		18,869		68,922			(8,632)		6,862		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/30/2021	11/28/2023		189,626	264.35	6,420			1,326		16,540			(1,596)		610		0001
Purchased Call/S&P 500 INDEX/SPXA056S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023		2,820,000	248.84	124,644			15,795		169,203			(61,810)		5,060		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/12/2023	05/12/2025		356,295	181.48		29,822		27,935		36,660			(1,999)		2,435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/24/2023	05/23/2025		140,874	181.41		12,608		11,985		14,678			(639)		971		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061US$	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/26/2024		1,994,391	257.13	109,822			31,745		42,104			(27,396)		7,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024		5,519,586	253.92	196,588			82,919		203			(48,746)		25,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/16/2024		4,302,689	244.98	153,606			80,390		3,825			(37,982)		22,009		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024		1,836,662	244.55	65,369			36,319		2,197			(16,187)		9,685		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2022	07/24/2024		2,505,485	246.04	89,700			47,870		1,987			(22,154)		12,949		0001
Purchased Call/S&P 500 INDEX/SPXA057S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024		2,972,000	3872.85	479,681			283,987		650,687			(118,448)		16,166		0001
Purchased Call/S&P 500 INDEX/SPXE00VS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2022	11/30/2023		2,019,000	100	35,736			14,964		42,812			(17,721)		6,536		0001
Purchased Call/S&P 500 INDEX/SPXA058ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/28/2022	09/28/2023		1,425,000	241.77	71,250			17,469		138,034			(35,332)		3,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025		680,715	191.29	25,050			24,019		43,165			(1,062)		4,713		0001
Purchased Call/S&P 500 INDEX/SPXA059$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023		1,830,000	3639.66	62,586			17,289		110,630			(30,867)		4,813		0001
Purchased Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023		8,747,000	3612.39	191,559			53,299		334,882			(94,992)		23,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/11/2025		13,442,152	268.86	388,522			348,869		551,450			(40,823)		89,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO0QJ$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/21/2021	10/20/2023		320,981	267.38	12,941			1,981		24,230			(3,213)		889		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO0QJS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/29/2021	10/30/2023		411,250	267.11	17,067			2,841		31,487			(4,226)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXF00ASR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/07/2024		1,512,000	100	45,209			31,050		102,154			(14,205)		6,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2022	06/18/2024		19,340,920	272.12	569,646			277,082		540,559			(141,222)		95,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWO0QJSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/05/2021	11/06/2023		461,732	265.18	19,162			3,374		38,796			(4,745)		1,372		0001
Purchased Call/S&P 500 INDEX/SPXA05ESC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024		1,488,788	4482	144,981			105,749		177,638			(35,947)		8,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/05/2023		114,963	266.42	2,654			30		4,245			(1,327)		67		0001
Purchased Call/S&P 500 INDEX/SPXA05DSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		3,953,000	3934.38	107,126			47,612		164,512			(53,269)		13,127		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF002SF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/09/2023	01/09/2024		3,246,000	3892.09		86,993		46,013		133,067			(40,994)		11,802		0001
Purchased Call/S&P 500 INDEX/SPXA05DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023		4,590,000	3934.38	54,621			24,527		81,422			(26,938)		15,384		0001
Purchased Call/S&P 500 INDEX/SPXA05FS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/21/2023		1,556,836	3873	63,661			30,678		111,777			(31,655)		5,375		0001
Purchased Call/S&P 500 INDEX/SPXA05GS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024		2,818,000	3999.09		40,016		21,937		56,633			(18,268)		10,430		0001
Purchased Call/S&P 500 INDEX/SPXA05GSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024		4,229,000	4016.95		114,183		65,113		159,101			(49,114)		15,962		0001
Purchased Call/S&P 500 INDEX/SPXF004S7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024		2,256,000	4016.22		38,352		21,976		52,514			(16,392)		8,536		0001
Purchased Call/S&P 500 INDEX/SPXF00BSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/16/2023	03/15/2024		5,736,000	100		62,522		44,684		141,836			(18,157)		24,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2022	07/11/2023		10,873,135	267.06	244,445			6,807		373,203			(122,498)		9,438		0001
Purchased Call/S&P 500 INDEX/SPXA05NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/28/2023	03/21/2025		1,616,236	3981	82,483			71,858		107,173			(10,709)		10,617		0001
Purchased Call/S&P 500 INDEX/SPXF00DSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/28/2023	07/03/2023		3,980,000	4300	32,500			684		151,007			(31,495)		1,804		0001
Purchased Call/S&P 500 INDEX/SPXF00ES2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	04/05/2023	04/03/2024		2,313,850	4125	118,724			90,847		165,658			(28,050)		10,097		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029		28,343,081	3936.97	7,366,520			10,357,665		10,357,665	3,081,996				339,275		0001
Purchased Call/S&P 500 INDEX/SPXF001SK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/03/2023	05/03/2024		1,865,000	4090.75	76,279			64,334		97,746			(12,088)		8,566		0001
Purchased Call/S&P 500 INDEX/SPXF00BSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024		2,335,000	3982.24	59,776			39,686		82,427			(20,144)		9,506		0001
Purchased Call/S&P 500 INDEX/SPXF009SI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/03/2023	03/05/2024		3,700,000	4045.64	46,250			31,511		60,914			(14,956)		15,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025		482,672	188.75	17,762			17,031		23,424			(753)		3,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/22/2021	09/21/2023		438,136	263.82	18,749			2,115		39,329			(4,655)		1,045		0001
Purchased Call/S&P 500 INDEX/SPXE00T$1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2022	11/08/2028		5,036	100	1,293			1,996		1,996	811				58		0001
Purchased Call/S&P 500 INDEX/SPXE13US$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023		1,877,813	4474	189,074			14,344		32,521			(46,944)		3,678		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024		828,079	179.83	61,526			30,637		66,638			(15,234)		4,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	08/21/2024		2,601,788	245.52	85,793	1,047		49,873		2,893			(21,449)		13,921		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/14/2022	.06/14/2024	.....	 981,307	..... 179.2	77,229	.....	.....	36,972	.....	74,869	.....	.....	.....(19,122)	.....	 4,805	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/20/2023	.03/20/2025	.....	 217,475	..... 180.35	.....	17,833	.....	15,362	.....	22,355	.....	.....	.....(2,488)	.....	 1,427	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/07/2022	.10/08/2024	.....	7,244,471	..... 233.68	252,108	.....	.....	161,252	.....	54,747	.....	.....	.....(62,338)	.....	40,928	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/12/2023	.05/14/2024	.....	1,029,024	..... 197.98	.....	36,633	.....	32,004	.....	31,602	.....	.....	.....(4,878)	.....	 4,810	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/02/2021	.07/28/2023	.....	1,834,629	..... 267.72	69,855	.....	.....	 2,607	.....	.....	.....	.....	.....(17,396)	.....	 2,541	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/13/2025	.....	 224,959	..... 181.48	.....	18,852	.....	17,660	.....	23,169	.....	.....	.....(1,262)	.....	 1,539	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/10/2024	.....	 96,901	..... 181.48	.....	5,175	.....	 4,513	.....	 5,958	.....	.....	..... (697)	.....	450	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/01/2021	.10/27/2023	.....	 1,516,980	..... 274.52	74,733	.....	.....	 12,212	.....	 2,559	.....	.....	.....(18,678)	.....	 4,331	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/26/2022	.04/26/2024	.....	5,427,306	..... 241.99	265,876	.....	.....	109,662	.....	306,715	.....	.....	.....(65,933)	.....	24,643	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00D$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.03/27/2023	.03/27/2024	.....	 2,013,000	.....3977.53	.....	58,780	.....	43,600	.....	80,585	.....	.....	.....(15,257)	.....	 8,673	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05T$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/16/2023	.05/16/2024	.....	2,228,000	..... 4109.9	.....	87,115	.....	76,584	.....	109,725	.....	.....	..... (10,711)	.....	10,447	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05M$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.03/24/2023	.03/25/2025	.....	 1,833,000	.....3970.99	.....	84,318	.....	73,315	.....	 109,087	.....	.....	..... (11,288)	.....	12,079	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05U$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/19/2023	.05/20/2024	.....	 3,058,000	.....4191.98	.....	115,898	.....	103,446	.....	139,866	.....	.....	.....(13,264)	.....	 14,428	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05U$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/19/2023	.05/17/2024	.....	 1,285,076	4145	.....	45,598	.....	40,658	.....	54,131	.....	.....	..... (5,261)	.....	 6,035	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05W$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.06/02/2023	.06/04/2024	.....	 2,467,000	.....4282.37	.....	58,468	.....	 54,452	.....	65,446	.....	.....	..... (4,449)	.....	11,905	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00M$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.05/30/2023	.05/30/2024	.....	 2,711,000	.....4205.52	.....	79,703	.....	 73,134	.....	93,136	.....	.....	..... (6,751)	.....	12,986	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF000$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.06/05/2023	.06/05/2024	.....	3,049,000	.....4273.79	.....	68,603	.....	 64,079	.....	77,200	.....	.....	..... (4,686)	.....	14,735	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05V$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/24/2023	.05/22/2024	.....	3,517,404	4192	.....	182,399	.....	164,260	.....	243,786	.....	.....	.....(18,541)	.....	16,646	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/21/2023	.04/21/2025	.....	 136,208	..... 183.78	.....	11,905	.....	10,807	.....	 12,284	.....	.....	.....(1,140)	.....	 916	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161F$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2024		1,379,252	251.75	49,510			23,026		172			(12,267)		6,646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/08/2022	07/08/2024		161,074	179.62	11,807			6,058		12,563			(2,923)		815		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	03/09/2023	03/07/2025		112,992	180.28	11,322			9,604		11,468			(1,755)		734		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/06/2023	04/04/2025		151,034	183.66	12,445			11,038		13,455			(1,451)		1,003		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/08/2022	07/09/2024		344,186	179.62	25,263			12,979		26,879			(6,247)		1,744		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/03/2022	08/02/2024		551,064	180.09	40,283			22,023		41,712			(9,988)		2,881		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/24/2023	04/24/2025		70,109	184.18	6,099			5,547		6,218			(559)		473		0001
Purchased Call/Nasdaq FC Index/NFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2021	10/20/2023		2,435,103	271.81	117,338			18,041		5,443			(29,313)		6,744		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/02/2022	08/02/2024		1,208,754	180.46	87,689			47,928		92,341			(21,737)		6,319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	04/26/2023	04/25/2025		657,473	182.66	56,017			51,092		63,074			(4,988)		4,437		0001
Purchased Call/Nasdaq FC Index/NFC061P$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023		1,979,900	260.83	93,914			12,612		17,373			(23,468)		5,130		0001
Purchased Call/Nasdaq FC Index/NFC061P$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2021	10/13/2023		2,054,009	260.24	124,483			17,932		20,534			(31,045)		5,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024		3,298,931	232.52	114,143			79,192		31,894			(28,340)		19,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2021	08/09/2023		7,341,553	267.29	275,297			14,756					(68,291)		12,152		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	07/01/2022	07/03/2023		737,658	179.78	31,277			173		16,166			(15,425)		334		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	06/03/2022	06/04/2024		342,279	182.98	23,549			10,966		19,539			(5,823)		1,652		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	07/13/2022	07/13/2023		297,998	178.96	13,082			432		8,048			(6,487)		281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	04/06/2023	04/05/2024		217,515	183.66	11,420			8,826		10,241			(2,659)		953		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	04/06/2023	04/08/2024		413,365	183.66	21,826			16,909		19,627			(5,041)		1,820		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	04/27/2023	04/25/2025		159,941	183.06	13,739			12,583		15,017			(1,206)		1,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	07/05/2022	07/05/2023		898,078	179.27	37,719			416		21,649			(18,705)		526		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/ISFPU8IMPRO8K5P83	08/02/2022	08/02/2023		361,860	180.46	15,705			1,384		8,067			(7,788)		544		0001
Purchased Call/S&P 500 INDEX/SPXA05I$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024		4,192,000	4273.79		106,896		99,848		120,309			(7,302)		20,259		0001
Purchased Call/S&P 500 INDEX/SPXA05X$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2024		1,861,198	4369		95,113		91,183		102,075			(4,169)		9,100		0001
Purchased Call/S&P 500 INDEX/SPXA05X$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024		2,213,614	4410		124,817		122,051		134,126			(3,095)		10,900		0001
Purchased Call/S&P 500 INDEX/SPXF00K$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	05/19/2023	05/20/2024		2,249,000	4191.98		37,558		33,523		44,223			(4,298)		10,611		0001
Purchased Call/S&P 500 INDEX/SPXA05J$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024		8,039,000	4191.98		202,583		180,636		240,803			(23,375)		37,753		0001
Purchased Call/S&P 500 INDEX/SPXA05X$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024		3,051,000	4298.86		88,479		84,092		98,616			(5,063)		14,853		0001
Purchased Call/S&P 500 INDEX/SPXA05X$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024		2,260,000	4425.84		66,218		64,195		67,962			(2,721)		11,065		0001
Purchased Call/S&P 500 INDEX/SPXF000$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	06/08/2023	06/07/2024		1,561,912	4268		77,080		73,023		88,062			(4,646)		7,571		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024		2,561,166	4348		90,317		89,818		94,425			(744)		12,735		0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF002SS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025		1,919,000	4950.87		79,063		61,252		111,912			(18,121)		11,938		0001
Purchased Call/S&P 500 INDEX/SPXA05NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/03/2023	03/28/2025		1,219,941	4000		70,687		62,181		85,059			(8,580)		8,058		0001
Purchased Call/S&P 500 INDEX/SPXA05TSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024		2,077,000	4109.9		73,941		65,003		92,557			(9,091)		9,739		0001
Purchased Call/S&P 500 INDEX/SPXA05WSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024		3,770,000	4283.85		172,666		161,756		198,755			(11,322)		18,246		0001
Purchased Call/S&P 500 INDEX/SPXF000S3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024		2,616,000	4273.79		110,657		103,361		127,388			(7,559)		12,643		0001
Purchased Call/S&P 500 INDEX/SPXF000SJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024		4,911,000	4267.52		64,334		60,446		72,111			(4,043)		23,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/04/2022	01/03/2024		2,717,615	269.35	110,849	7,720		32,320		186,891			(31,270)		9,726		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/07/2022	01/08/2024		399,746	274.55	16,110			4,232		20,661			(3,989)		1,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/13/2022	07/03/2024		10,839,744	268.74	284,225	1,622		146,288		382,359			(71,178)		54,495		0001
Purchased Call/S&P 500 INDEX/SPXF00JSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/08/2023	05/08/2024		3,943,631	4138.12		299,104		384,971		384,971	101,424				18,260		0001
Purchased Call/S&P 500 INDEX/SPXA05VSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/31/2023	05/28/2024		1,501,346	4205		82,928		76,266		103,268			(6,854)		7,170		0001
Purchased Call/S&P 500 INDEX/SPXA05WSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024		2,034,829	4284		82,303		77,959		93,241			(4,974)		9,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/05/2023	04/17/2025		14,350,411	268.52		414,908		376,684		600,190			(39,409)		96,265		0001
Purchased Call/S&P 500 INDEX/SPXF00JSN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/08/2023	05/08/2024		216,369	4138.12		299,104		21,122		21,122	5,565				1,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/01/2023	04/25/2025		19,639,654	267.63		589,252		538,948		876,045			(51,719)		132,546		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		730,513	180.18	32,800			3,343		18,040			(16,177)		1,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024		197,313	179.81		10,339		7,590		12,272			(2,804)		842		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025		261,924	182.2		21,923		20,327		25,902			(1,677)		1,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/11/2023	.05/09/2025	.....	 256,472	..... 181.39	.....	21,005	.....	19,643	.....	26,441	.....	.....	.....(1,441)	.....	 1,749	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/21/2022	.07/19/2024	.....	2,822,334	..... 244.29	102,428	.....	.....	54,094	.....	 2,954	.....	.....	.....(25,414)	.....	 14,493	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/15/2021	.09/13/2023	.....	3,245,162	..... 270.54	 160,106	.....	.....	16,320	.....	 3,387	.....	.....	.....(39,790)	.....	 7,355	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/01/2023	.05/01/2025	.....	 107,400	..... 183.55	.....	 9,365	.....	8,607	.....	 9,901	.....	.....	..... (769)	.....	728	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/01/2023	.05/01/2024	.....	 503,524	..... 183.55	.....	27,643	.....	23,163	.....	25,722	.....	.....	..... (4,532)	.....	 2,305	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/03/2024	.....	 97,965	..... 182.2	 5,222	.....	.....	 4,453	.....	 5,602	.....	.....	..... (803)	.....	450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213YSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/07/2024	.....	 436,648	..... 182.2	23,448	.....	.....	20,034	.....	25,232	.....	.....	..... (3,568)	.....	 2,019	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/15/2022	.08/07/2024	.....	5,004,583	..... 241.28	232,195	.....	.....	129,813	.....	307,333	.....	.....	.....(58,125)	.....	 26,326	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ZSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/22/2023	.05/22/2025	.....	 102,826	..... 181.67	 9,038	.....	.....	 8,567	.....	 10,580	.....	.....	..... (482)	.....	708	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/20/2021	.10/13/2023	.....	2,374,887	..... 266.34	130,631	.....	.....	18,832	.....	 10,824	.....	.....	.....(32,681)	.....	 6,369	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/10/2021	.09/11/2023	.....	 1,831,000	.....4362.72	215,509	.....	.....	 21,343	.....	71,144	.....	.....	.....(53,361)	.....	 4,094	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000L$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	.12/23/2021	.12/26/2023	.....	 974,105	..... 268.39	40,328	.....	.....	 9,847	.....	70,247	.....	.....	..... (9,958)	.....	 3,411	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/10/2022	.06/25/2024	.....	 10,013,189	..... 270.6	298,359	.....	.....	147,665	.....	311,399	.....	.....	.....(73,841)	.....	 49,791	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00L$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	.05/22/2023	.05/22/2029	.....	 77,000	 100	.....	 17,456	.....	 23,527	.....	23,527	 6,071	.....	.....	.....	935	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05JSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.03/06/2023	.03/01/2024	.....	 2,102,801	3975	.....	79,657	.....	 54,140	.....	105,466	.....	.....	.....(25,596)	.....	 8,614	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05KSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	.03/08/2023	.03/07/2024	.....	 1,777,921	3986	89,499	.....	.....	 61,638	.....	129,080	.....	.....	.....(27,953)	.....	 7,372	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/19/2022	.12/19/2023	.....	3,895,000	.....3817.66	45,572	.....	.....	 21,468	.....	70,351	.....	.....	.....(22,598)	.....	 13,369	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17YS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023		14,164,000	4057.66	324,356			49,554		526,887			(161,287)		27,740		0001
Purchased Call/S&P 500 INDEX/SPXB17YSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		1,677,669	3998	241,269			146,425		319,833			(59,903)		9,220		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		9,220,000	3901.06	105,108			34,452		169,842			(52,265)		26,323		0001
Purchased Call/S&P 500 INDEX/SPXA05LSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024		3,226,000	3916.64		86,779		62,395		122,703			(24,828)		13,666		0001
Purchased Call/S&P 500 INDEX/SPXA05LS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2023	03/11/2025		1,115,416	3860		59,259		50,595		79,952			(8,722)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXA05TSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024		2,941,862	4138		97,400		84,954		124,852			(13,112)		13,665		0001
Purchased Call/S&P 500 INDEX/SPXA05NSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024		4,045,000	100		43,282		32,581		97,990			(10,939)		17,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/27/2023	04/25/2025		20,939,630	268.27	617,914			564,269		891,124			(54,754)		141,320		0001
Purchased Call/S&P 500 INDEX/SPXA05NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024		4,721,000	100		50,987		38,489		100,894			(12,782)		20,377		0001
Purchased Call/S&P 500 INDEX/SPXA05YSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024		2,001,000	4450.38		59,030		59,030		58,433					10,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024		14,783,814	269.65		325,398		275,178		496,821			(51,267)		67,902		0001
Purchased Call/S&P 500 INDEX/SPXF001SJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	05/03/2023	05/03/2024		1,208,000	4295.29		20,898		17,626		42,872			(3,312)		5,548		0001
Purchased Call/S&P 500 INDEX/SPXA05PSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024		5,111,000	100		57,754		45,883		90,227			(12,217)		22,661		0001
Purchased Call/S&P 500 INDEX/SPXB17XS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/17/2023		8,215,000	3863.16	187,302			8,256		330,777			(92,375)		8,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2025		7,272,502	268.37	214,539			196,857		307,801			(18,464)		49,229		0001
Purchased Call/S&P 500 INDEX/SPXA05US2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024		4,297,000	100		51,994		46,361		76,777			(5,999)		20,180		0001
Purchased Call/S&P 500 INDEX/SPXA05TSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024		2,015,000	100		31,636		28,130		45,497			(3,727)		9,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2022	07/11/2024		17,258,768	267.06	518,578			268,663		680,405			(128,961)		87,701		0001
Purchased Call/Nasdaq FC Index/NFC061PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/17/2023		1,720,663	266.34	95,647			14,285		8,151			(23,871)		4,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2022	11/01/2024		5,489,978	231.85	185,925	2,792		127,003		54,852			(46,832)		31,805		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023		874,631	267.67	32,583			1,531					(8,115)		1,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025		3,375,144	227.44		118,092		109,352		71,661			(9,172)		22,898		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025		3,692,254	220.33		128,490		123,019		132,811			(6,135)		25,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025		8,245,854	222.45		284,172		281,132		264,179			(3,476)		57,946		0001
Purchased Call/Nasdaq FC Index/NFC1617$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024		1,161,091	218.13	53,526			34,236		156,125			(13,235)		6,560		0001
Purchased Call/Nasdaq FC Index/NFC1614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	07/28/2023		9,013,642	239.94	331,090			24,918		482,788			(165,365)		12,483		0001
Purchased Call/S&P 500 INDEX/SPXA05US2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/23/2023	05/22/2025		2,105,026	4176		282,932		268,552		388,526			(14,728)		14,492		0001
Purchased Call/S&P 500 INDEX/SPXA05XS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/20/2023	06/20/2024		2,312,000	260.43		133,634		130,329		143,141			(3,651)		11,417		0001
Purchased Call/S&P 500 INDEX/SPXB000$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	07/27/2021	07/27/2023		3,189,000	5088.97	109,064			3,895		58			(27,042)		4,337		0001
Purchased Call/S&P 500 INDEX/SPXA05PS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/10/2023	04/04/2025		1,771,603	4101		80,430		71,530		97,701			(8,986)		11,766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/14/2024		12,872,426	270.2		280,905		247,408		416,120			(34,663)		60,170		0001
Purchased Call/S&P 500 INDEX/SPXF000$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/15/2023	06/14/2024		2,087,000	100		43,410		42,083		59,134			(1,784)		10,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/12/2024		23,424,152	265.75	730,709			379,442		1,002,523			(181,596)		119,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	05/09/2025		18,618,960	270.23		546,832		509,750		722,062			(37,975)		126,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2023	05/12/2025		11,290,492	270.2		332,392		311,855		436,649			(21,454)		77,166		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/01/2021	11/29/2023		1,478,392	264.08	53,096			11,078		130,511			(13,239)		4,770		0001
Purchased Call/S&P 500 INDEX/SPXA05V$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/23/2023	05/16/2025		1,513,099	4775		88,706		84,160		142,530			(4,656)		10,372		0001
Purchased Call/S&P 500 INDEX/SPXB00RS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	08/09/2021	08/09/2023		1,665,000	5088.34	58,109			3,113		39			(14,408)		2,756		0001
Purchased Call/S&P 500 INDEX/SPXB00X$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/07/2021	09/07/2023		3,713,000	5229.67	129,584			12,104		133			(32,130)		8,072		0001
Purchased Call/S&P 500 INDEX/SPXA05R$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/25/2023	04/23/2025		1,116,142	4134		57,977		52,793		72,102			(5,249)		7,521		0001
Purchased Call/S&P 500 INDEX/SPXA05S$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/03/2023	05/02/2025		2,859,000	4090.75		146,953		135,447		178,185			(11,676)		19,396		0001
Purchased Call/S&P 500 INDEX/SPXF00K$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/19/2023	05/21/2025		1,563,000	5195.96		43,451		41,127		72,937			(2,490)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/17/2023		3,400,310	3676	155,234			47,226		252,447			(78,704)		9,291		0001
Purchased Call/S&P 500 INDEX/SPXC171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2023		818,345	3807	107,765			155,413		155,413	69,136				2,451		0001
Purchased Call/S&P 500 INDEX/SPXC139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026		665,623	3331.84	125,803			312,327		312,327	91,474				5,948		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00GS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/11/2024		2,216,109	252		118,591		93,108		186,464			(25,668)		9,808		0001
Purchased Call/S&P 500 INDEX/SPXF00JSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/11/2023	05/09/2024		1,513,842	253		78,771		68,487		127,457			(10,820)		7,021		0001
Purchased Call/S&P 500 INDEX/SPXA05JSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2025		1,756,585	4192		112,665		106,931		132,300			(5,873)		12,085		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		1,733,000	3807.3		24,609		8,044		41,209			(12,203)		4,948		0001
Purchased Call/S&P 500 INDEX/SPXC134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026		681,164	3397.16		122,541		303,057		303,057	90,143				6,040		0001
Purchased Call/S&P 500 INDEX/SPXB17YS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/14/2023		1,916,638	4288		75,440		9,377		87,567			(38,356)		3,365		0001
Purchased Call/S&P 500 INDEX/SPXF13Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2022	02/09/2024		1,315,673	4506		50,627		15,615		48,652			(12,639)		5,153		0001
Purchased Call/S&P 500 INDEX/SPXG13K$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026		3,940,000	6400		71,650		50,123		41,865			(9,678)		31,564		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		7,138,000	3807.3		156,322		51,097		265,205			(77,519)		20,379		0001
Purchased Call/S&P 500 INDEX/SPXA050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025		1,819,436	4786		103,057		93,378		162,874			(10,051)		12,205		0001
Purchased Call/S&P 500 INDEX/SPXB00U$V	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	08/27/2021	08/29/2023		1,488,000	4986.01		73,061		5,921		172			(18,066)		3,016		0001
Purchased Call/S&P 500 INDEX/SPXB17PS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023		2,027,000	4925.87		94,661		12,483		2,108			(23,471)		5,225		0001
Purchased Call/S&P 500 INDEX/SPXA05X$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025		2,383,000	4298.86		114,146		111,323		124,122			(3,275)		16,630		0001
Purchased Call/S&P 500 INDEX/SPXF00RSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/18/2024		1,833,000	260.8		106,131		103,207		113,150			(4,038)		9,026		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/23/2023		2,401,760	3753		105,190		33,310		176,471			(52,595)		6,741		0001
Purchased Call/S&P 500 INDEX/SPXB17XSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2022	08/04/2023		2,852,700	4152		151,071		14,634		197,603			(77,461)		4,417		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023		2,139,000	3797.34		37,646		11,927		63,969			(18,668)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/20/2023		2,504,546	3694		111,395		34,929		183,689			(56,320)		6,937		0001
Purchased Call/S&P 500 INDEX/SPXC170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/23/2023		1,531,122	3753		80,723		25,849		132,991			(40,586)		4,297		0001
Purchased Call/S&P 500 INDEX/SPXC170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		4,243,000	3770.55		98,438		34,180		167,552			(48,948)		12,465		0001
Purchased Call/S&P 500 INDEX/SPXC171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023		3,682,000	3748.57		80,636		29,342		136,948			(39,987)		11,071		0001
Purchased Call/S&P 500 INDEX/SPXC173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023		2,533,000	3949.94		47,620		18,760		73,525			(23,614)		7,955		0001
Purchased Call/S&P 500 INDEX/SPXC173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023		2,286,000	3949.94		62,865		24,765		99,119			(31,174)		7,179		0001
Purchased Call/S&P 500 INDEX/SPXC170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		3,570,000	3770.55		89,964		31,723		153,942			(44,369)		10,612		0001
Purchased Call/S&P 500 INDEX/SPXC171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023		2,055,000	3748.57		52,403		19,069		89,651			(25,986)		6,179		0001
Purchased Call/S&P 500 INDEX/SPXC172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023		5,585,000	3991.73		127,338		48,059		197,095			(63,146)		17,171		0001
Purchased Call/S&P 500 INDEX/SPXF00PSV	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/12/2023	06/07/2024		1,998,970	4299		102,732		97,868		115,289			(5,122)		9,689		0001
Purchased Call/S&P 500 INDEX/SPXG13T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023		5,399,000	3831.39		61,549		678		107,820			(30,521)		3,159		0001
Purchased Call/S&P 500 INDEX/SPXA05F$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024		1,807,000	4524.26		130,285		97,401		216,204			(32,259)		11,050		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05GSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025		1,994,000	3910.64		307,874		241,147		454,767			(67,623)		12,481		0001
Purchased Call/S&P 500 INDEX/SPXF00AST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/08/2023	03/08/2024		2,095,000	100		51,537		35,538		120,716			(16,053)		8,704		0001
Purchased Call/S&P 500 INDEX/SPXF00ES5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/29/2023	03/28/2024		1,748,000	100		35,659		26,622		81,149			(9,086)		7,545		0001
Purchased Call/S&P 500 INDEX/SPXC170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/31/2022	10/24/2023		1,837,913	3797		65,509		21,162		106,687			(33,121)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXC171SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023		1,751,000	3956.37		25,039		9,181		39,434			(12,417)		5,285		0001
Purchased Call/S&P 500 INDEX/SPXC171SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2023		4,233,890	3828		260,872		94,730		435,032			(130,077)		12,682		0001
Purchased Call/S&P 500 INDEX/SPXC173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/17/2022	11/17/2023		3,123,000	3946.56		82,135		31,625		130,441			(40,730)		9,671		0001
Purchased Call/S&P 500 INDEX/SPXF00QS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	21GI19DL770XOHC3ZE78	06/13/2023	06/13/2024		2,297,000	4369.01		101,527		97,065		109,330			(4,716)		11,230		0001
Purchased Call/S&P 500 INDEX/SPXG13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023		2,607,000	3831.39		34,152		376		59,872			(16,936)		1,526		0001
Purchased Call/S&P 500 INDEX/SPXC173SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2023		3,782,000	4027.26		97,954		39,291		148,712			(48,708)		11,919		0001
Purchased Call/S&P 500 INDEX/SPXC174SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023		2,534,000	3957.63		58,282		24,244		89,493			(28,901)		8,176		0001
Purchased Call/S&P 500 INDEX/SPXC175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		3,145,000	4076.57		79,883		33,856		116,595			(39,613)		10,214		0001
Purchased Call/S&P 500 INDEX/SPXC176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2023		4,109,000	4019.65		95,329		43,331		141,115			(47,273)		13,855		0001
Purchased Call/S&P 500 INDEX/SPXC176SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023		2,199,000	3895.75		58,933		27,263		92,431			(29,224)		7,459		0001
Purchased Call/S&P 500 INDEX/SPXC173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/18/2022	11/17/2023		6,560,000	3965.34		159,408		61,549		249,956			(79,266)		20,314		0001
Purchased Call/S&P 500 INDEX/SPXC174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023		2,245,000	3957.63		34,349		14,288		51,927			(17,033)		7,244		0001
Purchased Call/S&P 500 INDEX/SPXG13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		2,039,000	3818.8		30,585		927		52,841			(15,167)		1,849		0001
Purchased Call/S&P 500 INDEX/SPXC177S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	12/21/2022	12/19/2023		2,729,627	3818		173,981		82,412		283,521			(86,751)		9,369		0001
Purchased Call/S&P 500 INDEX/SPXF00SS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/28/2023	06/28/2024		2,936,000	100		40,223		40,113		53,217			(220)		14,660		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL	KD3XUN7C6T14HNAYLU02	04/24/2023	04/20/2029		415,584	100		108,719		158,934		158,934	50,215				5,009		0001
Purchased Call/S&P 500 INDEX/SPXC171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023		2,349,000	3828.11		147,517		271,204		271,204	121,051				7,036		0001
Purchased Call/S&P 500 INDEX/SPXC171SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2023		967,322	3807		127,383		46,256		183,706			(63,516)		2,898		0001
Purchased Call/S&P 500 INDEX/SPXF00PS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	21GI19DL770XOHC3ZE78	06/09/2023	06/07/2024		2,142,295	4268		77,820		73,929		86,358			(4,490)		10,384		0001
Purchased Call/S&P 500 INDEX/SPXG13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023		2,067,000	3790.38		37,619		1,355		65,863			(18,655)		2,024		0001
Purchased Call/S&P 500 INDEX/SPXC174SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/30/2022	11/28/2023		1,430,982	3964		71,290		29,622		109,694			(35,547)		4,602		0001
Purchased Call/S&P 500 INDEX/SPXC175SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	12/07/2022	12/07/2023		2,768,000	3933.92		63,387		27,765		97,890			(31,433)		9,163		0001
Purchased Call/S&P 500 INDEX/SPXG13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023		6,009,000	3899.38		69,704		1,728		119,863			(34,377)		4,973		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/10/2023	.05/09/2025	.....	 177,900	..... 181.72	.....	 14,766	.....	 13,752	.....	 18,056	.....	.....	..... (1,032)	.....	 1,213	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061P$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/08/2021	.10/09/2023	.....	 430,766	..... 260.83	 20,351	.....	.....	 2,806	.....	 3,836	.....	.....	..... (5,060)	.....	 1,133	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Q$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/29/2021	.10/25/2023	.....	 3,253,582	..... 271.68	 163,845	.....	.....	 26,208	.....	 8,060	.....	.....	..... (40,756)	.....	 9,210	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/18/2023	.05/16/2025	.....	 197,428	..... 181.08	.....	 17,434	.....	 16,472	.....	 20,767	.....	.....	..... (1,028)	.....	 1,353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/30/2023	.05/30/2024	.....	 300,361	 181	.....	 17,030	.....	 15,627	.....	 19,972	.....	.....	..... (1,442)	.....	 1,439	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Q$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/09/2021	.11/01/2023	.....	 4,148,039	..... 274.94	 208,328	.....	.....	 35,313	.....	 7,141	.....	.....	..... (51,791)	.....	 12,089	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061L$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/30/2021	.07/28/2023	.....	 3,117,146	..... 266.28	 148,970	.....	.....	 5,559	.....	 379	.....	.....	..... (37,111)	.....	 4,317	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161H$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/26/2022	.09/09/2024	.....	 1,220,489	..... 241.45	 41,267	.....	.....	 24,798	.....	 2,921	.....	.....	..... (10,248)	.....	 6,677	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/24/2023	.02/24/2025	.....	 158,308	..... 181.32	.....	 15,562	.....	 12,929	.....	 15,070	.....	.....	..... (2,682)	.....	 1,019	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/17/2021	.09/14/2023	.....	 1,548,286	..... 269.68	 81,374	.....	.....	 8,423	.....	 2,030	.....	.....	..... (20,230)	.....	 3,532	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161G$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/05/2022	.08/06/2024	.....	 5,128,384	..... 244.41	 182,570	.....	.....	 100,815	.....	 6,093	.....	.....	..... (45,144)	.....	 26,944	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161H$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/22/2022	.09/06/2024	.....	 3,379,442	..... 241.77	 116,835	.....	.....	 69,571	.....	 7,631	.....	.....	..... (28,997)	.....	 18,425	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/15/2022	.06/14/2024	.....	 306,398	..... 179.2	 23,746	.....	.....	 11,384	.....	 23,377	.....	.....	..... (5,888)	.....	 1,500	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/23/2022	.06/21/2024	.....	 91,197	..... 179.1	 6,603	.....	.....	 3,242	.....	 7,095	.....	.....	..... (1,639)	.....	 451	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/24/2023	.03/25/2025	.....	 253,994	..... 180.55	.....	 21,206	.....	 18,451	.....	 26,033	.....	.....	..... (2,814)	.....	 1,674	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/18/2023	.05/17/2024	.....	867,900	..... 181.08	.....	48,648	.....	 43,258	.....	55,820	.....	.....	.....(5,731)	.....	4,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/28/2021	.10/27/2023	.....	1,965,872	..... 272.61	 100,175	.....	.....	16,324	.....	 4,483	.....	.....	.....(24,913)	.....	5,612	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161G$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/04/2022	.07/26/2024	.....	703,558	..... 246.68	24,110	.....	.....	13,070	.....	509	.....	.....	.....(6,019)	.....	3,646	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/24/2023	.02/25/2025	.....	230,077	..... 181.32	.....	22,640	.....	18,814	.....	21,925	.....	.....	.....(3,897)	.....	1,482	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/31/2023	.04/01/2025	.....	319,063	..... 182.66	.....	27,695	.....	24,347	.....	29,766	.....	.....	.....(3,443)	.....	2,114	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/14/2023	.04/15/2025	.....	177,109	..... 184.18	.....	15,391	.....	13,826	.....	15,548	.....	.....	.....(1,619)	.....	1,186	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/17/2023	.04/17/2025	.....	436,167	..... 184.29	.....	38,470	.....	34,618	.....	38,160	.....	.....	.....(3,894)	.....	2,926	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00RS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.06/16/2023	.06/18/2024	.....	2,965,000	 100	.....	72,643	.....	70,641	.....	80,245	.....	.....	.....(2,764)	.....	14,600	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.12/16/2022	.12/15/2023	.....	19,604,000	.....3852.36	446,971	.....	.....	207,345	.....	702,941	.....	.....	..... (222,258)	.....	66,500	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.12/20/2022	.12/19/2023	.....	2,947,234	3818	151,096	.....	.....	71,374	.....	252,510	.....	.....	.....(75,133)	.....	10,116	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00TS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.06/30/2023	.06/28/2024	.....	 1,213,000	 100	 28,020	.....	.....	 28,020	.....	26,701	.....	.....	.....	.....	6,057	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/10/2023	.....	 2,815,000	 100	39,410	.....	.....	977	.....	.....	.....	.....	.....(19,437)	.....	2,330	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/29/2022	.07/31/2023	.....	 6,795,000	.....4130.29	 79,502	.....	.....	 6,570	.....	130,252	.....	.....	.....(39,209)	.....	9,901	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13X$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/22/2022	.07/24/2023	.....	 1,870,000	.....3961.63	25,993	.....	.....	 1,647	.....	44,414	.....	.....	.....(12,819)	.....	2,398	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/29/2022	.07/28/2023	.....	 8,157,000	.....4130.29	95,437	.....	.....	 7,158	.....	156,803	.....	.....	.....(47,456)	.....	11,296	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/09/2022	.09/13/2024	.....	4,942,906	..... 227.15	184,460	.....	.....	113,445	.....	504,480	.....	.....	.....(46,475)	.....	27,166	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/01/2022	.05/31/2024	.....	426,530	..... 183.15	28,671	.....	.....	 13,179	.....	23,794	.....	.....	.....(7,101)	.....	2,046	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/01/2022	.05/31/2024	.....	 925,153	..... 182.96	63,095	.....	.....	 29,034	.....	 52,350	.....	.....	.....(15,644)	.....	 4,438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/22/2022	.07/22/2024	.....	 146,957	..... 179.18	10,331	.....	.....	 5,499	.....	 11,962	.....	.....	.....(2,558)	.....	758	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.02/22/2023	.02/21/2025	.....	 278,414	..... 181.46	.....	26,672	.....	22,019	.....	26,225	.....	.....	.....(4,677)	.....	 1,788	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/15/2023	.03/14/2025	.....	 41,834	..... 179.68	.....	 3,393	.....	 2,899	.....	 4,409	.....	.....	..... (497)	.....	273	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061P$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2021	. 10/11/2023	.....	1,469,517	..... 259.25	75,905	.....	.....	10,670	.....	 16,125	.....	.....	..... (18,873)	.....	 3,903	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/10/2023	.02/07/2025	.....	5,047,568	..... 233.37	.....	217,854	.....	176,145	.....	418,247	.....	.....	.....(42,192)	.....	 32,033	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/14/2023	.06/11/2024	.....	 13,184,944	..... 273.46	311,218	.....	.....	297,454	.....	342,466	.....	.....	.....(15,286)	.....	64,279	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161H$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/26/2022	.08/26/2024	.....	774,777	.....242.6	27,134	.....	.....	 15,795	.....	 1,439	.....	.....	.....(6,738)	.....	 4,170	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/19/2022	. 10/17/2024	.....	5,047,193	..... 232.85	174,347	.....	.....	113,453	.....	 43,111	.....	.....	.....(43,204)	.....	28,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/14/2023	.02/11/2025	.....	1,921,042	..... 231.81	 87,225	.....	.....	 70,859	.....	167,413	.....	.....	..... (16,587)	.....	 12,233	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/10/2023	.02/09/2024	.....	7,903,733	..... 232.17	291,912	.....	.....	 180,891	.....	664,991	.....	.....	..... (111,858)	.....	30,958	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/08/2022	.12/08/2023	.....	3,563,000	.....3963.51	 93,351	.....	.....	 41,374	.....	143,065	.....	.....	.....(46,292)	.....	11,832	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/12/2022	.12/12/2023	.....	3,042,000	.....3990.56	81,526	.....	.....	 36,833	.....	123,444	.....	.....	.....(40,428)	.....	10,226	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/19/2022	.12/19/2023	.....	3,414,000	.....3817.66	86,374	.....	.....	 40,689	.....	138,151	.....	.....	.....(42,832)	.....	11,718	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00T$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.06/30/2023	.07/01/2024	.....	2,335,000	 100	.....	56,507	.....	 56,507	.....	 53,738	.....	.....	.....	.....	11,707	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/25/2022	.07/25/2023	.....	 5,561,000	.....3966.84	65,064	.....	.....	 4,302	.....	109,968	.....	.....	.....(32,264)	.....	 7,277	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/26/2022	.07/26/2023	.....	2,374,000	.....3921.05	31,099	.....	.....	 2,142	.....	 52,816	.....	.....	.....(15,422)	.....	 3,168	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00R$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	.06/16/2023	.06/18/2024	.....	 2,069,000	 100	.....	43,656	.....	 42,453	.....	 48,561	.....	.....	.....(1,661)	.....	10,188	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/02/2022	.07/26/2023	.....	2,070,314	3921	86,148	.....	.....	 6,050	.....	135,896	.....	.....	.....(43,556)	.....	 2,763	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/05/2022	.08/04/2023	.....	 3,602,000	 100	 56,912	.....	.....	 5,375	.....	.....	.....	.....	.....(28,299)	.....	 5,577	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/09/2022	.09/08/2023	.....	2,972,000	.....4067.36	33,881	.....	.....	 6,494	.....	23,613	.....	.....	..... (16,847)	.....	 6,508	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,488,000	100	23,064			4,421					(11,469)		3,258		0001
Purchased Call/S&P 500 INDEX/SPXH133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		3,865,000	4297.14	88,895			11,020		116,049			(44,082)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXB17XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		154,280	3961.63	22,479			29,636		29,636	11,714				795		0001
Purchased Call/Nasdaq FC Index/NFC1613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2022	07/12/2024		4,702,863	230.29	259,536			136,271		434,756			(65,161)		23,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2021	08/16/2023		5,712,103	268.43	211,298			13,369					(52,451)		10,249		0001
Purchased Call/Nasdaq FC Index/NFC061W$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/12/2024		1,156,587	245.91	60,074			21,114		52,041			(14,926)		4,843		0001
Purchased Call/Nasdaq FC Index/NFC161D$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2023	02/10/2025		2,603,208	231.81		123,383		102,539		226,732			(21,074)		16,563		0001
Purchased Call/Nasdaq FC Index/NFC1617$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2022	10/10/2024		6,202,975	217.31	287,607			186,017		853,734			(71,860)		35,119		0001
Purchased Call/Nasdaq FC Index/NFC1615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2022	08/29/2024		6,892,556	231.81	284,400			168,270		602,015			(71,349)		37,231		0001
Purchased Call/Nasdaq FC Index/NFC061Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/02/2024		3,876,395	242.82	186,001			78,340		212,118			(46,186)		17,775		0001
Purchased Call/S&P 500 INDEX/SPXH132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		9,071,000	4280.15	107,945			12,294		153,034			(53,676)		15,385		0001
Purchased Call/S&P 500 INDEX/SPXG13Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		3,850,000	4130.29	53,900			4,043		88,563			(26,802)		5,332		0001
Purchased Call/S&P 500 INDEX/SPXH138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024		2,241,000	4067.36	92,329			55,423		126,541			(22,830)		12,274		0001
Purchased Call/S&P 500 INDEX/SPXB17XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		1,583,720	3961.63	230,748			304,218		304,218	120,242				8,164		0001
Purchased Call/S&P 500 INDEX/SPXA05V$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024		3,190,000	4179.83		124,410		114,498		149,581			(10,198)		15,303		0001
Purchased Call/S&P 500 INDEX/SPXA05V$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024		6,063,000	4282.37		80,032		74,535		88,473			(6,089)		29,258		0001
Purchased Call/S&P 500 INDEX/SPXA05X$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024		4,293,000	4425.84		109,472		106,127		112,315			(4,499)		21,019		0001
Purchased Call/S&P 500 INDEX/SPXF00K$U	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	05/19/2023	05/20/2024		2,428,000	4191.98		55,358		49,411		65,580			(6,335)		11,455		0001
Purchased Call/S&P 500 INDEX/SPXH131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023		5,927,000	4140.06	131,579			13,774		213,031			(65,249)		9,687		0001
Purchased Call/S&P 500 INDEX/SPXH137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/07/2022	09/07/2023		1,865,000	3979.87	21,075			3,948		36,058			(10,451)		4,054		0001
Purchased Call/S&P 500 INDEX/SPXH133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		7,567,000	4297.14	90,047			11,163		124,204			(44,654)		13,432		0001
Purchased Call/S&P 500 INDEX/SPXH139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		2,588,000	3932.69	73,499			14,983		123,236			(36,448)		5,866		0001
Purchased Call/S&P 500 INDEX/SPXH139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/12/2023		1,718,151	.4110	55,535			11,199		97,429			(27,615)		3,868		0001
Purchased Call/S&P 500 INDEX/SPXH134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023		2,602,000	4228.48	37,209			5,228		54,250			(18,351)		4,911		0001
Purchased Call/S&P 500 INDEX/SPXH134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		1,782,000	4283.74	46,154			6,137		60,200			(22,887)		3,265		0001
Purchased Call/S&P 500 INDEX/SPXH134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		2,036,000	4228.48	36,037			4,805		52,531			(17,920)		3,730		0001
Purchased Call/Nasdaq FC Index/NFC1617$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024		4,247,987	218.13	193,354			124,241		571,640			(48,270)		23,974		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/30/2023	.07/02/2025	.....	 66,236	..... 183.74	.....	 6,425	.....	 6,425	.....	 6,440	.....	.....	.....	.....	 469	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/16/2021	.08/16/2023	.....	 185,854	..... 177.41	 7,360	.....	.....	 465	.....	 7,621	.....	.....	..... (1,825)	.....	 333	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/31/2021	.08/31/2023	.....	 130,002	..... 176.55	 5,148	.....	.....	 431	.....	 6,267	.....	.....	..... (1,276)	.....	 268	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/03/2021	.09/01/2023	.....	 219,548	..... 177.07	 8,672	.....	.....	 744	.....	 9,968	.....	.....	..... (2,156)	.....	 456	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/17/2021	.11/17/2023	.....	 95,997	..... 178.08	 4,185	.....	.....	 799	.....	 4,972	.....	.....	..... (1,038)	.....	 297	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/09/2021	.07/10/2023	.....	 265,774	..... 176.62	 10,498	.....	.....	 130	.....	 10,686	.....	.....	..... (2,599)	.....	 220	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/23/2021	.07/24/2023	.....	 709,068	..... 176.31	 27,937	.....	.....	 884	.....	 31,204	.....	.....	..... (6,917)	.....	 909	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/12/2021	.08/11/2023	.....	 112,638	..... 176.96	 4,483	.....	.....	 254	.....	 4,822	.....	.....	..... (1,113)	.....	 191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/06/2023	.06/06/2024	.....	 589,051	..... 181.92	.....	 33,340	.....	 31,234	.....	 37,162	.....	.....	..... (2,186)	.....	 2,851	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/30/2023	.07/01/2024	.....	 559,785	..... 183.74	.....	 32,859	.....	 32,859	.....	 32,878	.....	.....	.....	.....	 2,807	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/05/2022	.10/04/2024	.....	 4,169,565	..... 235.04	 144,946	.....	.....	 91,822	.....	 26,556	.....	.....	..... (35,942)	.....	 23,455	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161N$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/31/2023	.04/01/2025	.....	 2,734,182	..... 226.38	.....	 95,696	.....	 84,129	.....	 60,157	.....	.....	..... (11,897)	.....	 18,117	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/04/2025		3,639,045	227.76		127,452		113,048		72,257			(14,840)		24,169		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/07/2022	04/05/2024		3,966,408	257.8	143,562			55,041		21			(35,600)		17,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2022	05/17/2024		4,300,631	249.83	154,640			68,200		690			(38,346)		20,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2022	05/17/2024		889,922	250.32	33,808			15,002		125			(8,424)		4,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2022	11/27/2024		3,833,408	231.97	133,107			94,274		40,469			(33,039)		22,789		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2021	07/17/2023		5,408,044	266.69	204,424			4,499					(50,617)		5,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2021	09/05/2023		6,493,851	270.15	245,223			22,264					(60,644)		13,911		0001
Purchased Call/Nasdaq FC Index/NFC061PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2021	09/29/2023		1,944,786	259.73	95,244			11,853		18,234			(23,748)		4,855		0001
Purchased Call/Nasdaq FC Index/NFC1617SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2022	10/12/2023		8,789,277	216.16	353,236			101,868		1,398,641			(177,515)		23,458		0001
Purchased Call/Nasdaq FC Index/NFC1615SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2022	09/06/2024		4,727,451	227.23	205,188			123,747		481,780			(51,549)		25,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2022	08/14/2024		2,714,497	245.37	96,832			54,465		2,923			(23,917)		14,402		0001
Purchased Call/Nasdaq FC Index/NFC1616S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2022	09/06/2024		5,788,779	229.49	234,739			141,110		547,063			(58,749)		31,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2022	10/07/2024		3,438,241	233.68	119,455			76,361		25,895			(29,589)		19,404		0001
Purchased Call/Nasdaq FC Index/NFC1616S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2022	09/09/2024		3,921,609	232.76	132,774			80,464		331,117			(33,239)		21,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2021	08/15/2023		4,220,518	268.28	155,471			9,648					(38,604)		7,491		0001
Purchased Call/Nasdaq FC Index/NFC0610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2021	11/03/2023		1,584,673	277.62	75,855			13,154		1,865			(18,969)		4,655		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2021	08/23/2023		2,994,727	267.47	112,842			8,225					(28,007)		5,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2021	08/29/2023		2,363,897	267.82	89,355			7,242					(22,095)		4,792		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2021	09/29/2023		3,754,402	262.42	142,290			17,671					(35,351)		9,373		0001
Purchased Call/Nasdaq FC Index/NFC061PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2021	10/19/2023		1,427,843	270.73	69,845			10,613		3,700			(17,382)		3,937		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2022	08/02/2024		1,506,884	245.73	52,130			28,808		1,378			(13,037)		7,878		0001
Purchased Call/Nasdaq FC Index/NFC161CSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2023	01/19/2024		5,571,005	226.18		206,458		115,934		594,044			(91,119)		20,773		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025		6,515,557	243.01		314,558		299,880		396,223			(15,625)		44,889		0001
Purchased Call/Nasdaq FC Index/NFC161JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2023	05/24/2024		9,914,940	246.79		364,300		332,433		449,916			(34,919)		47,066		0001
Purchased Call/Nasdaq FC Index/NFC061TS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/18/2023		353,250	276	18,430			4,322		988			(4,589)		1,209		0001
Purchased Call/Nasdaq FC Index/NFC161ASE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2022	11/29/2024		6,451,534	224.59	273,505			195,541		705,326			(68,206)		38,428		0001
Purchased Call/Nasdaq FC Index/NFC161ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/12/2024		6,585,250	231.81		257,448		161,105		558,401			(96,759)		25,966		0001
Purchased Call/S&P 500 INDEX/SPXH136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/31/2022	08/18/2023		2,317,503	4284	73,230			10,043		108,511			(37,655)		4,246		0001
Purchased Call/S&P 500 INDEX/SPXH136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023		3,202,000	3966.85	72,045			12,408		120,532			(35,726)		6,651		0001
Purchased Call/S&P 500 INDEX/SPXH137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		4,484,000	3908.19	52,014			9,600		85,594			(25,793)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXH136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/30/2022	08/16/2023		3,339,573	4304	107,476			14,166		144,311			(55,422)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXH13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	09/12/2023		1,529,073	4110	53,709			10,952		100,421			(26,855)		3,442		0001
Purchased Call/S&P 500 INDEX/SPXE13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2023		3,571,000	5249.76	122,842			11,306		141			(30,334)		7,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/06/2022	01/05/2024		3,534,729	273.12	146,572			38,034		198,258			(36,419)		12,718		0001
Purchased Call/Nasdaq FC Index/NFC061LSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2023		566,312	265.46	32,587			871		3			(8,269)		663		0001
Purchased Call/Nasdaq FC Index/NFC161CSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025		7,754,321	228.27		342,861		270,020		754,456			(73,309)		48,579		0001
Purchased Call/Nasdaq FC Index/NFC1616SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2022	09/16/2024		2,178,287	225.34	89,557			54,932		235,661			(22,326)		12,012		0001
Purchased Call/Nasdaq FC Index/NFC061USY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/01/2024		2,862,777	262.01	130,592			38,766		43,184			(32,503)		11,011		0001
Purchased Call/Nasdaq FC Index/NFC161JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2023	05/24/2024		12,806,225	248.27		461,353		421,670		544,822			(43,782)		60,791		0001
Purchased Call/Nasdaq FC Index/NFC061TS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/22/2023		3,308,897	280.79	172,316			41,532		5,514			(43,084)		11,456		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2025		306,613	183.19		28,791		28,436		30,260			(394)		2,155		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2023	06/27/2025		88,331	183.17		8,568		8,568		179			(12)		624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/20/2021	08/18/2023		298,284	176.4	11,872			787		14,051			(2,952)		546		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026		140,019	3232.39	24,811			69,770		69,770	20,325				1,201		0001
Purchased Call/S&P 500 INDEX/SPXH13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		2,258,000	3655.04	42,676			10,228		73,808			(21,163)		5,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023		8,567,000	3647.29	96,807			23,468		164,998			(48,006)		21,152		0001
Purchased Call/S&P 500 INDEX/SPXH13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		2,890,000	3752.75	71,383			22,418		124,291			(35,205)		8,111		0001
Purchased Call/S&P 500 INDEX/SPXH13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		3,281,000	3873.33	48,559			10,251		80,990			(24,146)		7,535		0001
Purchased Call/S&P 500 INDEX/SPXH13BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		3,729,000	3757.99	69,732			16,033		119,270			(34,580)		8,944		0001
Purchased Call/S&P 500 INDEX/SPXH13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023		5,681,000	3639.66	104,530			28,244		179,295			(51,978)		14,718		0001
Purchased Call/S&P 500 INDEX/SPXH13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		2,640,000	3583.07	37,488			10,830		64,492			(18,641)		7,080		0001
Purchased Call/S&P 500 INDEX/SPXH13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		2,803,000	3899.89	52,977			11,675		88,349			(26,271)		6,602		0001
Purchased Call/S&P 500 INDEX/SPXH13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		6,482,000	3655.04	73,247			17,555		124,872			(36,322)		15,914		0001
Purchased Call/S&P 500 INDEX/SPXH13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		2,829,000	3588.84	43,284			12,162		74,602			(21,464)		7,514		0001
Purchased Call/S&P 500 INDEX/SPXH13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		2,690,000	3588.84	58,642			16,478		103,010			(29,080)		7,145		0001
Purchased Call/S&P 500 INDEX/SPXH13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023		2,085,000	3647.29	50,040			12,131		88,047			(24,814)		5,148		0001
Purchased Call/S&P 500 INDEX/SPXH13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	09/26/2023		1,088,000	105	16,864			4,098		32,180			(8,432)		2,671		0001
Purchased Call/S&P 500 INDEX/SPXH13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		2,426,000	3588.84	46,579			13,088		81,342			(23,098)		6,444		0001
Purchased Call/S&P 500 INDEX/SPXB17XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/20/2023		1,778,600	3961	85,409			4,597		146,440			(43,302)		2,082		0001
Purchased Call/S&P 500 INDEX/SPXA050SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/20/2023	04/17/2025		1,880,833	5034		66,401		60,164		111,173			(6,476)		12,617		0001
Purchased Call/S&P 500 INDEX/SPXB17PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,745,000	5041.53	66,834			8,630		703			(16,526)		4,451		0001
Purchased Call/S&P 500 INDEX/SPXF001SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2023	05/02/2024		2,400,522	254		117,506		99,054		191,178			(18,672)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXH139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		2,839,000	3901.35	77,505			16,317		130,484			(38,434)		6,520		0001
Purchased Call/S&P 500 INDEX/SPXH13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		8,550,000	3583.07	185,535			54,689		326,769			(91,504)		23,254		0001
Purchased Call/S&P 500 INDEX/SPXH13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,117,000	3752.75	51,867			15,992		90,148			(25,791)		5,863		0001
Purchased Call/S&P 500 INDEX/SPXH13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023		3,500,000	4027.26	41,650			16,845		61,383			(20,597)		11,106		0001
Purchased Call/S&P 500 INDEX/SPXH13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023		2,598,000	4027.26	40,789			16,496		60,229			(20,171)		8,244		0001
Purchased Call/S&P 500 INDEX/SPXA13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026		1,913,000	3327.71	319,280			865,043		865,043	261,780				15,447		0001
Purchased Call/S&P 500 INDEX/SPXF13ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023		1,778,000	5412.73	78,588			17,164		413			(19,485)		5,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	01/18/2022	01/12/2024		2,062,741	276.42	80,427	4,129		23,987		95,266			(21,858)		7,558		0001
Purchased Call/S&P 500 INDEX/SPXH13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		3,420,000	3583.07	38,304			11,291		65,525			(18,891)		9,302		0001
Purchased Call/S&P 500 INDEX/SPXH13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		4,414,000	3759.69	97,549			33,323		164,136			(48,374)		12,915		0001
Purchased Call/S&P 500 INDEX/SPXH13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		2,248,000	3719.89	34,170			11,832		56,824			(16,944)		6,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		11,373,000	3965.34	133,064			51,378		203,413			(66,166)		35,218		0001
Purchased Call/S&P 500 INDEX/SPXH13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023		2,668,000	3965.34	40,287			15,760		61,793			(19,869)		8,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MS7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/03/2022	02/02/2024		559,523	279.87	23,770			7,087		21,033			(5,906)		2,157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2021	10/11/2023		192,941	175.75	7,872			1,103		11,365			(1,952)		512		0001
Purchased Call/Nasdaq FC Index/NFC061XS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/13/2024		1,554,491	245.91	80,173			28,259		70,001			(19,916)		6,522		0001
Purchased Call/Nasdaq FC Index/NFC161KS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2023	06/04/2025		5,125,494	249.42	228,710			221,137		252,332			(8,235)		35,617		0001
Purchased Call/Nasdaq FC Index/NFC161KSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025		4,868,373	248.18	226,513			220,905		250,432			(6,374)		33,878		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/17/2022	02/16/2024		904,626	280.96	36,728			11,688		32,061			(9,158)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXH13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		3,076,000	3752.75	272,226			560,817		560,817	265,749				8,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/02/2022	01/31/2024		3,190,536	277.69	136,459			40,203		138,004			(33,903)		12,244		0001
Purchased Call/S&P 500 INDEX/SPXH13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2022	10/30/2023		2,250,912	3901	64,549			21,696		114,758			(32,274)		6,507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	01/21/2022	01/19/2024		369,678	276.59	14,661			4,092		16,978			(3,650)		1,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/10/2022	07/31/2023		6,339,936	269.66	137,380			11,490		168,922			(68,745)		9,238		0001
Purchased Call/Nasdaq FC Index/NFC1617SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2022	10/03/2023		8,839,184	219.4	332,664			87,443		1,269,564			(166,957)		22,547		0001
Purchased Call/Nasdaq FC Index/NFC161BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2022	12/18/2023		7,816,228	221.23	281,231	5,014		134,740		1,012,022			(142,408)		26,750		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023		149,107	176.51	5,905			106		6,174			(1,466)		146		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2023		247,659	177	9,708			440		10,254			(2,407)		378		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135&A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/19/2021	.08/18/2023	.....	 199,476	..... 176.08	 7,899	.....	.....	 523	.....	 9,755	.....	.....	..... (1,961)	.....	 365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/20/2021	.08/22/2023	.....	 217,726	..... 176.4	 8,687	.....	.....	 621	.....	 10,387	.....	.....	..... (2,148)	.....	 415	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2022	.08/04/2023	.....	 7,841,866	..... 241.94	 292,057	.....	.....	 27,880	.....	 358,980	.....	.....	..... (147,155)	.....	 12,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/30/2023	.01/25/2024	.....	 8,103,157	..... 227.42	.....	 306,124	.....	 176,321	.....	 822,064	.....	.....	..... (130,385)	.....	 30,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/16/2022	.12/13/2024	.....	 6,949,250	..... 224.48	 298,442	 3,648	.....	 220,706	.....	 761,234	.....	.....	..... (74,916)	.....	 41,949	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/22/2022	.03/19/2024	.....	 546,746	..... 254.73	 26,018	.....	.....	 9,370	.....	 15,304	.....	.....	..... (6,442)	.....	 2,321	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/16/2022	.12/17/2024	.....	 2,273,000	..... 3852.36	 100,012	.....	.....	 73,498	.....	 140,404	.....	.....	..... (24,730)	.....	 13,772	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB17XS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.07/22/2022	.07/21/2023	.....	 1,318,000	..... 3961.63	 123,233	.....	.....	 165,977	.....	 165,977	 91,439	.....	.....	.....	 1,581	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/08/2022	.11/08/2023	.....	 3,651,000	..... 3828.11	 332,971	.....	.....	 627,746	.....	 627,746	 301,007	.....	.....	.....	 10,936	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/04/2022	.11/03/2023	.....	 3,439,000	..... 3770.55	 60,870	.....	.....	 21,136	.....	 102,527	.....	.....	..... (30,268)	.....	 10,103	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/08/2022	.11/06/2023	.....	 2,722,337	 3771	 157,165	.....	.....	 55,726	.....	 280,963	.....	.....	..... (78,366)	.....	 8,092	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF000$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.06/13/2023	.06/12/2024	.....	 1,995,908	 4339	.....	 106,840	.....	 102,130	.....	 115,392	.....	.....	..... (4,976)	.....	 9,744	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/29/2022	.11/29/2023	.....	 5,162,000	..... 3957.63	 61,428	.....	.....	 25,553	.....	 92,116	.....	.....	..... (30,461)	.....	 16,656	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/21/2022	.07/21/2023	.....	 2,481,000	..... 3998.95	 45,899	.....	.....	 2,543	.....	 79,713	.....	.....	..... (22,761)	.....	 2,975	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/19/2022	.12/19/2023	.....	 2,039,000	..... 3817.66	 65,860	.....	.....	 31,025	.....	 106,689	.....	.....	..... (32,659)	.....	 6,998	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/22/2022	.11/20/2024	.....	 1,633,313	 3964	 81,823	.....	.....	 57,254	.....	 110,829	.....	.....	..... (20,315)	.....	 9,644	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/16/2022	.11/16/2023	.....	 3,079,000	 100	 48,032	.....	.....	 18,260	.....	 44,558	.....	.....	..... (23,819)	.....	 9,500	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/01/2022	.12/01/2023	.....	 4,197,000	..... 4076.57	 50,364	.....	.....	 21,345	.....	 72,125	.....	.....	..... (24,975)	.....	 13,631	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.10/27/2022	.10/27/2023	.....	 1,147,000	..... 3807.3	 12,617	.....	.....	 4,124	.....	 22,432	.....	.....	..... (6,257)	.....	 3,275	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/19/2022	.09/19/2023	.....	 1,281,000	..... 3899.89	 14,347	.....	.....	 3,162	.....	 25,169	.....	.....	..... (7,115)	.....	 3,017	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/30/2022	.12/29/2023	.....	 3,167,000	..... 3839.5	 45,605	.....	.....	 22,993	.....	 70,767	.....	.....	..... (22,677)	.....	 11,182	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/28/2022	.11/28/2023	.....	 5,147,000	..... 3963.94	 81,837	.....	.....	 33,817	.....	 123,216	.....	.....	..... (40,582)	.....	 16,553	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.11/30/2022	.11/30/2023	.....	 2,537,000	..... 4080.11	 41,861	.....	.....	 17,528	.....	 60,673	.....	.....	..... (20,758)	.....	 8,213	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/27/2022	.12/27/2023	.....	 1,701,000	 100	 36,912	.....	.....	 18,202	.....	 96,948	.....	.....	..... (18,304)	.....	 5,973	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.09/20/2022	.09/20/2023	.....	 1,443,000	..... 3855.93	 16,017	.....	.....	 3,574	.....	 28,421	.....	.....	..... (7,943)	.....	 3,420	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/16/2022	.12/18/2023	.....	 2,998,000	..... 3852.36	 57,562	.....	.....	 26,957	.....	 89,804	.....	.....	..... (28,389)	.....	 10,260	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	12/20/2022	12/20/2023		2,190,000	3821.62	42,486			20,131		66,841			(21,068)		7,539		0001
Purchased Call/S&P 500 INDEX/SPXH13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	12/20/2022	12/20/2023		2,704,000	3821.62	67,870			32,159		107,609			(33,656)		9,308		0001
Purchased Call/S&P 500 INDEX/SPXH13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	12/05/2022	12/05/2023		2,269,000	100	40,615			17,566		39,622			(20,141)		7,464		0001
Purchased Call/S&P 500 INDEX/SPXH130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	12/16/2022	12/15/2023		4,565,000	3852.36	110,017			51,035		173,028			(54,706)		15,485		0001
Purchased Call/S&P 500 INDEX/SPXH13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/06/2023	01/05/2024		8,511,000	3895.08	100,430			52,447		150,392			(48,284)		30,622		0001
Purchased Call/S&P 500 INDEX/SPXH13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/20/2023	01/19/2024		15,344,000	3972.61	366,722			205,772		524,106			(162,204)		57,215		0001
Purchased Call/S&P 500 INDEX/SPXI130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/02/2023	02/02/2024		2,229,000	4179.76	35,218			21,072		44,365			(14,280)		8,593		0001
Purchased Call/S&P 500 INDEX/SPXH130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	12/02/2022	12/01/2023		3,732,000	4071.7	56,726			24,109		81,581			(28,207)		12,121		0001
Purchased Call/S&P 500 INDEX/SPXH13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	12/06/2022	12/04/2023		2,312,726	4072	67,575			29,201		111,542			(33,694)		7,584		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/27/2023	01/26/2024		2,322,000	4070.56	47,833			27,770		64,461			(20,237)		8,806		0001
Purchased Call/S&P 500 INDEX/SPXI131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/06/2023	02/06/2024		5,348,000	4111.08	132,096			80,058		172,763			(52,114)		20,807		0001
Purchased Call/S&P 500 INDEX/SPXI130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/02/2023	02/02/2024		1,219,000	100	30,475			18,234		42,926			(12,357)		4,700		0001
Purchased Call/S&P 500 INDEX/SPXI130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/03/2023	02/02/2024		3,192,000	4136.48	50,114			30,069		64,720			(20,239)		12,306		0001
Purchased Call/S&P 500 INDEX/SPXI131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/06/2023	02/06/2024		2,442,000	4111.08	70,085			42,476		92,101			(27,650)		9,501		0001
Purchased Call/S&P 500 INDEX/SPXI132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/13/2023	02/13/2024		2,463,000	4137.29	51,969			32,499		67,966			(19,506)		9,733		0001
Purchased Call/S&P 500 INDEX/SPXI135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/28/2023	02/29/2024		4,214,000	3970.15	101,979			68,079		140,907			(33,993)		17,227		0001
Purchased Call/S&P 500 INDEX/SPXI135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	03/01/2023	03/01/2024		4,944,000	3951.39	62,789			42,089		85,887			(20,758)		20,253		0001
Purchased Call/S&P 500 INDEX/SPXI131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/07/2023	02/07/2024		4,022,000	4164	50,677			30,853		64,656			(19,854)		15,683		0001
Purchased Call/S&P 500 INDEX/SPXI131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/08/2023	02/06/2024		1,035,000	105	16,353			9,966		25,473			(6,397)		4,027		0001
Purchased Call/S&P 500 INDEX/SPXI132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/10/2023	02/09/2024		3,423,000	4090.46	51,003			31,593		67,571			(19,616)		13,408		0001
Purchased Call/S&P 500 INDEX/SPXH13ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/18/2023	01/18/2024		4,791,000	3928.86	58,450			32,365		83,577			(26,102)		17,821		0001
Purchased Call/S&P 500 INDEX/SPXI134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	02/23/2023	02/23/2024		3,628,000	4012.32	71,834			47,160		98,131			(24,994)		14,648		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	05/23/2022	04/13/2028		788,000	6200	46,758			38,015		61,785			(3,933)		8,625		0001
Purchased Call/S&P 500 INDEX/SPXG13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/08/2022	07/07/2023		3,028,000	100	49,054			818					(24,392)		2,097		0001
Purchased Call/S&P 500 INDEX/SPXG13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	06/24/2022	06/25/2024		1,279,000	3911.74	57,939			28,651		87,519			(14,326)		6,360		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	08/01/2022	08/01/2023		6,051,000	4118.63	71,402			6,098		116,085			(35,407)		8,958		0001
Purchased Call/S&P 500 INDEX/SPXH13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	12/23/2022	12/26/2023		1,842,000	3844.82	47,155			23,123		74,413			(23,193)		6,450		0001
Purchased Call/Nasdaq FC Index/NFC061T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	12/29/2023		399,452	281.36	18,181			4,549		683			(4,528)		1,410		0001
Purchased Call/Nasdaq FC Index/NFC061US6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2022	01/12/2024		2,683,557	267.97	112,974			30,605		23,401			(28,310)		9,832		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1616$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/26/2022	. 09/17/2024	.....	 766,984	..... 225.34	 34,728	.....	.....	 21,204	.....	 82,989	.....	.....	..... (8,599)	.....	 4,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161K$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/06/2023	. 06/03/2025	.....	 2,166,462	..... 249.42	.....	 96,629	.....	 93,321	.....	 106,818	.....	.....	..... (3,677)	.....	 15,044	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161G$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/04/2025	.....	 5,900,135	..... 235.34	.....	 277,186	.....	 245,683	.....	 459,979	.....	.....	..... (32,063)	.....	 39,186	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/19/2022	. 07/19/2024	.....	 4,331,977	..... 234.23	 209,432	.....	.....	 111,511	.....	 347,196	.....	.....	..... (52,368)	.....	 22,245	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/27/2023	. 01/26/2024	.....	 2,378,000	..... 4070.56	.....	 33,530	.....	 19,466	.....	 44,685	.....	.....	..... (14,186)	.....	 9,019	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/06/2023	. 02/01/2024	.....	 2,347,950	..... .4119	.....	 78,278	.....	 47,011	.....	 103,708	.....	.....	..... (31,311)	.....	 9,031	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/16/2023	. 02/16/2024	.....	 2,793,000	..... 4090.41	.....	 52,229	.....	 33,369	.....	 68,334	.....	.....	..... (19,175)	.....	 11,110	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC00B$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 10/29/2021	. 10/31/2023	.....	 1,668,000	..... 5292.96	 67,721	.....	.....	 11,349	.....	 251	.....	.....	..... (16,745)	.....	 4,841	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/24/2023	. 05/16/2025	.....	 16,505,793	..... 270.22	 507,425	.....	.....	 479,683	.....	 638,689	.....	.....	..... (29,626)	.....	 113,142	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/09/2022	. 08/09/2023	.....	 2,290,000	..... 4122.47	 30,228	.....	.....	 3,248	.....	 48,539	.....	.....	..... (14,990)	.....	 3,790	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13V$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 07/12/2022	. 07/12/2023	.....	 3,007,000	 100	 37,287	.....	.....	 1,130	.....	.....	.....	.....	..... (18,490)	.....	 2,726	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/03/2022	. 08/03/2023	.....	 1,968,000	 100	 31,094	.....	.....	 2,827	.....	.....	.....	.....	..... (15,419)	.....	 3,003	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/18/2022	. 08/18/2023	.....	 1,984,000	..... 4283.74	 36,704	.....	.....	 4,880	.....	 49,935	.....	.....	..... (18,201)	.....	 3,635	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 08/19/2022	. 08/18/2023	.....	 1,256,000	 105	 18,966	.....	.....	 2,529	.....	.....	.....	.....	..... (9,431)	.....	 2,301	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/10/2023	. 02/12/2024	.....	 2,008,000	..... 4090.46	 28,112	.....	.....	 17,502	.....	 37,172	.....	.....	..... (10,724)	.....	 7,918	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 02/23/2023	. 02/23/2024	.....	 4,387,000	..... 4012.32	 54,399	.....	.....	 35,713	.....	 73,542	.....	.....	..... (18,928)	.....	 17,712	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/10/2023	. 03/11/2024	.....	 1,589,000	 100	 40,202	.....	.....	 28,130	.....	 59,568	.....	.....	..... (12,269)	.....	 6,641	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/17/2023	. 03/15/2024	.....	 1,402,000	 100	 35,751	.....	.....	 25,622	.....	 51,624	.....	.....	..... (10,313)	.....	 5,905	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/09/2023	. 03/08/2024	.....	 3,663,000	..... 3918.32	 100,000	.....	.....	 69,529	.....	 141,652	.....	.....	..... (30,959)	.....	 15,218	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC00B$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 10/29/2021	. 10/27/2023	.....	 2,366,000	..... 4531.69	 277,295	.....	.....	 45,195	.....	 57,817	.....	.....	..... (68,943)	.....	 6,755	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC000$L	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 12/10/2021	. 12/08/2023	.....	 1,735,232	..... .4607	 217,105	.....	.....	 47,979	.....	 40,910	.....	.....	..... (53,978)	.....	 5,762	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/10/2023	. 03/08/2024	.....	 1,556,000	 100	 39,367	.....	.....	 27,447	.....	 58,368	.....	.....	..... (12,113)	.....	 6,464	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/17/2023	. 03/18/2024	.....	 2,744,000	..... 3916.64	 33,751	.....	.....	 24,267	.....	 46,502	.....	.....	..... (9,656)	.....	 11,624	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC001$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	. 11/19/2021	. 11/17/2023	.....	 2,035,000	..... 4658.03	 237,078	.....	.....	 45,516	.....	 30,107	.....	.....	..... (58,944)	.....	 6,302	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13U$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 01/05/2023	. 01/05/2024	.....	 2,769,000	 100	 50,396	.....	.....	 26,245	.....	 134,324	.....	.....	..... (24,300)	.....	 9,963	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/01/2023	. 03/01/2024	.....	 2,875,000	..... 3951.39	 54,338	.....	.....	 36,424	.....	 75,149	.....	.....	..... (17,964)	.....	 11,777	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/07/2023	. 03/07/2024	.....	 2,377,000	..... 3986.37	 49,204	.....	.....	 33,794	.....	 67,251	.....	.....	..... (15,460)	.....	 9,856	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 03/09/2023	. 03/08/2024	.....	 6,486,000	..... 3918.32	 155,015	.....	.....	 107,781	.....	 218,739	.....	.....	..... (47,991)	.....	 26,946	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC001$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2023		2,135,000	4950.07	110,166			13,317		1,094			(27,315)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXH13W$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024		1,705,000	100		34,612		19,070		46,959			(15,551)		6,326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/22/2022	02/20/2024		890,065	281.91	35,792			11,556		29,710			(8,891)		3,571		0001
Purchased Call/S&P 500 INDEX/SPXC008$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/20/2021	10/17/2023		1,479,525	5507	34,908			5,200		72			(8,691)		4,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/31/2023	05/24/2024		14,094,740	269.73	310,160			281,032		471,805			(30,704)		66,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/08/2022	07/18/2024		15,050,138	267.83	468,508			247,802		566,619			(116,730)		77,184		0001
Purchased Call/S&P 500 INDEX/SPXF13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		1,911,800	4533	238,829			66,543		80,093			(59,298)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXI139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		2,759,000	3951.57		41,661		30,101		56,655			(11,610)		11,732		0001
Purchased Call/S&P 500 INDEX/SPXC178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/24/2023	01/23/2024		2,247,074	4020		115,540		65,749		169,034			(49,834)		8,461		0001
Purchased Call/S&P 500 INDEX/SPXC179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/07/2023	02/02/2024		2,177,655	4180		123,024		74,227		171,975			(48,868)		8,395		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MST	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2024		1,515,431	282.52	59,198			19,415		48,671			(14,781)		6,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/04/2022	03/05/2024		400,000	285.54	15,680			5,342		10,529			(3,877)		1,652		0001
Purchased Call/S&P 500 INDEX/SPXF13J$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	12/13/2021	12/12/2023		1,749,898	5604	56,420			12,727		215			(14,008)		5,883		0001
Purchased Call/S&P 500 INDEX/SPXH136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/31/2022	08/31/2023		9,241,000	3955	108,120			18,169		175,941			(53,616)		19,043		0001
Purchased Call/S&P 500 INDEX/SPXH136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/31/2022	08/17/2023		2,538,780	4274	85,233			11,478		125,094			(43,952)		4,603		0001
Purchased Call/S&P 500 INDEX/SPXH138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023		4,194,000	4067.36	94,784			18,800		152,132			(46,747)		9,378		0001
Purchased Call/S&P 500 INDEX/SPXH131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023		615,000	11546.2	12,854			4,213		24,127			(6,391)		1,756		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		1,330,000	3901.06	27,531			9,024		51,358			(13,690)		3,797		0001
Purchased Call/S&P 500 INDEX/SPXC177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/29/2022	12/26/2023		3,056,632	3845	132,463			66,046		215,991			(66,231)		10,703		0001
Purchased Call/S&P 500 INDEX/SPXC178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2024		3,089,000	3999.09		83,712		45,892		121,209			(38,216)		11,433		0001
Purchased Call/S&P 500 INDEX/SPXC17A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2024		1,570,955	3997		84,758		55,482		124,609			(29,654)		6,316		0001
Purchased Call/S&P 500 INDEX/SPXC17A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/28/2023	02/29/2024		2,775,000	3970.15		71,318		47,610		98,643			(23,773)		11,344		0001
Purchased Call/S&P 500 INDEX/SPXC17B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024		1,650,218	4105		64,256		49,937		84,098			(14,417)		7,227		0001
Purchased Call/S&P 500 INDEX/SPXI139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		2,111,000	4002.87		30,821		22,353		41,052			(8,505)		8,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/11/2024		3,130,000	3969.61		81,067		43,325		120,777			(37,757)		11,439		0001
Purchased Call/S&P 500 INDEX/SPXC179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/15/2024		1,725,402	4148		94,332		60,341		139,903			(34,562)		6,848		0001
Purchased Call/S&P 500 INDEX/SPXC179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		2,275,000	3991.05		76,440		49,697		107,048			(26,806)		9,166		0001
Purchased Call/S&P 500 INDEX/SPXC17A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/23/2024		1,238,256	3982		43,568		28,843		60,621			(14,765)		4,999		0001
Purchased Call/S&P 500 INDEX/SPXC17A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2024		3,566,000	4045.64		136,578		92,933		187,671			(44,285)		14,697		0001
Purchased Call/S&P 500 INDEX/SPXC179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/07/2024		2,077,836	4164		114,506		70,686		164,916			(44,284)		8,102		0001
Purchased Call/Nasdaq FC Index/NFC1615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2022	08/31/2023		6,044,232	229.8	206,740			35,496		581,222			(104,559)		12,455		0001
Purchased Call/Nasdaq FC Index/NFC061R$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023		1,574,690	274.88	81,321			14,843		3,206			(20,256)		4,753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024		502,620	179.38		25,382		18,270		32,064			(7,242)		2,133		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024		349,709	184.05		18,954		14,841		16,184			(4,143)		1,548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024		406,546	184.13		22,482		18,097		19,099			(4,423)		1,824		0001
Purchased Call/Nasdaq FC Index/NFC061Q$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2021	10/31/2023		1,885,079	274.52	93,108			15,708		3,366			(23,239)		5,471		0001
Purchased Call/Nasdaq FC Index/NFC061X$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024		4,153,813	260.56	187,491			69,920		83,831			(46,545)		17,929		0001
Purchased Call/Nasdaq FC Index/NFC1616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2022	09/11/2023		5,622,156	232.76	128,447			26,160		466,789			(65,248)		12,572		0001
Purchased Call/Nasdaq FC Index/NFC061U$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	01/30/2024		1,401,215	259.26	72,829			21,392		25,671			(18,118)		5,365		0001
Purchased Call/Nasdaq FC Index/NFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024		5,514,059	227.45	279,417			135,603		564,156			(70,050)		26,998		0001
Purchased Call/S&P 500 INDEX/SPXC17A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/22/2024		2,051,400	3991		115,814		76,134		176,056			(40,200)		8,265		0001
Purchased Call/S&P 500 INDEX/SPXC17B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/12/2024		1,526,297	4092		82,485		65,348		105,914			(17,627)		6,767		0001
Purchased Call/S&P 500 INDEX/SPXC17D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/24/2024		1,989,916	4137		103,680		85,114		139,983			(18,748)		9,005		0001
Purchased Call/S&P 500 INDEX/SPXH13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,157,000	100		41,199		23,266		101,733			(18,074)		8,102		0001
Purchased Call/S&P 500 INDEX/SPXI13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		1,998,000	3970.99		42,158		31,033		57,953			(11,350)		8,528		0001
Purchased Call/S&P 500 INDEX/SPXI137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024		1,032,000	3861.59		12,074		8,459		19,184			(3,675)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXI13G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024		2,342,000	100		53,866		43,211		90,687			(10,744)		10,492		0001
Purchased Call/S&P 500 INDEX/SPXC17D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024		3,257,060	4092		179,323		152,923		228,372			(27,588)		14,960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/23/2024	3,164,000	4145.58		157,884		141,835		194,855			(16,392)		14,997		0001
Purchased Call/S&P 500 INDEX/SPXI13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	8,867,000	3971.27		109,951		81,859		147,709			(28,239)		38,272		0001
Purchased Call/S&P 500 INDEX/SPXH13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	1,080,000	100		30,024		16,625		51,592			(13,408)		4,017		0001
Purchased Call/S&P 500 INDEX/SPXI13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	2,116,000	4146.22		25,815		20,452		35,939			(5,517)		9,382		0001
Purchased Call/S&P 500 INDEX/SPXC17ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2024	2,976,767	4193		141,056		126,678		173,780			(14,685)		14,088		0001
Purchased Call/S&P 500 INDEX/SPXI139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	2,102,448	4067		47,285		34,092		63,289			(13,250)		8,906		0001
Purchased Call/S&P 500 INDEX/SPXH13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	1,904,000	100		38,270		21,191		62,080			(17,091)		7,082		0001
Purchased Call/S&P 500 INDEX/SPXI133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	02/09/2024	1,026,616	4295		15,597		9,881		25,849			(5,811)		4,021		0001
Purchased Call/S&P 500 INDEX/SPXI136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	1,370,000	3986.37		16,166		11,103		24,944			(5,079)		5,680		0001
Purchased Call/S&P 500 INDEX/SPXC17CSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	04/19/2024	2,194,000	4129.79		86,663		70,339		109,046			(16,858)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXC17CST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/24/2024	1,882,000	4137.04		57,966		47,455		71,672			(10,611)		8,517		0001
Purchased Call/S&P 500 INDEX/SPXC17DS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/23/2024	2,856,262	4134		150,431		123,420		203,233			(27,276)		12,904		0001
Purchased Call/S&P 500 INDEX/SPXC17DS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	04/26/2024	2,917,000	4055.99		105,304		86,789		136,615			(18,701)		13,245		0001
Purchased Call/S&P 500 INDEX/SPXC17DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	3,092,000	4138.12		123,989		106,276		155,438			(17,955)		14,316		0001
Purchased Call/S&P 500 INDEX/SPXC17ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/17/2024	2,669,930	4159		148,052		132,013		180,705			(17,083)		12,539		0001
Purchased Call/S&P 500 INDEX/SPXI13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	2,118,000	3970.99		35,371		26,139		48,397			(9,419)		9,108		0001
Purchased Call/S&P 500 INDEX/SPXH13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	1,736,000	3957.25	42,358			15,870		66,305			(21,005)		5,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2022	07/12/2024	10,604,985	265.68	347,939			182,069		456,000			(87,013)		53,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI000IWS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	02/08/2022	02/02/2024	819,235	281.3	33,259			9,928		27,935			(8,287)		3,158		0001
Purchased Call/S&P 500 INDEX/SPXI13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	8,343,000	4154.52		207,741		167,220		256,430			(40,867)		37,439		0001
Purchased Call/S&P 500 INDEX/SPXI13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	6,911,000	4100.6		86,388		65,977		110,786			(20,535)		30,211		0001
Purchased Call/S&P 500 INDEX/SPXI13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	4,468,000	4108.94		123,764		96,903		158,884			(27,052)		19,775		0001
Purchased Call/S&P 500 INDEX/SPXI13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	5,821,000	4146.22		73,345		58,107		91,489			(15,674)		25,808		0001
Purchased Call/S&P 500 INDEX/SPXI13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	1,228,000	100		31,805		25,322		42,052			(6,673)		5,473		0001
Purchased Call/S&P 500 INDEX/SPXI13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	2,442,000	4133.52		31,502		25,639		38,443			(6,058)		10,958		0001
Purchased Call/S&P 500 INDEX/SPXI13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	3,711,000	4090.38		110,588		84,764		145,823			(25,985)		16,252		0001
Purchased Call/S&P 500 INDEX/SPXI13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	2,791,000	4146.22		78,427		62,133		99,742			(16,760)		12,374		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024		3,307,000	4137.64		90,612		72,140		114,865			(19,011)		14,739		0001
Purchased Call/S&P 500 INDEX/SPXI13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		1,989,000	4129.79		37,990		30,834		46,678			(7,390)		8,925		0001
Purchased Call/S&P 500 INDEX/SPXI13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024		2,131,000	4169.48		27,277		22,768		33,003			(4,682)		9,724		0001
Purchased Call/S&P 500 INDEX/SPXI13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024		10,166,000	4133.52		254,150		206,850		315,109			(48,875)		45,619		0001
Purchased Call/S&P 500 INDEX/SPXI13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024		4,430,000	4137.04		57,147		46,785		69,535			(10,461)		20,048		0001
Purchased Call/S&P 500 INDEX/SPXI13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024		2,502,000	4191.98		123,849		110,579		151,443			(14,135)		11,823		0001
Purchased Call/S&P 500 INDEX/SPXI13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024		3,901,000	4191.98		50,713		45,279		59,355			(5,788)		18,434		0001
Purchased Call/S&P 500 INDEX/SPXI130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	07/03/2023		2,080,000	.4000		8,200		390		31			(7,665)		943		0001
Purchased Call/S&P 500 INDEX/SPXG13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024		2,624,000	4411.53	384,154			149,011		199,463			(95,119)		11,553		0001
Purchased Call/S&P 500 INDEX/SPXI13ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024		2,903,000	4071.63		63,576		52,223		80,616			(11,464)		13,159		0001
Purchased Call/S&P 500 INDEX/SPXI13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024		2,185,000	4145.58		58,558		52,606		70,540			(6,080)		10,356		0001
Purchased Call/S&P 500 INDEX/SPXI130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024		3,106,000	4191.98		59,635		53,175		70,366			(6,881)		14,587		0001
Purchased Call/S&P 500 INDEX/SPXG131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024		2,094,000	3867.2	324,779			140,663		424,826			(80,638)		9,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024		12,807,051	268.55	390,788			208,493		461,999			(97,001)		66,022		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000N$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/14/2022	03/11/2024		1,169,945	285.13	45,027			15,759		31,998			(11,195)		4,889		0001
Purchased Call/S&P 500 INDEX/SPXI13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024		1,128,000	4090.75		14,213		11,987		19,470			(2,252)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXC00C$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	11/03/2021	11/03/2023		2,088,000	4660.57	91,246			15,667		24,990			(22,624)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXH13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	10/15/2024		1,215,000	3583.07	41,675			27,020		65,064			(10,305)		6,916		0001
Purchased Call/S&P 500 INDEX/SPXH130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		2,691,000	3852.36	51,667			23,968		80,679			(25,692)		9,128		0001
Purchased Call/Nasdaq FC Index/NFC1614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2022	08/01/2024		4,296,758	239.83	205,326			113,091		278,990			(51,399)		22,434		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024		10,865,242	231.13	376,556			256,305		119,569			(93,250)		63,393		0001
Purchased Call/Nasdaq FC Index/NFC061Q$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/03/2023		1,871,308	277.57	89,204			15,436		2,221			(22,244)		5,497		0001
Purchased Call/Nasdaq FC Index/NFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/08/2024		2,442,786	260.22	114,265			35,017		43,286			(28,427)		9,547		0001
Purchased Call/S&P 500 INDEX/SPXG13989	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024		2,374,000	4509.04	327,375			123,835		140,463			(81,060)		10,322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000N$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/11/2022	03/12/2024		1,008,362	285.13	39,326			13,775		27,619			(9,724)		4,222		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13K$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024		1,028,000	4119.58		12,850		10,802		17,568			(2,071)		4,714		0001
Purchased Call/S&P 500 INDEX/SPXB13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026		7,477,981	3232.39	1,325,098			3,726,181		3,726,181	1,085,495				64,137		0001
Purchased Call/S&P 500 INDEX/SPXI13G$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024		1,829,000	4154.52		22,863		18,403		30,936			(4,498)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXC00Z$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	01/21/2022	01/23/2024		2,529,000	5292.04	88,768			25,118		2,593			(21,949)		9,523		0001
Purchased Call/S&P 500 INDEX/SPXF13U$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/27/2022	01/26/2024		1,688,870	4318	214,215			61,753		135,039			(53,186)		6,405		0001
Purchased Call/S&P 500 INDEX/SPXG13E$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2022	04/19/2024		1,800,802	4446	196,696			79,712		133,094			(49,106)		8,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI000N$I	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	03/23/2022	03/22/2024		1,305,415	284.4	51,024			18,595		38,147			(12,657)		5,572		0001
Purchased Call/S&P 500 INDEX/SPXC17E$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/23/2024		1,637,504	4146		80,379		72,407		102,275			(8,148)		7,761		0001
Purchased Call/S&P 500 INDEX/SPXG13V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2022	07/12/2024		1,481,129	3744	228,593			118,379		362,668			(56,679)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2022	07/26/2024		2,333,607	3999	386,535			209,039		430,288			(96,500)		12,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/23/2024		9,462,688	268.55	287,370			153,298		341,355			(71,129)		48,844		0001
Purchased Call/S&P 500 INDEX/SPXH13R$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023		2,691,000	3817.66	44,940			21,170		70,274			(22,285)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXH13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023		6,567,000	3783.22	76,177			37,774		118,722			(37,776)		23,122		0001
Purchased Call/S&P 500 INDEX/SPXH13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/28/2023		3,779,437	3783	122,677			61,681		195,405			(61,170)		13,307		0001
Purchased Call/S&P 500 INDEX/SPXH13W$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		2,101,000	3999.09		39,919		21,683		57,418			(18,424)		7,698		0001
Purchased Call/S&P 500 INDEX/SPXI132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		2,050,000	4147.6		54,530		34,400		70,295			(20,169)		8,137		0001
Purchased Call/S&P 500 INDEX/SPXI136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024		3,106,000	3992.01		38,514		26,558		51,955			(11,996)		12,904		0001
Purchased Call/S&P 500 INDEX/SPXI137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		10,873,000	3861.59		258,777		181,073		370,995			(78,973)		45,440		0001
Purchased Call/Nasdaq FC Index/NFC061M$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/10/2023		3,711,621	266.34	187,781			10,357		2,038			(46,673)		6,220		0001
Purchased Call/Nasdaq FC Index/NFC061T$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2021	12/21/2023		4,057,936	277.79	215,309			51,411		9,674			(53,562)		14,009		0001
Purchased Call/Nasdaq FC Index/NFC061R$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/10/2023		1,914,146	274.38	96,254			17,549		4,197			(23,937)		5,777		0001
Purchased Call/Nasdaq FC Index/NFC061Q$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2021	11/08/2023		2,471,095	277.51	115,153			20,642		3,200			(28,604)		7,402		0001
Purchased Call/Nasdaq FC Index/NFC1614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	08/06/2024		1,381,422	241.28	64,283			35,589		84,828			(15,945)		7,258		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		1,505,721	4709	98,439			59,742		104,368			(24,441)		8,275		0001
Purchased Call/S&P 500 INDEX/SPXC001$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	11/19/2021	11/17/2023		1,559,000	4594.6	194,096			37,264		32,426			(48,257)		4,828		0001
Purchased Call/S&P 500 INDEX/SPXC173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/08/2024		1,562,914	4485	150,828			103,760		180,380			(37,759)		9,119		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13V$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2022	07/05/2024		1,860,960	.3866	249,182			127,874		399,222			(62,382)		9,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/05/2024		8,787,984	269.12	266,304			147,498		307,349			(66,275)		46,113		0001
Purchased Call/S&P 500 INDEX/SPXI13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024		4,409,000	4273.79	58,199			54,362		64,474			(3,975)		21,308		0001
Purchased Call/S&P 500 INDEX/SPXI13R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024		5,239,000	4205.45	68,631			62,705		79,175			(6,599)		24,870		0001
Purchased Call/Nasdaq FC Index/NFC061U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/09/2024		864,658	268.69	44,276			11,711		6,518			(11,010)		3,144		0001
Purchased Call/Nasdaq FC Index/NFC061U$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/23/2024		727,237	259.53	34,163			9,705		12,726			(8,500)		2,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/19/2022	12/19/2023		457,656	204.89	16,155			7,610		6,746			(8,011)		1,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/04/2024		2,134,079	242.06	71,977			18,524		24,245			(17,874)		7,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025		2,967,919	227.67	103,201			92,535		60,052			(11,031)		19,818		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2025		138,891	182.1	11,625			10,796		13,832			(843)		946		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2025		486,750	180.5	41,325			38,831		52,615			(2,544)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXG131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/22/2022	02/16/2024		1,686,500	4473	165,149			52,610		96,421			(41,287)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXG139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024		1,846,000	4496.76	258,255			98,130		113,461			(63,771)		8,055		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2025		1,116,625	3988	45,657			35,873		57,610			(9,819)		6,995		0001
Purchased Call/S&P 500 INDEX/SPXC139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026		9,295,377	3331.84	1,756,826			4,361,618		4,361,618	1,277,430				83,069		0001
Purchased Call/S&P 500 INDEX/SPXI13R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024		8,775,000	4179.83	114,075			104,987		133,581			(9,350)		42,096		0001
Purchased Call/S&P 500 INDEX/SPXC00W$S	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	01/12/2022	01/09/2024		1,527,823	5307	83,553			22,127		1,014			(20,802)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXC00X$Y	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	01/18/2022	01/12/2024		1,912,596	4699	197,855			53,437		39,055			(49,464)		7,008		0001
Purchased Call/S&P 500 INDEX/SPXH13U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025		2,026,749	3829	320,976			243,378		506,459			(77,826)		12,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/09/2024		30,033,346	269.05	906,356	8,416		512,079		1,059,391			(227,358)		158,376		0001
Purchased Call/S&P 500 INDEX/SPXB17G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2021	09/05/2024		7,900,000	4600	600,480			204,580		665,633			(85,580)		43,022		0001
Purchased Call/S&P 500 INDEX/SPXC134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026		8,454,836	3397.16	1,521,025			3,761,647		3,761,647	1,118,883				74,972		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC177S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/20/2024		1,520,884	3831	254,620			188,167		376,302			(63,132)		9,241		0001
Purchased Call/S&P 500 INDEX/SPXC17FSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/14/2024		3,633,502	4410		177,564		173,100		185,007			(4,932)		17,790		0001
Purchased Call/S&P 500 INDEX/SPXH13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/17/2023	01/10/2025		1,452,155	4905		63,782		49,382		93,370			(14,448)		8,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/30/2023	05/20/2025		10,300,129	271.79		302,528		286,397		368,735			(17,265)		70,809		0001
Purchased Call/S&P 500 INDEX/SPXI13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024		2,774,000	4338.93		59,918		57,120		64,636			(2,947)		13,543		0001
Purchased Call/S&P 500 INDEX/SPXC000SH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023		2,726,000	4606.11	336,661			77,548		67,935			(83,588)		9,247		0001
Purchased Call/S&P 500 INDEX/SPXG13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024		1,812,061	3818	286,381			146,153		411,316			(71,104)		9,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2023	05/31/2024		10,555,781	271.14		241,375		224,392		326,194			(18,527)		50,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024		8,204,686	270.1		179,281		164,051		268,284			(16,852)		39,184		0001
Purchased Call/S&P 500 INDEX/SPXI13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024		2,821,000	4372.59		41,751		40,030		43,870			(1,825)		13,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/06/2024		16,900,399	273.9		357,083		335,207		424,184			(23,005)		81,796		0001
Purchased Call/S&P 500 INDEX/SPXI13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024		2,553,000	4369.01		71,229		68,098		75,640			(3,308)		12,482		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/16/2025		79,714	184.04		7,541		7,437		7,500			(144)		559		0001
Purchased Call/Nasdaq FC Index/NFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2024		5,071,271	247.03	272,659			96,743		216,096			(67,639)		21,359		0001
Purchased Call/Nasdaq FC Index/NFC1618$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2022	10/13/2023		10,284,988	215.65	403,572			117,243		1,662,429			(201,893)		27,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025		4,753,583	224.39		153,455		145,014		128,558			(9,027)		32,584		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023		617,667	176.06	24,521			540		27,491			(6,072)		667		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2023		260,031	175.54	10,427			1,361		15,343			(2,585)		667		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	10/29/2021	10/30/2023		313,870	177.66	13,528			2,252		16,101			(3,350)		907		0001
Purchased Call/Nasdaq FC Index/NFC1616$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	09/11/2024		2,645,351	232.76	94,501			57,315		223,218			(23,583)		14,506		0001
Purchased Call/Nasdaq FC Index/NFC1617$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024		4,269,496	222.2	177,672			113,081		508,382			(44,232)		24,017		0001
Purchased Call/Nasdaq FC Index/NFC161K$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2023	06/12/2025		9,774,337	250.63	455,641			446,351		460,528			(10,264)		68,305		0001
Purchased Call/S&P 500 INDEX/SPXD00RSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	05/10/2022	05/10/2024		1,046,000	4001.05	44,455			19,148		65,301			(11,007)		4,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/16/2023	06/12/2024		18,216,922	274.19	422,579			404,235		449,941			(19,800)		88,938		0001
Purchased Call/S&P 500 INDEX/SPXI13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/16/2023	06/14/2024		4,875,000	4409.59	64,838			63,031		66,139			(2,494)		23,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/21/2023	06/18/2024		24,146,749	277.02	510,997			498,110		482,312			(16,603)		118,901		0001
Purchased Call/S&P 500 INDEX/SPXI13IISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/21/2023	06/18/2024		3,699,646	4410	126,672			123,865		133,711			(3,141)		18,217		0001
Purchased Call/S&P 500 INDEX/SPXC17BSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024		1,782,504	3892	98,282			70,240		140,887			(28,542)		7,508		0001
Purchased Call/S&P 500 INDEX/SPXC17BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024		2,347,878	4090	128,697			100,018		171,648			(28,877)		10,282		0001
Purchased Call/S&P 500 INDEX/SPXI13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/15/2023	06/14/2024		7,519,000	4425.84	99,251			96,218		100,967			(4,079)		36,814		0001
Purchased Call/S&P 500 INDEX/SPXC17ASY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	02/28/2025		1,535,952	3957	221,220			187,329		341,324			(34,623)		9,920		0001
Purchased Call/S&P 500 INDEX/SPXD00JSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	04/08/2022	04/10/2024		2,215,000	4456.41	311,429			121,325		153,468			(76,901)		9,786		0001
Purchased Call/S&P 500 INDEX/SPXI13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/31/2023	04/01/2024		1,497,000	100	30,239			22,909		70,778			(7,498)		6,509		0001
Purchased Call/S&P 500 INDEX/SPXI13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	03/31/2023	04/02/2024		1,503,000	100	30,361			23,021		56,627			(7,508)		6,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	08/04/2022	08/02/2023		99,968	268.76	2,280			203		2,963			(1,137)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	05/30/2023	05/30/2025		19,582,076	271.16	560,327			538,633		733,327			(22,850)		135,591		0001
Purchased Call/S&P 500 INDEX/SPXI13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/16/2023	06/18/2024		5,135,000	4409.59	76,512			74,404		78,087			(2,911)		25,285		0001
Purchased Call/S&P 500 INDEX/SPXI13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	06/16/2023	06/18/2024		5,590,000	4409.59	126,334			122,854		129,827			(4,806)		27,526		0001
Purchased Call/S&P 500 INDEX/SPXH13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPR08K5P83	12/29/2022	12/29/2023		12,034,000	3849.28	140,798			70,790		215,121			(69,820)		42,488		0001
Purchased Call/Nasdaq FC Index/NFC1616$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	09/13/2024		3,935,989	226.49	161,146			98,414		410,486			(40,334)		21,632		0001
Purchased Call/Nasdaq FC Index/NFC161B$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2022	12/21/2023		8,720,371	221.77	296,779	11,676		148,390		1,104,508			(153,477)		30,105		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/11/2022	.05/06/2024	.....	1,593,134	.....240.9	72,924	.....	.....	31,135	.....	95,269	.....	.....	..... (18,105)	.....	7,353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/09/2021	.12/08/2023	.....	 336,292	177	15,066	.....	.....	 3,325	.....	20,447	.....	.....	.....(3,741)	.....	1,117	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/06/2022	.05/01/2024	.....	2,013,632	..... 241.25	101,142	.....	.....	 42,527	.....	118,133	.....	.....	.....(25,165)	.....	 9,219	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13W$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/21/2023	.06/21/2024	.....	 2,079,000	.....4365.69	81,705	.....	.....	79,909	.....	86,920	.....	.....	.....(2,009)	.....	10,280	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.03/24/2023	.03/26/2024	.....	2,092,000	..... 261.11	46,233	.....	.....	34,167	.....	106,598	.....	.....	.....(12,312)	.....	 8,996	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE002$N	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.06/30/2022	.06/28/2024	.....	1,536,927	4946	48,188	.....	.....	24,161	.....	44,417	.....	.....	.....(11,964)	.....	 7,674	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/16/2022	.08/14/2023	.....	 119,961	..... 270.43	 2,733	.....	.....	333	.....	 3,041	.....	.....	.....(1,363)	.....	211	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/23/2023	.06/21/2024	.....	 15,864,140	..... 275.07	335,250	.....	.....	331,144	.....	368,431	.....	.....	.....(6,421)	.....	78,447	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.08/24/2022	.08/14/2023	.....	 10,022,167	..... 270.43	212,422	.....	.....	 26,193	.....	250,290	.....	.....	.....(106,809)	.....	 17,595	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB17Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/24/2022	.10/24/2023	.....	 5,700,000	.....3797.34	123,690	.....	.....	 39,186	.....	212,633	.....	.....	.....(61,337)	.....	 16,067	.....	0001 .....
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	.08/20/2021	.08/20/2027	.....	1,275,863	100	267,293	.....	.....	233,058	.....	233,058	44,728	.....	.....	.....	 12,984	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB17Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/16/2022	.09/15/2023	.....	 1,587,000	4067	 29,836	.....	.....	 6,299	.....	 27,939	.....	.....	.....(14,836)	.....	 3,645	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13G$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.04/18/2023	.04/18/2024	.....	 8,868,000	.....4154.87	113,510	.....	.....	 91,058	.....	138,643	.....	.....	.....(22,640)	.....	39,727	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/18/2023	.05/17/2024	.....	1,734,207	4367	 29,711	.....	.....	 26,419	.....	 56,095	.....	.....	.....(3,500)	.....	 8,144	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/10/2023	.01/03/2025	.....	 1,658,150	4963	 62,101	.....	.....	 47,479	.....	 94,300	.....	.....	..... (14,667)	.....	10,205	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.05/18/2023	.08/15/2023	.....	 2,080,000	4300	 35,885	.....	.....	 18,998	.....	 98,540	.....	.....	.....(17,338)	.....	 3,692	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	.03/18/2022	.03/19/2024	.....	 555,748	..... 283.49	21,698	.....	.....	 7,813	.....	 17,218	.....	.....	.....(5,371)	.....	 2,359	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/01/2022	.10/18/2024	.....	4,913,014	..... 217.65	248,022	.....	.....	 163,676	.....	667,354	.....	.....	..... (62,106)	.....	28,053	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/29/2022	.03/27/2024	.....	1,809,453	..... 257.34	 92,382	.....	.....	 34,321	.....	 44,328	.....	.....	.....(22,942)	.....	 7,796	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4053$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.05/19/2023	.05/20/2024	.....	 648,473	..... 195.73	 23,021	.....	.....	 20,547	.....	 22,562	.....	.....	.....(2,635)	.....	 3,060	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/23/2021	.07/24/2023	.....	5,468,869	..... 267.32	204,603	.....	.....	 6,476	.....	.....	.....	.....	..... (50,681)	.....	 7,012	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/14/2022	.08/01/2023	.....	6,926,420	..... 239.83	265,625	.....	.....	 23,048	.....	372,399	.....	.....	..... (133,717)	.....	 10,254	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161HSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/02/2022	09/03/2024		368,048	241.03	13,029			7,706		903			(3,222)		2,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2022	09/25/2024		1,923,431	235.05	66,688			41,353		11,792			(16,472)		10,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024		2,071,917	234.4	72,198			45,398		13,985			(17,883)		11,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2024		3,634,655	234.4	126,849			79,868		24,807			(31,323)		20,402		0001
Purchased Call/Nasdaq FC Index/NFC061PSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	10/13/2023		3,574,090	264.81	195,585			28,187		20,164			(48,862)		9,585		0001
Purchased Call/Nasdaq FC Index/NFC061QSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2021	11/09/2023		2,763,061	276.76	128,024			23,150		4,140			(31,797)		8,308		0001
Purchased Call/Nasdaq FC Index/NFC1616SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/24/2022	09/18/2023		4,910,409	225.34	151,102			33,755		569,157			(76,726)		11,494		0001
Purchased Call/S&P 500 INDEX/SPXI13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024		2,047,000	4169.48		24,359		20,344		32,525			(4,170)		9,356		0001
Purchased Call/S&P 500 INDEX/SPXH13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	01/07/2025		1,110,584	3897		51,668		39,844		67,571			(12,027)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXI13SSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024		2,803,000	4179.83		54,939		50,562		64,520			(4,503)		13,447		0001
Purchased Call/S&P 500 INDEX/SPXC173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024		3,034,000	3907.84	521,848			363,647		666,633			(128,860)		17,914		0001
Purchased Call/S&P 500 INDEX/SPXC177SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024		2,192,070	3807	365,299			274,984		558,818			(90,698)		13,405		0001
Purchased Call/S&P 500 INDEX/SPXG13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2022	05/17/2024		1,994,235	5288	61,800			27,745		11,134			(15,601)		9,365		0001
Purchased Call/S&P 500 INDEX/SPXI13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024		2,300,719	4366		79,050		78,172		83,814			(1,520)		11,377		0001
Purchased Call/S&P 500 INDEX/SPXC178SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025		1,503,460	3994		206,294		160,388		315,575			(46,063)		9,369		0001
Purchased Call/S&P 500 INDEX/SPXC178SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/24/2025		1,849,391	4021		259,133		205,371		376,447			(53,971)		11,596		0001
Purchased Call/S&P 500 INDEX/SPXC17ASZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		2,372,086	4011		322,296		273,396		500,390			(49,958)		15,408		0001
Purchased Call/S&P 500 INDEX/SPXD00RS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	05/09/2022	05/07/2024		1,693,581	5325	37,452			16,021		7,083			(9,299)		7,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2023	06/18/2024		59,958	277.02		1,214		1,187		1,199			(30)		295		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2021	07/14/2023		4,333,499	267.32	163,457			2,922					(40,563)		4,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2023		250,447	266.97	9,615			266					(2,390)		300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	04/14/2022	04/16/2024		2,417,628	289.51	92,837			36,931		50,932			(22,924)		10,793		0001
Purchased Call/S&P 500 INDEX/SPXI13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024		4,445,000	4378.41		59,119		58,794		61,383			(485)		22,164		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	06/24/2024		9,256,066	274		202,309		200,122		229,399			(3,785)		45,962		0001
Purchased Call/S&P 500 INDEX/SPXI13W$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	10/20/2023		4,405,000	3850		34,800		32,190		22,210			(2,852)		12,201		0001
Purchased Call/Nasdaq FC Index/NFC061R$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/29/2023		5,165,847	280.04	232,939			48,405		6,536			(57,863)		16,668		0001
Purchased Call/Nasdaq FC Index/NFC1616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	09/12/2023		5,923,496	234.28	147,347			30,155		454,177			(74,324)		13,336		0001
Purchased Call/Nasdaq FC Index/NFC161HS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2023	04/09/2024		5,064,803	236.62	182,114			141,904		353,783			(40,820)		22,338		0001
Purchased Call/Nasdaq FC Index/NFC161E$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2023	02/16/2024		13,022,189	231.07	472,874			306,822		1,138,035			(168,163)		51,798		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2021	09/01/2023		1,131,363	270.14	41,661			3,575					(10,381)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXJ130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024		4,176,000	4450.38		108,158		108,158		107,173					20,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/21/2023		3,086,591	267.32	115,898			3,209					(28,906)		3,702		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/10/2023		7,365,101	267.21	278,401			3,447					(68,934)		6,095		0001
Purchased Call/S&P 500 INDEX/SPXE004$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/11/2022	07/11/2023		2,390,000	100	53,297			1,468					(26,429)		2,074		0001
Purchased Call/S&P 500 INDEX/SPXH130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/15/2022	12/13/2023		4,333,183	4020	136,863			62,904		230,358			(68,243)		14,611		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	01/20/2023	01/22/2029		35,557	100	441,623			11,295		11,295	1,406				420		0001
Purchased Call/Nasdaq FC Index/NFC1614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2022	08/09/2024		4,437,668	240	211,591			118,950		286,466			(52,930)		23,401		0001
Purchased Call/Nasdaq FC Index/NFC1615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2022	09/04/2024		2,204,999	228.07	98,107			58,489		218,634			(24,419)		11,994		0001
Purchased Call/Nasdaq FC Index/NFC061R$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2023		2,704,382	277.9	135,840			25,846		3,867			(33,764)		8,344		0001
Purchased Call/Nasdaq FC Index/NFC1617$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	09/30/2024		2,885,998	217.34	137,924			87,147		398,102			(34,381)		16,164		0001
Purchased Call/S&P 500 INDEX/SPXH13R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/19/2022	12/14/2023		2,228,349	3993	94,966			44,035		177,222			(47,747)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXI13R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024		1,097,000	4179.83		12,945		11,913		16,702			(1,061)		5,263		0001
Purchased Call/S&P 500 INDEX/SPXF009$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	03/03/2023	03/04/2024		12,032,000	4045.64	291,174			198,127		391,293			(94,413)		49,589		0001
Purchased Call/S&P 500 INDEX/SPXF008$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	03/01/2024		1,509,000	100	47,383			31,762		108,069			(15,665)		6,182		0001
Purchased Call/S&P 500 INDEX/SPXF006$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024		4,654,000	4079.09	57,710			36,973		76,455			(21,086)		18,512		0001
Purchased Call/S&P 500 INDEX/SPXF006$Z	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/17/2023	02/20/2024		5,443,000	4079.09	131,721			84,911		176,099			(47,606)		21,837		0001
Purchased Call/S&P 500 INDEX/SPXF005$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	01/31/2024		1,740,000	100	33,408			19,695		56,070			(13,729)		6,677		0001
Purchased Call/S&P 500 INDEX/SPXF005$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2023	02/07/2024		1,585,000	100	38,199			23,256		46,914			(14,965)		6,181		0001
Purchased Call/S&P 500 INDEX/SPXC17F$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/14/2024		3,487,562	4426		118,192		115,221		121,961			(3,283)		17,076		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE004S7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/08/2022	07/10/2023		1,523,000	3899.38	41,426			1,027		74,398			(20,431)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXH13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2025		1,482,000	4761.46		80,176		62,909		124,019			(17,329)		9,284		0001
Purchased Call/S&P 500 INDEX/SPXH130S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		2,219,000	3852.36	25,075			11,632		42,666			(12,468)		7,527		0001
Purchased Call/Nasdaq FC Index/NFC161B$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/19/2022	12/15/2023		9,188,870	221.23	342,463	2,521		160,320		1,190,381			(171,948)		31,170		0001
Purchased Call/Nasdaq FC Index/NFC1614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2022	08/05/2024		2,237,528	241.28	98,942			55,350		137,341			(24,894)		11,741		0001
Purchased Call/S&P 500 INDEX/SPXH13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023		1,842,000	100	38,866			15,204		67,665			(19,168)		5,765		0001
Purchased Call/S&P 500 INDEX/SPXH13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023		2,696,000	4080.11	31,274			13,095		48,525			(15,508)		8,727		0001
Purchased Call/S&P 500 INDEX/SPXH13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024		2,740,000	3839.5	50,964			25,973		79,315			(25,067)		9,780		0001
Purchased Call/S&P 500 INDEX/SPXB17YSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/06/2024		1,447,948	4918	91,411			54,745		60,396			(22,821)		7,894		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/16/2023		1,963,034	3582	114,790			34,599		189,348			(58,199)		5,339		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/16/2023		2,049,516	3583	94,963			28,704		147,427			(48,282)		5,574		0001
Purchased Call/S&P 500 INDEX/SPXH13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		1,497,000	3759.69	16,617			5,676		29,296			(8,240)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXH13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/15/2023		1,716,014	3813	34,920			16,290		60,561			(17,557)		5,821		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/16/2023		2,404,240	3583	154,109			46,581		246,103			(78,353)		6,539		0001
Purchased Call/S&P 500 INDEX/SPXH131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023		2,159,000	3901.06	23,749			7,784		41,963			(11,809)		6,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	06/13/2024		18,381,689	275.26		411,286		394,426		419,546			(18,459)		89,871		0001
Purchased Call/S&P 500 INDEX/SPXD009$B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024		2,031,598	4361	260,819			87,779		160,622			(64,757)		8,322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/29/2022	03/27/2024		1,275,265	285.54	47,851			17,734		34,658			(11,831)		5,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSU	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/11/2022	04/04/2024		3,354,761	283.17	133,829			51,144		108,199			(33,205)		14,665		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024		1,301,548	283.67	53,661			20,590		40,660			(13,315)		5,700		0001
Purchased Call/S&P 500 INDEX/SPXI13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025		2,091,000	4120.72		306,959		290,537		405,154			(17,588)		14,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	07/31/2023		51,416	269.66	1,064			88		1,389			(531)		75		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2023	06/02/2025		9,861,040	272.2		294,348		284,511		347,099			(10,765)		68,426		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2022	12/24/2024		1,353,000	3844.82	58,179			43,374		82,579			(14,386)		8,251		0001
Purchased Call/S&P 500 INDEX/SPXH13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023		1,429,000	100	29,152			10,608		70,369			(14,456)		4,297		0001
Purchased Call/S&P 500 INDEX/SPXH135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/27/2024		1,066,000	4057.66	39,016			22,670		52,786			(9,647)		5,745		0001
Purchased Call/S&P 500 INDEX/SPXH135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/09/2024		1,016,489	4132	41,682			23,610		55,091			(10,522)		5,360		0001
Purchased Call/S&P 500 INDEX/SPXE00AS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/08/2022	08/08/2023		3,482,818	4140.06	353,506			283,755		283,755	151,905				5,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2023	06/11/2025		13,958,867	273.46	429,761			419,930		460,979			(10,972)		97,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/18/2023		16,463,576	270.39	346,265			46,422		421,034			(173,122)		30,161		0001
Purchased Call/S&P 500 INDEX/SPXE008SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/03/2022	08/03/2023		9,973,000	100	98,733			8,976					(48,961)		15,219		0001
Purchased Call/S&P 500 INDEX/SPXH13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023		2,913,000	3821.62	42,239			20,014		65,569			(20,946)		10,027		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/22/2022	04/21/2028		222,000	100	34,565			44,191		44,191	27,606				2,435		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/08/2022	06/08/2028		617,000	100	147,155			208,202		208,202	97,909				6,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S9	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	04/20/2022	04/19/2024		3,966,453	290.24	151,560			61,202		79,571			(37,660)		17,799		0001
Purchased Call/S&P 500 INDEX/SPXE00AS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/10/2022	08/10/2023		8,555,000	100	88,117			9,710					(43,696)		14,336		0001
Purchased Call/S&P 500 INDEX/SPXH133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		2,770,000	100	45,705			5,666					(22,665)		4,917		0001
Purchased Call/S&P 500 INDEX/SPXA05HSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/09/2023	02/07/2025		1,173,372	4117		53,805		43,564		66,475			(10,407)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXA05JSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025		1,676,000	4045.64		74,750		62,823		92,662			(12,169)		10,851		0001
Purchased Call/Nasdaq FC Index/NFC1618SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/09/2023	12/22/2023		9,203,190	218.92	329,311	17,647		168,381		1,286,312			(172,262)		31,863		0001
Purchased Call/Nasdaq FC Index/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/17/2024		2,913,515	228.36	149,080			73,018		288,878			(37,350)		14,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023		1,846,048	266.5	69,968			5,309					(17,374)		3,615		0001
Purchased Call/Nasdaq FC Index/NFC1615SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/26/2022	09/03/2024		1,383,017	228.07	62,800			37,347		137,206			(15,633)		7,514		0001
Purchased Call/S&P 500 INDEX/SPXH136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/31/2022	08/30/2024		1,437,930	4073	56,420			33,015		80,268			(13,989)		7,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/19/2023		112,095	265.3	4,656			116					(1,166)		128		0001
Purchased Call/S&P 500 INDEX/SPXE005SH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/15/2022	07/17/2023		5,220,000	3863.16	61,074			2,692		103,898			(30,121)		5,633		0001
Purchased Call/S&P 500 INDEX/SRM0400SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	06/22/2021	06/22/2027		160,429	100	33,979			29,159		29,159	6,157				1,600		0001
Purchased Call/S&P 500 INDEX/SPXI13WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	09/21/2023		8,810,000	3900		54,680		49,272		31,182			(5,880)		21,006		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1618SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2022	10/24/2023		8,149,014	220.68	307,996			98,692		1,104,857			(154,301)		22,970		0001
Purchased Call/Nasdaq FC Index/NFC1614SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2023		9,587,598	240	367,387			40,046		511,932			(184,443)		15,870		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2022	10/25/2024		6,244,690	233.13	216,134			143,141		53,099			(53,605)		35,918		0001
Purchased Call/Nasdaq FC Index/NFC161ES/I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025		5,694,734	226.6	283,262			238,779		583,018			(45,043)		36,779		0001
Purchased Call/Nasdaq FC Index/NFC061RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/14/2023		1,337,094	276.72	67,912			12,734		2,182			(16,895)		4,096		0001
Purchased Call/Nasdaq FC Index/NFC1615SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2022	09/05/2023		3,515,787	228.07	113,080			21,179		365,311			(57,536)		7,532		0001
Purchased Call/Nasdaq FC Index/NFC061RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/28/2023		1,649,478	276.95	82,997			17,149		3,163			(20,634)		5,305		0001
Purchased Call/Nasdaq FC Index/NFC1614SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2022	08/13/2024		943,064	243.52	41,172			23,176		53,011			(10,204)		4,998		0001
Purchased Call/Nasdaq FC Index/NFC1614SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2022	08/16/2024		6,533,058	242.65	247,074			141,170		380,697			(61,788)		34,747		0001
Purchased Call/Nasdaq FC Index/NFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/18/2023		806,087	269	34,028			3,712		1,331			(8,479)		1,887		0001
Purchased Call/Nasdaq FC Index/NFC1617S/I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/11/2024		7,459,967	217.76	352,099			229,032		1,012,939			(88,128)		42,281		0001
Purchased Call/Nasdaq FC Index/NFC1616SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2022	09/13/2024		6,159,661	225.74	253,329			154,922		658,233			(63,422)		33,853		0001
Purchased Call/Nasdaq FC Index/NFC1615SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2022	08/17/2023		8,947,366	242.65	268,058			35,139		393,724			(134,423)		16,223		0001
Purchased Call/Nasdaq FC Index/NFC1617SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/04/2023		9,223,303	222.2	309,325			82,055		1,196,974			(155,202)		23,651		0001
Purchased Call/Nasdaq FC Index/NFC1614SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/08/2022	07/30/2024		193,317	239.94	9,209			5,052		12,482			(2,309)		1,007		0001
Purchased Call/Nasdaq FC Index/NFC061RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2023		1,061,861	281.29	49,326			9,502		923			(12,326)		3,288		0001
Purchased Call/S&P 500 INDEX/SPXE005SC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/15/2022	07/14/2023		3,731,000	3863.16	54,100			1,954		92,860			(26,901)		3,654		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/22/2022	07/21/2028		55,000	100	10,445			18,774		18,774	8,474						619	0001
Purchased Call/S&P 500 INDEX/SRM0130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029		15,014	100	700,282			5,305		5,305	1,131						180	0001
Purchased Call/S&P 500 INDEX/SPXE006SE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/19/2022	07/19/2023		3,345,000	3936.69	69,576			3,450		121,258			(34,502)		3,816		0001
Purchased Call/S&P 500 INDEX/SPXE00A5E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/09/2022	07/21/2023		1,839,173	3606	41,019			2,385		73,035			(21,458)		2,206		0001
Purchased Call/S&P 500 INDEX/SPXE009S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/04/2022	08/04/2023		4,443,000	100	44,874			4,226					(22,253)		6,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	08/24/2023		11,101,503	269.31	215,986			32,840		319,941			(109,269)		21,547		0001
Purchased Call/S&P 500 INDEX/SPXE00A$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/08/2022	08/08/2023		160,154	4140.06	16,256			1,702		13,048			(8,061)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/23/2022	08/15/2023		79,172	270.65	1,574			200		1,965			(798)		141		0001
Purchased Call/S&P 500 INDEX/SPXE00D$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2022	08/23/2023		1,333,000	100	27,193			3,970					(13,485)		2,564		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024		4,191,676	221.37	172,537			110,531		511,991			(43,209)		23,579		0001
Purchased Call/Nasdaq FC Index/NFC061V$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/06/2024		1,401,213	259.8	70,414			21,356		25,342			(17,520)		5,452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023		181,593	176.06	7,191			129		8,010			(1,788)		178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2023		389,229	177.66	16,815			2,818		20,006			(4,158)		1,130		0001
Purchased Call/Nasdaq FC Index/NFC161JSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2023	05/28/2024		3,146,649	248.27	112,656			103,206		133,419			(10,380)		15,028		0001
Purchased Call/Nasdaq FC Index/NFC161D$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/13/2023	02/07/2024		9,844,520	233.37	342,247			210,014		780,690			(133,070)		38,388		0001
Purchased Call/Nasdaq FC Index/NFC1619$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/29/2022	11/22/2023		9,851,755	220.45	365,043	8,376		149,903		1,326,248			(186,269)		31,047		0001
Purchased Call/Nasdaq FC Index/NFC061V$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/16/2024		3,047,769	252.72	144,295			45,970		90,467			(36,060)		12,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/20/2022	12/20/2023		174,708	205.1	6,167			2,922		2,530			(3,058)		601		0001
Purchased Call/Nasdaq FC Index/NFC161K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025		3,786,435	252.53	168,875			166,552		168,340			(3,230)		26,553		0001
Purchased Call/Nasdaq FC Index/NFC161K$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2024		10,486,284	252.09	366,672			358,560		380,781			(9,337)		51,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	04/21/2022	04/19/2024		1,338,695	290.18	51,613			20,933		26,980			(12,867)		6,007		0001
Purchased Call/S&P 500 INDEX/SPXE00E$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2022	08/29/2023		2,156,000	100	32,340			5,256					(16,037)		4,371		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028		295,473	100	86,485			100,035		100,035	17,219				3,448		0001
Purchased Call/S&P 500 INDEX/SPXE00F$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/02/2022	09/01/2023		1,570,000	100	18,997			3,281					(9,446)		3,261		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	04/28/2022	04/26/2024		4,051,380	290.31	153,801			63,536		81,904			(38,194)		18,395		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027		894,256	100	184,574			147,788		147,788	27,148				9,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2021	07/07/2023		366,552	241.62	14,093			117		76			(3,518)		254		0001
Purchased Call/Nasdaq FC Index/NFC161D$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024		9,357,107	232.72	334,362			205,954		763,150			(128,899)		36,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2021	07/28/2023		1,641,389	243.5	63,296			2,364		1,550			(15,802)		2,273		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305RSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	12/27/2022	12/27/2023		666,317	207.93	23,454			11,566		7,563			(11,631)		2,340		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024		3,320,105	240.62	122,437			31,795		45,396			(30,447)		11,946		0001
Purchased Call/Nasdaq FC Index/NFC161KSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2024		4,050,168	248.63		148,236		140,886		171,438			(8,482)		19,717		0001
Purchased Call/Nasdaq FC Index/NFC161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025		2,024,870	252.92		91,119		91,119		92,075					14,328		0001
Purchased Call/Nasdaq FC Index/NFC061RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2021	11/30/2023		2,577,839	277.73	120,792			25,308		4,616			(30,029)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXE00DSL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/25/2022	08/25/2023		2,469,000	100	40,492			6,169					(20,079)		4,835		0001
Purchased Call/S&P 500 INDEX/SPXE00ESW	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/31/2022	08/31/2023		1,117,000	3955	12,734			2,140		21,887			(6,315)		2,302		0001
Purchased Call/S&P 500 INDEX/SPXI13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024		6,415,000	4071.63		82,112		67,449		102,784			(14,807)		29,079		0001
Purchased Call/S&P 500 INDEX/SPXH13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023		4,161,000	3821.62	94,455			44,755		149,093			(46,839)		14,323		0001
Purchased Call/S&P 500 INDEX/SPXI13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024		1,150,000	105		16,445		15,992		13,256			(626)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXE00CS6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/19/2022	08/18/2023		2,265,000	4228.48	76,557			10,208		105,995			(38,068)		4,149		0001
Purchased Call/S&P 500 INDEX/SPXE00JSI	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/22/2022	09/22/2023		1,225,000	3757.99	121,153			237,705		237,705	115,515				2,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/13/2022	05/15/2024		1,272,505	292.85	48,044			21,027		22,071			(11,868)		5,957		0001
Purchased Call/S&P 500 INDEX/SPXE00ESR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/30/2022	08/30/2023		3,497,000	3986.16	69,940			11,560		115,522			(34,683)		7,148		0001
Purchased Call/S&P 500 INDEX/SPXE00JS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	09/20/2022	09/01/2023		2,276,972	3967	90,893			16,382		180,463			(47,548)		4,730		0001
Purchased Call/S&P 500 INDEX/SPXE00DSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/24/2022	08/24/2023		1,538,000	4140.77	48,755			7,253		75,691			(24,177)		2,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/12/2024		11,666,995	270.43	344,792			194,293		377,123			(85,795)		61,751		0001
Purchased Call/S&P 500 INDEX/SPXE00DSB	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/24/2022	08/24/2023		8,124,000	4140.77	96,676			14,381		148,809			(47,941)		15,768		0001
Purchased Call/S&P 500 INDEX/SPXE00AS3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/08/2022	08/08/2023		50,028	4140.06	5,078			4,076		4,076	2,182				82		0001
Purchased Call/S&P 500 INDEX/SPXE00ES0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/30/2022	08/30/2023		3,391,000	100	32,215			5,325					(15,975)		6,931		0001
Purchased Call/S&P 500 INDEX/SPXE00FS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/01/2022	09/01/2023		2,357,000	100	33,705			5,805					(16,714)		4,896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	06/02/2022	05/31/2024		5,165,579	293.73	195,618			90,152		86,592			(48,559)		24,781		0001
Purchased Call/S&P 500 INDEX/SRM0400SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027		3,678,744	100	759,293			607,963		607,963	111,682				37,671		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024		4,793,000	3891.93		58,954		41,786		81,697			(17,235)		20,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/07/2022	06/03/2024		1,937,819	293.99	72,881			34,011		32,074			(18,139)		9,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024		812,922	195.33		28,777		26,959		29,175			(1,887)		3,934		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/10/2024		4,759,209	240.46	177,351			47,151		67,294			(44,079)		17,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/11/2023		818,065	245.98	31,513			1,789		565			(7,876)		1,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023		618,375	244.7	23,391			1,098		505			(5,817)		957		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/19/2024		1,870,242	235.04	65,871			18,478		48,777			(16,487)		6,974		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2022	02/01/2024		2,362,984	237.21	84,420			25,048		50,705			(20,987)		9,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/17/2023		1,440,709	246.5	49,237			3,191		1,110			(12,246)		2,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025		17,006,133	276.44		497,614		489,054		480,835			(9,913)		118,926		0001
Purchased Call/S&P 500 INDEX/SPXC00F$4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/10/2021	11/07/2023		1,742,966	5546	50,938			9,101		82			(12,682)		5,201		0001
Purchased Call/S&P 500 INDEX/SPXI13L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025		1,546,145	4145		74,682		69,120		93,405			(5,839)		10,490		0001
Purchased Call/S&P 500 INDEX/SPXH13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2024		1,216,000	3998.84	47,910			34,372		63,583			(11,863)		7,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$A	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/16/2022	04/19/2024		1,054,764	289.59	42,011			16,980		22,207			(10,453)		4,733		0001
Purchased Call/Nasdaq FC Index/NFC161E$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025		5,830,406	234.25		248,979		203,791		470,012			(45,788)		37,220		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/06/2024		1,280,521	236.45	46,737			14,163		29,948			(11,620)		4,982		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/23/2024		2,324,473	233.99	69,555			40,621		83,346			(17,490)		12,467		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		1,354,235	243.35	51,023			1,901		1,391			(12,671)		1,875		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/16/2023		3,823,882	247.01	135,713			8,603		2,322			(33,743)		6,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2021	09/08/2023		2,471,306	245.43	91,409			8,798		5,348			(22,973)		5,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2026		66,862	244.9	4,099			2,547		1,955			(406)		589		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/24/2023		1,927,076	247.4	74,879			5,600		1,402			(18,715)		3,740		0001
Purchased Call/S&P 500 INDEX/SPXE00C$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/19/2022	08/21/2023		2,580,000	4228.48	59,856			8,410		86,496			(29,520)		4,869		0001
Purchased Call/S&P 500 INDEX/SPXE00D$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/24/2022	08/24/2023		2,449,000	4140.77	49,715			7,396		77,272			(24,653)		4,753		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024		3,594,000	4378.41	53,551			53,256		55,663			(439)		17,921		0001
Purchased Call/S&P 500 INDEX/SPXJ130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024		2,057,000	4450.38	47,105			47,105		46,579					10,327		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028		375,137	100	117,456			155,076		155,076	26,030				4,323		0001
Purchased Call/S&P 500 INDEX/SPXH13P$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2022	12/06/2024		2,245,370	3939	86,657			62,632		117,817			(21,516)		13,465		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024		3,323,000	4376.86	51,839			51,696		53,712			(283)		16,592		0001
Purchased Call/S&P 500 INDEX/SPXC000$3	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/20/2021	09/20/2023		2,113,000	5050.61	85,577			9,522		371			(21,218)		5,008		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024		2,005,000	4378.41	38,897			38,683		40,350			(319)		9,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	04/29/2022	04/30/2024		973,147	289.78	37,174			15,523		20,602			(9,192)		4,448		0001
Purchased Call/S&P 500 INDEX/SRM040$S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027		1,763,571	100	373,524			320,538		320,538	67,686				17,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	08/30/2024		18,244,251	267.66	513,099			303,535		706,942			(128,420)		98,665		0001
Purchased Call/S&P 500 INDEX/SRM050$SF	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/08/2021	12/08/2027		3,185,928	100	696,125			520,641		520,641	90,560				33,580		0001
Purchased Call/S&P 500 INDEX/SPXI13V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024		2,509,867	4373	89,980			87,474		91,892			(3,461)		12,289		0001
Purchased Call/S&P 500 INDEX/SRM040$SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027		689,008	100	153,856			117,007		117,007	18,600				7,294		0001

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Purchased Call/S&P 500 INDEX/SPXE009$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	08/04/2022	08/02/2024		1,422,000	4090.08	218,135			119,748		229,335			(54,160)		7,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/01/2021	08/30/2023		2,785,279	248.82	102,186			8,437		1,567			(25,382)		5,693		0001
Purchased Call/Nasdaq FC Index/NFC161A$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/19/2022	12/12/2023		10,753,508	222.2	430,416			195,239		1,348,394			(214,219)		36,151		0001
Purchased Call/Nasdaq FC Index/NFC161H$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024		8,357,764	233.5		328,592		258,841		665,670			(70,648)		37,056		0001
Purchased Call/Nasdaq FC Index/NFC061Q$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2021	11/02/2023		1,907,116	275.46	97,531			16,687		3,111			(24,240)		5,580		0001
Purchased Call/Nasdaq FC Index/NFC1614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2022	08/02/2024		5,047,981	241.94	236,072			130,714		301,727			(59,204)		26,389		0001
Purchased Call/Nasdaq FC Index/NFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2024		2,003,806	236.46	95,663			42,801		145,579			(23,739)		9,469		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028		1,727,527	100	505,647			584,868		584,868	100,671				20,158		0001
Purchased Call/S&P 500 INDEX/SPXI138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025		1,005,042	3911		51,570		44,243		66,071			(7,498)		6,565		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024		5,008,000	4328.82		66,606		66,057		70,959			(728)		24,937		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028		547,314	100	139,018			124,379		124,379	20,452				5,980		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027		792,993	100	168,670			180,237		180,237	37,692				7,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$O	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	06/13/2022	06/07/2024		2,148,267	295.34	81,336			38,673		32,396			(20,379)		10,413		0001
Purchased Call/S&P 500 INDEX/SPXE00A$T	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	08/12/2022	08/14/2024		1,892,000	4251.47	279,827			157,379		245,031			(69,098)		10,038		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029		136,096	100		1,021,200		40,516		40,516	2,953				1,659		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/16/2021	09/15/2023		186,455	175.53	7,421			778		10,498			(1,843)		428		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/29/2021	09/29/2023		165,582	175.66	6,673			825		9,538			(1,655)		413		0001
Purchased Call/Nasdaq FC Index/NFC1619$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023		6,768,846	219.5	255,915			94,020		947,401			(127,471)		20,430		0001
Purchased Call/Nasdaq FC Index/NFC161B$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2023	01/02/2025		3,346,792	218.97	19,657	134,101		116,645		430,852			(37,272)		20,579		0001
Purchased Call/Nasdaq FC Index/NFC1614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2022	08/08/2023		7,896,781	241.02	303,011			32,357		390,193			(153,017)		12,906		0001
Purchased Call/Nasdaq FC Index/NFC161K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2023	06/18/2025		5,649,036	252.53		237,815		235,263		251,774			(3,144)		39,643		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027		152,625	100	32,021			29,684		29,684	6,340				1,506		0001
Purchased Call/S&P 500 INDEX/SPXH130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	11/30/2022	11/22/2024		1,201,715	3992	49,653			35,122		65,001			(12,430)		7,109		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027		494,040	100	107,009			98,235		98,235	21,448				4,800		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00H8$	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/13/2022	09/13/2023		2,481,000	3932.69	61,529			12,543		102,418			(30,512)		5,623		0001
Purchased Call/S&P 500 INDEX/SPXE00I$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023		4,331,000	3946.01	97,448			20,134		162,161			(48,323)		9,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	05/05/2022	05/03/2024		1,527,882	290.27	59,668			25,195		31,370			(14,804)		7,018		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/18/2024		2,099,943	.3675	403,962			265,397		593,695			(100,851)		11,990		0001
Purchased Call/S&P 500 INDEX/SPXC00K$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/24/2021	11/17/2023		2,055,354	.5165	128,702			24,916		1,046			(32,220)		6,365		0001
Purchased Call/Nasdaq FC Index/NFC1618$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2023		5,371,974	215.65	252,697			75,921		867,289			(127,587)		14,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/20/2024		1,188,551	234.47	41,385			13,369		34,216			(10,313)		4,768		0001
Purchased Call/Nasdaq FC Index/NFC161E$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2024		5,766,700	228.11	222,634			144,781		567,790			(78,311)		23,185		0001
Purchased Call/Nasdaq FC Index/NFC161E$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025		5,863,876	228.15	269,710			223,604		573,025			(46,729)		37,654		0001
Purchased Call/Nasdaq FC Index/NFC161HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2023	04/11/2025		4,688,597	236.98	213,339			191,679		347,367			(22,264)		31,308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/08/2024		3,393,540	236.45	125,207			38,336		79,655			(31,122)		13,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	08/30/2024		766,238	231.08	25,013			14,917		33,524			(6,302)		4,144		0001
Purchased Call/Nasdaq FC Index/NFC161B$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2024		3,871,584	219.13	169,094			126,834		496,043			(41,984)		23,654		0001
Purchased Call/Nasdaq FC Index/NFC161HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2023	04/14/2025		2,895,107	236.61	133,307			119,856		217,278			(13,725)		19,377		0001
Purchased Call/Nasdaq FC Index/NFC161HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2023	04/16/2024		4,464,368	236.61	167,514			134,237		318,363			(33,914)		19,931		0001
Purchased Call/Nasdaq FC Index/NFC1616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2022	09/19/2023		6,421,100	226.03	196,139			44,141		723,161			(99,219)		15,124		0001
Purchased Call/Nasdaq FC Index/NFC1616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2022	09/21/2023		9,679,754	222.82	352,277			80,484		1,235,468			(176,350)		23,080		0001
Purchased Call/Nasdaq FC Index/NFC161E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2023	02/23/2024		8,816,099	227.15	337,571			222,460		900,122			(116,321)		35,595		0001
Purchased Call/Nasdaq FC Index/NFC161E$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2023	02/27/2025		2,814,061	227.91	123,407			103,222		276,477			(20,312)		18,160		0001
Purchased Call/Nasdaq FC Index/NFC1614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2022	08/09/2024		5,757,439	242.39	258,013			144,796		338,344			(64,458)		30,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023		1,304,643	238.89	50,647			10,695		19,661			(12,585)		4,237		0001
Purchased Call/Nasdaq FC Index/NFC161E$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025		2,397,350	227.15	110,519			91,962		241,426			(18,794)		15,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	09/15/2023		2,674,193	244.19	88,465			9,311		8,980			(22,114)		6,141		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$5	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	07/14/2022	06/28/2024		2,737,471	289.56	100,836			50,467		64,473			(25,068)		13,669		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028		1,806,782	100	487,831			607,447		607,447	113,522				20,327		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027		1,307,007	100	278,000			297,066		297,066	62,123				12,343		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027		3,247,295	100	698,818			542,240		542,240	95,826				33,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/21/2022	08/30/2024		8,700,958	266.41	257,974			153,274		365,876			(64,783)		47,055		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024		5,990,000	4396.44	155,141			155,141		160,628			(425)		29,909		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028		410,246	100	124,428			166,136		166,136	30,315				4,694		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029		650,573	100	950,537			206,584		206,584	30,604				7,841		0001
Purchased Call/S&P 500 INDEX/SPXE00B$D	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	08/15/2022	08/14/2024		1,561,118	5306	67,106			37,793		16,399			(16,639)		8,283		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028		1,579,638	100	464,729			575,397		575,397	96,383				18,498		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027		2,123,317	100	437,191			366,625		366,625	67,619				21,508		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027		3,296,000	100	699,741			477,076		477,076	86,892				34,418		0001
Purchased Call/S&P 500 INDEX/SPXI13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024		2,129,805	4329	44,708			41,744		48,289			(3,071)		10,263		0001
Purchased Call/Nasdaq FC Index/NFC161B$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA 84TYDEB6GKMZO031MB27	12/27/2022	12/27/2023		10,546,173	217.58	394,414	16,978		204,646		1,539,804			(204,266)		37,030		0001
Purchased Call/Nasdaq FC Index/NFC161A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA 84TYDEB6GKMZO031MB27	12/02/2022	11/29/2024		4,954,131	224.45	204,776	13,743		157,476		543,964			(53,352)		29,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/14/2023	06/14/2024		693,561	195.63	24,552			23,540		24,605			(1,073)		3,396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/16/2023	06/17/2024		1,288,080	195.63	45,598			44,338		45,696			(1,739)		6,334		0001
Purchased Call/Nasdaq FC Index/NFC1612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA 84TYDEB6GKMZO031MB27	07/06/2022	06/26/2024		2,898,721	234.01	124,284			62,399		234,679			(31,178)		14,434		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028		1,487,689	100	355,706			396,717		396,717	65,557				16,114		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029		5,038,471	100	1,609,407			1,489,861		1,489,861	65,989				61,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/07/2022	09/04/2024		11,590,660	266.14	345,874			205,619		492,878			(85,851)		63,048		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029		3,563,904	100	1,021,200			1,060,974		1,060,974	77,337				43,449		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028		1,781,341	100	542,240			589,020		589,020	99,472				20,703		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028		1,768,754	100	536,463			716,287		716,287	130,701				20,236		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028		1,328,863	100	416,067			549,331		549,331	92,208				15,314		0001
Purchased Call/Nasdaq FC Index/NFC161HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/24/2023	04/17/2025		5,291,343	234.91		244,555		221,951		418,189			(23,400)		35,495		0001
Purchased Call/Nasdaq-100 Index/NDX0050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029		1,985,000	13291.6		583,789		846,897		846,897	263,108				24,026		0001
Purchased Call/Nasdaq-100 Index/NDX0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		1,833,000	12495.4		558,515		881,983		881,983	323,468				21,720		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027		1,856,960	100	402,218			369,238		369,238	80,619				18,041		0001
Purchased Call/S&P 500 INDEX/SPXJ130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025		1,636,000	5583		37,301		37,301		36,229					11,592		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029		2,296,000	100		663,544		735,597		735,597	72,053				27,392		0001
Purchased Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029		2,863,427	100		950,537		909,255		909,255	134,698				34,513		0001
Purchased Call/S&P 500 INDEX/SPXJ130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024		4,176,000	4450.38		108,158		108,158		107,177					20,851		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028		21,218	100	5,729			7,134		7,134	1,333				239		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2023	06/27/2025		1,853,507	4361		253,712		253,364		284,251			(695)		13,088		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	08/21/2020	08/21/2026		1,245,000	100	262,073			478,973		478,973	86,306				11,040		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024		2,216,652	231.52	71,914			43,321		94,692			(18,022)		12,086		0001
Purchased Call/Nasdaq FC Index/NFC161ASM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023		8,895,495	222.61	304,930	7,112		136,522		1,102,681			(154,719)		29,263		0001
Purchased Call/Nasdaq FC Index/NFC1614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2022	08/14/2023		5,386,986	243.52	142,644			17,768		219,178			(72,541)		9,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/07/2029		1,749,044	231.84	107,842			95,593		122,349			(7,645)		21,766		0001
Purchased Call/AI Powered US Equity Index/AIP100B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/08/2022	11/03/2023		6,466,666	2341.77	164,399			57,134		150,085			(82,037)		18,997		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029		2,503,986	100		700,282		884,810		884,810	188,701				29,973		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028		1,698,686	100	431,466			386,033		386,033	63,476				18,560		0001
Purchased Call/S&P 500 INDEX/SPXJ130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024		4,925,000	4450.38		66,488		66,488		65,266					24,692		0001
Purchased Call/S&P 500 INDEX/SPXI13T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025		1,221,000	4283.85		58,120		56,286		62,935			(1,908)		8,497		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024		2,404,000	4450.38		55,052		55,052		54,446					12,004		0001
Purchased Call/Nasdaq FC Index/NFC1614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2022	08/12/2024		2,786,599	243.52	115,835			65,316		156,526			(28,859)		14,749		0001
Purchased Call/Nasdaq FC Index/NFC061V$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/21/2024		1,995,628	252.72	88,132			28,536		59,641			(21,905)		8,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024		1,042,461	189.61		36,799		33,656		49,922			(3,500)		4,979		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1612$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	06/28/2024		4,651,404	228.67	251,073			127,401		456,650			(63,214)		23,225		0001
Purchased Call/Nasdaq FC Index/NFC061W$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	03/01/2024		2,359,141	252.29	102,698			34,674		73,758			(25,614)		9,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024		639,853	195.63		22,651		22,526		22,569			(186)		3,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/25/2023		328,660	243.39	10,398			1,233		1,512			(2,589)		802		0001
Purchased Call/Nasdaq FC Index/NFC1617$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2022	10/09/2023		5,138,118	218.13	192,551			53,954		768,072			(96,847)		13,514		0001
Purchased Call/Nasdaq FC Index/NFC1618$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	10/17/2024		6,547,658	217.88	327,676			215,073		883,687			(81,886)		37,347		0001
Purchased Call/S&P 500 INDEX/SPXC00C$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	11/03/2021	10/27/2023		1,481,404	5245	70,194			11,488		267			(17,573)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXH130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/13/2022	12/08/2023		1,975,835	3936	41,676			18,626		66,927			(20,954)		6,561		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029		1,943,844	100		578,567		632,313		632,313	104,559				23,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$X	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/23/2022	06/18/2024		4,892,221	291.23	179,599			87,343		101,362			(44,489)		24,090		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028		1,940,707	100	437,435			336,412		336,412	56,880				20,644		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028		2,716,107	100	745,571			835,382		835,382	143,247				30,821		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026		1,253,033	100	255,619			580,454		580,454	111,051				10,896		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029		2,850,902	100	825,799			901,096		901,096	110,541				34,620		0001
Purchased Call/S&P 500 INDEX/SPXC00S$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/23/2021	12/22/2023		1,505,000	4584.02	199,262			47,823		43,123			(49,474)		5,210		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027		117,683	100	24,231			20,320		20,320	3,748				1,192		0001
Purchased Call/Nasdaq FC Index/NFC061W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2022	03/08/2024		1,746,313	245.45	88,805			30,674		80,252			(22,038)		7,255		0001
Purchased Call/Nasdaq FC Index/NFC1615$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2022	08/16/2024		5,015,435	242.99	164,650			94,582		288,337			(41,377)		26,675		0001
Purchased Call/Nasdaq FC Index/NFC1616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/20/2024		6,181,370	225.03	260,055			161,253		674,828			(65,081)		34,241		0001
Purchased Call/Nasdaq FC Index/NFC161F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/09/2023	03/05/2024		6,353,998	231.22		220,228		150,934		552,927			(69,741)		26,240		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/29/2023		2,193,839	240.91	79,408			9,865		17,302			(19,736)		5,477		0001
Purchased Call/Nasdaq FC Index/NFC161A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/01/2023		6,928,457	224.59	237,978			101,192		798,158			(118,618)		22,502		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028		122,311	100	29,245			32,616		32,616	5,390				1,325		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028		287,619	100	76,967			84,956		84,956	14,937				3,252		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027		1,892,375	100	397,020			368,045		368,045	78,611				18,669		0001

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Purchased Call/S&P 500 INDEX/SRM0400SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027		2,887,992	100	644,889			490,439		490,439	77,961				30,571		0001
Purchased Call/S&P 500 INDEX/SRM0401S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028		2,312,381	100	618,793			683,024		683,024	120,087				26,142		0001
Purchased Call/S&P 500 INDEX/SPXE13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023		1,492,000	5044.88	49,087			1,354		23			(12,188)		1,789		0001
Purchased Call/S&P 500 INDEX/SPXE13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2023		1,491,000	5101.12	49,949			1,715		20			(12,384)		1,990		0001
Purchased Call/Nasdaq FC Index/NFC061XSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/21/2024		3,017,525	254.43	149,683			54,341		86,516			(37,146)		12,856		0001
Purchased Call/Nasdaq FC Index/NFC161HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2023	04/23/2025		6,446,031	235.16	260,552			237,296		506,589			(23,680)		43,438		0001
Purchased Call/Nasdaq FC Index/NFC161ESX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/27/2023	03/01/2024		9,250,940	226.6	368,878			248,664		964,189			(121,111)		37,896		0001
Purchased Call/Nasdaq FC Index/NFC161BSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	12/27/2024		7,465,401	216.21	318,629	57,133		283,013		1,039,902			(93,153)		45,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	09/13/2024		2,063,853	230.41	59,298			36,394		94,948			(14,897)		11,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023		836,499	241.22	31,806			4,262		6,623			(7,898)		2,167		0001
Purchased Call/Nasdaq FC Index/NFC161FSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2023	03/12/2025		4,161,895	224.79	216,472			184,722		449,336			(32,088)		27,143		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/05/2023		1,487,031	241	59,236			7,902		12,155			(14,846)		3,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/20/2024		2,096,882	228.65	66,749			41,623		107,755			(16,795)		11,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/01/2024		1,929,766	234.33	65,600			22,126		56,988			(16,346)		7,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/07/2024		3,980,946	232.68	143,867			49,518		139,791			(35,753)		16,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2021	12/15/2023		3,977,024	240.87	140,952			32,727		48,707			(35,354)		13,491		0001
Purchased Call/Nasdaq FC Index/NFC1614SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2022	08/11/2023		8,605,843	243.52	305,009			34,866		349,104			(152,377)		14,596		0001
Purchased Call/Nasdaq FC Index/NFC1617SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2022	10/13/2023		10,585,597	217.76	409,390			119,145		1,596,723			(205,450)		28,388		0001
Purchased Call/Nasdaq FC Index/NFC1616S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/10/2024		958,227	232.76	44,462			26,689		80,885			(10,994)		5,248		0001
Purchased Call/Nasdaq FC Index/NFC161BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2023	12/20/2023		7,850,342	220.12	281,577	12,723		140,633		1,054,940			(146,244)		27,023		0001
Purchased Call/Nasdaq FC Index/NFC161FSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2023	03/08/2024		8,092,051	226.82	296,352			206,479		836,029			(91,049)		33,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161B$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/30/2022	. 12/27/2024	.....	6,998,772	..... 218.99	208,567	111,849	.....	241,619	.....	900,435	.....	.....	.....(79,291)	.....	42,800	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 02/25/2022	. 02/22/2024	.....	1,634,650	..... 234.08	57,305	.....	.....	18,667	.....	50,509	.....	.....	.....(14,246)	.....	6,586	.....	0001 .....
Purchased Call/Nasdaq-100 Index/NDX0210$6 .	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 03/22/2023	. 03/22/2029	.....	1,508,352	.....12567.2	.....	486,797	.....	721,697	.....	721,697	264,214	.....	.....	.....	18,055	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/10/2021	. 12/08/2023	.....	 2,708,667	..... 240.38	98,926	.....	.....	21,836	.....	34,481	.....	.....	.....(24,566)	.....	8,995	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/10/2022	. 01/05/2024	.....	 1,197,641	..... 240.67	43,083	.....	.....	 11,237	.....	16,273	.....	.....	..... (10,772)	.....	4,309	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/19/2023	. 01/10/2024	.....	 8,056,789	.....221.9	.....	312,882	.....	 167,113	.....	 1,008,922	.....	.....	..... (146,185)	.....	29,369	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/21/2022	. 01/19/2024	.....	3,906,428	..... 237.02	127,222	.....	.....	35,504	.....	83,397	.....	.....	.....(31,651)	.....	14,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/06/2022	. 08/22/2024	.....	 6,474,171	..... 236.12	256,442	.....	.....	148,824	.....	484,408	.....	.....	.....(64,229)	.....	34,683	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/15/2023	. 03/13/2024	.....	9,062,669	.....225.8	.....	390,760	.....	276,277	.....	971,874	.....	.....	..... (115,099)	.....	38,023	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/02/2022	. 05/24/2024	.....	4,724,537	.....239.1	235,406	.....	.....	 107,116	.....	308,556	.....	.....	.....(58,917)	.....	22,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/01/2023	. 04/28/2025	.....	5,524,521	..... 237.86	.....	251,911	.....	231,480	.....	397,920	.....	.....	.....(20,918)	.....	37,369	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/28/2022	. 01/19/2024	.....	880,378	..... 236.02	30,625	.....	.....	 8,564	.....	20,814	.....	.....	.....(7,638)	.....	3,283	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/30/2022	. 12/29/2023	.....	6,077,539	..... 218.97	109,227	119,429	.....	115,644	.....	845,317	.....	.....	..... (113,173)	.....	21,458	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/19/2022	. 01/17/2024	.....	1,806,229	..... 239.54	56,931	.....	.....	 15,684	.....	29,107	.....	.....	.....(14,155)	.....	6,702	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/06/2022	. 08/22/2023	.....	7,373,456	..... 236.12	243,249	.....	.....	35,451	.....	509,881	.....	.....	..... (122,556)	.....	14,049	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 07/23/2021	. 07/21/2023	.....	3,222,993	..... 242.13	129,135	.....	.....	 3,571	.....	 3,594	.....	.....	.....(32,175)	.....	3,865	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/06/2023	. 12/27/2023	.....	 1,976,682	..... 242.01	71,247	437	.....	 17,790	.....	21,890	.....	.....	.....(17,930)	.....	6,941	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161H$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/24/2023	. 04/24/2024	.....	 10,014,809	..... 234.39	.....	362,403	.....	299,087	.....	 770,178	.....	.....	.....(64,275)	.....	45,321	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/17/2023	. 03/19/2025	.....	3,462,810	..... 231.26	.....	 165,680	.....	142,812	.....	307,239	.....	.....	.....(23,132)	.....	22,711	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/26/2022	. 01/25/2024	.....	1,787,592	..... 234.81	64,188	.....	.....	 18,397	.....	 48,115	.....	.....	.....(15,955)	.....	6,763	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Nasdaq FC Index/NFC1615$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/19/2022	08/20/2024		1,728,506	239.98	70,027			40,262		111,863			(17,417)		9,238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024		2,584,187	234.32	93,120			31,359		76,428			(23,135)		10,586		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/27/2024		296,167	234.89	9,885			3,281		8,297			(2,458)		1,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/12/2023		1,843,511	240.69	75,273			10,711		16,697			(18,761)		4,920		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/18/2024		1,152,768	226.67	43,167			28,474		67,130			(10,804)		6,582		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	10/25/2024		872,108	228.27	30,831			20,583		46,495			(7,708)		5,016		0001
Purchased Call/Nasdaq FC Index/NFC1618$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/01/2022	10/23/2024		3,498,636	219.63	164,751			109,229		447,957			(41,033)		20,081		0001
Purchased Call/Nasdaq FC Index/NFC161F$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2024		2,313,091	231.26	86,047			61,868		200,884			(24,618)		9,799		0001
Purchased Call/Nasdaq FC Index/NFC161F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2024		2,428,452	231.22	89,853			61,139		211,310			(29,135)		10,009		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/10/2023		2,985,955	241.48	108,438			15,107		23,247			(26,983)		7,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024		2,666,783	233.38	94,824			32,839		86,272			(23,556)		11,079		0001
Purchased Call/Nasdaq FC Index/NFC1618$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/25/2022	10/20/2023		7,152,736	217.65	288,774			89,436		1,078,119			(144,418)		19,811		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	09/26/2024		2,363,988	226.88	80,036			50,458		128,302			(20,067)		13,182		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	11/18/2024		6,468,887	230.23	217,450	5,902		157,002		310,472			(54,908)		38,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/30/2023	05/30/2024		484,165	188.75	17,139			15,727		24,163			(1,452)		2,319		0001
Purchased Call/Nasdaq FC Index/NFC1612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/30/2022	06/18/2024		3,099,806	228.36	158,443			77,294		307,418			(39,405)		15,264		0001
Purchased Call/Nasdaq FC Index/NFC161A$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/12/2022	12/09/2024		2,373,730	220.16	112,361	3,092		83,871		296,234			(28,683)		14,275		0001
Purchased Call/Nasdaq FC Index/NFC061Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2024		5,255,937	257.51	234,486			89,960		130,178			(58,167)		23,017		0001
Purchased Call/Nasdaq FC Index/NFC161B$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/04/2023	12/31/2024		1,478,455	218.97	38,431	28,850		50,884		190,375			(16,521)		9,074		0001

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Purchased Call/Nasdaq FC Index/NFC1619SV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2022	. 11/17/2023	.....	9,687,436	..... 219.74	366,165	.....	.....	141,893	.....	 1,340,142	.....	.....	..... (182,948)	.....	29,998	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/26/2021	. 10/25/2023	.....	4,452,585	..... 245.06	 163,807	.....	.....	26,144	.....	20,350	.....	.....	.....(40,682)	.....	12,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/21/2022	. 09/19/2024	.....	6,914,429	..... 226.03	268,529	.....	.....	166,396	.....	731,471	.....	.....	.....(67,332)	.....	38,259	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/14/2024	.....	3,464,964	..... 215.65	 172,101	.....	.....	112,630	.....	499,883	.....	.....	.....(43,096)	.....	19,701	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/31/2022	. 10/18/2024	.....	5,963,975	..... 218.08	283,037	.....	.....	186,240	.....	799,977	.....	.....	.....(70,622)	.....	34,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/10/2023	. 03/11/2025	.....	 1,102,771	..... 224.79	.....	50,617	.....	 43,039	.....	119,090	.....	.....	..... (7,745)	.....	 7,186	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 11/09/2022	. 11/07/2024	.....	2,327,693	..... 227.76	80,598	.....	.....	54,809	.....	128,363	.....	.....	.....(19,985)	.....	13,567	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/09/2022	. 09/06/2023	.....	5,963,803	..... 227.23	213,608	.....	.....	 40,055	.....	642,367	.....	.....	..... (107,461)	.....	12,871	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/21/2022	. 10/22/2024	.....	1,957,720	..... 219.63	89,936	.....	.....	 59,192	.....	250,693	.....	.....	.....(22,251)	.....	 11,225	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/31/2022	. 08/18/2023	.....	6,525,032	..... 242.99	190,398	.....	.....	 25,573	.....	279,925	.....	.....	.....(95,450)	.....	 11,954	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/03/2022	. 05/24/2024	.....	 4,781,858	.....236.9	246,904	.....	.....	111,833	.....	341,772	.....	.....	.....(61,464)	.....	22,700	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/06/2021	. 08/08/2028	.....	101,087	.....244.9	 7,400	.....	.....	 5,401	.....	 3,831	.....	.....	.....(523)	.....	 1,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/27/2023	. 02/27/2024	.....	6,604,338	..... 227.91	.....	243,991	.....	162,709	.....	655,365	.....	.....	.....(81,655)	.....	26,888	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/17/2023	. 03/17/2025	.....	3,536,454	..... 231.26	.....	164,573	.....	141,662	.....	313,672	.....	.....	.....(23,231)	.....	23,157	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161G$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/24/2023	. 03/21/2024	.....	6,573,469	..... 233.68	.....	238,448	.....	174,005	.....	517,014	.....	.....	.....(65,141)	.....	28,005	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/11/2023	. 01/10/2025	.....	7,905,518	..... 224.09	.....	364,943	.....	281,570	.....	874,979	.....	.....	.....(84,366)	.....	48,961	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/04/2022	. 10/02/2024	.....	 162,518	..... 225.82	 6,456	.....	.....	 4,076	.....	 9,874	.....	.....	..... (1,603)	.....	912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/31/2022	. 10/25/2024	.....	 4,765,670	..... 223.05	194,420	.....	.....	129,416	.....	549,909	.....	.....	.....(48,451)	.....	27,411	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/30/2022	. 11/29/2024	.....	7,148,965	..... 217.05	378,854	.....	.....	269,696	.....	978,482	.....	.....	.....(94,088)	.....	42,583	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2022	. 09/22/2023	.....	9,291,621	..... 221.45	342,084	.....	.....	 79,847	.....	 1,246,794	.....	.....	..... (172,196)	.....	22,287	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/20/2023	. 01/18/2024	.....	8,911,142	..... 223.76	.....	341,607	.....	190,242	.....	 1,041,012	.....	.....	..... (152,002)	.....	33,146	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/24/2023	. 03/21/2025	.....	 7,607,124	..... 231.04	.....	375,317	.....	326,152	.....	 680,287	.....	.....	.....(50,124)	.....	49,971	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/08/2021	. 12/06/2023	.....	 4,641,086	..... 275.53	255,699	.....	.....	 55,672	.....	 12,064	.....	.....	.....(63,588)	.....	15,316	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/25/2022	. 10/16/2024	.....	3,752,656	..... 215.65	204,505	.....	.....	134,476	.....	540,580	.....	.....	.....(51,305)	.....	21,382	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/21/2021	. 12/19/2023	.....	2,434,116	276	126,459	.....	.....	 29,827	.....	 6,932	.....	.....	.....(31,483)	.....	 8,355	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq-100 Index/NDX0130S7 .	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029		1,734,000	15042.3		534,245		546,989		546,989	12,743				21,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/20/2023		3,941,533	240.16	149,840			35,475		53,995			(37,229)		13,568		0001
Purchased Call/Nasdaq FC Index/NFC161I$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2023	05/09/2025		4,151,790	236.64		204,509		190,813		311,456			(14,183)		28,314		0001
Purchased Call/Nasdaq FC Index/NFC161D$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/30/2023	01/24/2025		2,794,566	227.42		131,169		103,653		279,352			(27,852)		17,522		0001
Purchased Call/Nasdaq FC Index/NFC061YSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/18/2024		5,826,499	249.99	288,997			116,062		222,833			(71,736)		26,101		0001
Purchased Call/Nasdaq FC Index/NFC161D$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2023	01/30/2024		6,314,651	227.7		260,440		154,584		633,240			(106,071)		24,176		0001
Purchased Call/Nasdaq FC Index/NFC1611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	05/31/2024		2,765,480	243.67	121,050			56,084		149,266			(30,198)		13,267		0001
Purchased Call/Nasdaq FC Index/NFC161D$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2023	01/31/2025		5,343,863	233.32		234,164		188,135		443,831			(46,544)		33,711		0001
Purchased Call/Nasdaq FC Index/NFC061X$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024		4,149,833	256.66	189,230			69,016		104,667			(46,976)		17,713		0001
Purchased Call/Nasdaq FC Index/NFC1617$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024		1,802,678	215.65	83,901			54,733		259,902			(20,873)		10,261		0001
Purchased Call/Nasdaq FC Index/NFC161H$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2024		6,666,822	235.1		250,609		197,000		496,895			(54,302)		29,507		0001
Purchased Call/Nasdaq FC Index/NFC061W$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2022	02/27/2024		1,484,925	253.4	69,911			23,219		43,112			(17,386)		6,046		0001
Purchased Call/Nasdaq FC Index/NFC161B$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2022	12/19/2024		6,827,241	220.18	303,875	11,432		233,019		849,630			(78,160)		41,444		0001
Purchased Call/Nasdaq FC Index/NFC161B$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2022	12/19/2023		10,009,834	220.18	385,207			182,097		1,343,691			(191,591)		34,357		0001
Purchased Call/Nasdaq FC Index/NFC161F$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/07/2024		8,095,792	228.99		300,184		207,147		769,635			(93,503)		33,568		0001
Purchased Call/Nasdaq FC Index/NFC161I$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2023	05/03/2024		6,964,941	234.25		266,568		225,354		539,946			(41,996)		31,990		0001
Purchased Call/Nasdaq FC Index/NFC161A$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024		842,948	220.8	38,186			26,945		103,451			(9,455)		5,002		0001
Purchased Call/Nasdaq FC Index/NFC161G$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2023	03/21/2025		4,693,724	233.68		208,333		180,673		386,442			(28,111)		30,833		0001
Purchased Call/Nasdaq FC Index/NFC1618$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2023		10,636,202	218.35	413,307			125,216		1,568,739			(206,614)		29,195		0001
Purchased Call/Nasdaq FC Index/NFC161B$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023		10,117,768	224.48	353,610	5,974		164,565		1,164,935			(178,611)		34,116		0001
Purchased Call/Nasdaq FC Index/NFC161H$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2023	04/16/2025		4,838,373	236.61		219,704		198,342		362,650			(21,906)		32,432		0001
Purchased Call/Nasdaq FC Index/NFC061S$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	12/20/2023		2,257,578	274.56	124,550			29,537		7,778			(30,988)		7,771		0001
Purchased Call/Nasdaq FC Index/NFC161J$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025		6,131,428	245.99		257,678		244,680		338,329			(13,332)		42,212		0001
Purchased Call/Nasdaq FC Index/NFC1615$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	08/25/2023		6,610,564	238.96	210,045			32,283		383,212			(105,184)		12,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/19/2023		1,393,393	243.83	54,400			8,252		7,600			(13,519)		3,842		0001
Purchased Call/Nasdaq FC Index/NFC161G$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2025		5,494,159	235.78		261,195		229,611		422,612			(32,229)		36,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/02/2023		814,675	245.45	28,036			4,837		3,751			(7,037)		2,384		0001
Purchased Call/Nasdaq FC Index/NFC1611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/12/2024		2,917,761	233.35	114,864			55,198		241,085			(28,628)		14,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/15/2024		820,912	234.82	30,120			10,749		23,632			(7,505)		3,458		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/06/2024		1,556,992	229.48	54,495			39,436		78,703			(13,549)		9,337		0001
Purchased Call/Nasdaq FC Index/NFC161A$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2022	11/26/2024		1,832,284	220.8	73,779			52,244		224,800			(18,342)		10,882		0001
Purchased Call/Nasdaq FC Index/NFC161G$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	03/28/2025		8,608,540	234.91	405,776			355,582		680,840			(51,208)		56,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027		76,136	236.45	4,439			3,207		3,536			(440)		724		0001
Purchased Call/Nasdaq FC Index/NFC161I$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024		3,236,184	237.64	120,386			102,809		218,414			(18,370)		14,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	01/31/2025		4,854,070	233.81	179,891			143,952		195,355			(36,477)		30,621		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/03/2023		1,509,262	245.95	53,329			9,205		6,382			(13,266)		4,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024		2,154,178	233.51	83,489			29,687		69,467			(20,745)		9,073		0001
Purchased Call/Nasdaq FC Index/NFC1618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024		8,748,403	220.61	377,059	9,995		258,523		1,087,368			(96,454)		50,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024		3,429,644	233.94	148,365			42,888		100,279			(37,040)		13,007		0001
Purchased Call/Nasdaq FC Index/NFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024		4,299,171	230.85	198,527			95,859		389,887			(49,534)		21,050		0001
Purchased Call/Nasdaq FC Index/NFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/28/2023		2,624,591	282.82	122,524			30,426		3,616			(30,460)		9,241		0001
Purchased Call/Nasdaq FC Index/NFC1612$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023		6,689,191	231.42	256,948			3,566		617,806			(128,218)		4,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/11/2023		1,479,159	240.75	56,568			7,962		13,209			(14,085)		3,929		0001
Purchased Call/Nasdaq FC Index/NFC161F$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/15/2024		7,809,655	231.81	289,824			207,710		662,899			(83,333)		32,893		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024		1,374,374	231.27	47,144			33,622		62,339			(11,706)		8,186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Nasdaq FC Index/NFC1611SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/11/2023	.05/10/2024	.....	 7,777,076	..... 239.65	.....	286,534	.....	249,712	.....	482,232	.....	.....	.....(38,549)	.....	36,124	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/09/2022	.02/07/2024	.....	1,993,235	..... 236.24	73,256	.....	.....	 22,337	.....	47,670	.....	.....	.....(18,225)	.....	 7,772	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/06/2022	.07/03/2024	.....	4,823,127	..... 229.41	240,042	.....	.....	122,593	.....	461,156	.....	.....	.....(60,092)	.....	24,247	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/26/2022	.10/19/2023	.....	8,843,758	..... 218.08	343,776	.....	.....	105,479	.....	 1,315,103	.....	.....	..... (172,134)	.....	24,385	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/08/2022	.04/06/2029	.....	315,040	..... 235.97	20,572	.....	.....	 16,984	.....	17,356	.....	.....	.....(1,457)	.....	 3,785	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/13/2023	.01/10/2025	.....	1,281,129	..... 230.88	.....	45,288	.....	34,986	.....	60,593	.....	.....	..... (10,480)	.....	 7,934	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/01/2022	.04/01/2024	.....	2,570,346	..... 257.84	123,914	.....	.....	 46,934	.....	61,640	.....	.....	.....(30,765)	.....	11,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/16/2022	.08/28/2024	.....	2,729,694	..... 233.08	102,883	.....	.....	 60,978	.....	228,126	.....	.....	.....(25,923)	.....	14,728	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/24/2022	.10/21/2024	.....	4,019,199	..... 219.63	181,125	.....	.....	119,724	.....	514,881	.....	.....	.....(45,109)	.....	23,021	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/03/2022	.05/03/2024	.....	4,862,813	.....242.9	238,369	.....	.....	 100,602	.....	265,466	.....	.....	.....(59,128)	.....	22,335	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/29/2022	.08/18/2023	.....	9,283,706	..... 239.98	310,441	.....	.....	 41,680	.....	499,888	.....	.....	..... (155,422)	.....	17,008	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/29/2021	.12/22/2023	.....	3,009,720	..... 279.58	158,958	.....	.....	 38,228	.....	 5,854	.....	.....	.....(39,609)	.....	10,420	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/20/2022	.07/12/2024	.....	 5,676,761	..... 230.02	305,952	.....	.....	 160,276	.....	529,964	.....	.....	.....(76,645)	.....	28,885	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/13/2022	.12/04/2024	.....	5,002,602	..... 224.16	201,803	.....	.....	145,019	.....	553,916	.....	.....	.....(50,123)	.....	29,941	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/19/2023	.04/17/2025	.....	6,976,941	..... 236.62	.....	310,986	.....	281,464	.....	522,248	.....	.....	.....(30,224)	.....	46,803	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/28/2022	.10/20/2023	.....	 8,511,179	..... 219.63	309,139	53,018	.....	146,246	.....	 1,198,918	.....	.....	..... (157,604)	.....	23,573	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/26/2022	.09/08/2023	.....	8,300,464	..... 232.76	301,169	.....	.....	 57,857	.....	689,453	.....	.....	..... (150,215)	.....	18,175	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/01/2023	.02/27/2025	.....	2,426,066	..... 231.63	.....	80,382	.....	67,088	.....	112,279	.....	.....	.....(13,368)	.....	15,656	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/17/2023	.03/03/2025	.....	3,658,345	..... 232.29	112,069	.....	.....	 95,268	.....	159,315	.....	.....	..... (16,970)	.....	23,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/04/2022	.01/03/2024	.....	3,245,662	..... 282.91	130,269	 16	.....	 33,349	.....	 4,786	.....	.....	.....(32,360)	.....	11,616	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/25/2023	.04/21/2025	.....	3,042,575	..... 235.16	.....	138,631	.....	 126,068	.....	238,469	.....	.....	.....(12,821)	.....	20,472	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/15/2023	.03/14/2025	.....	3,538,949	..... 229.46	.....	122,288	.....	 104,660	.....	185,690	.....	.....	..... (17,840)	.....	23,118	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	02/16/2024		3,060,344	234.47	105,414			33,639		87,710			(26,391)		12,173		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/14/2025		3,540,965	229.14		128,529		110,276		188,991			(18,682)		23,131		0001
Purchased Call/Nasdaq FC Index/NFC161C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024		5,595,865	216.72		230,470		120,297		836,656			(110,675)		20,134		0001
Purchased Call/Nasdaq FC Index/NFC1616$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2022	09/22/2023		8,138,456	220.05	312,799			72,338		1,148,432			(156,012)		19,521		0001
Purchased Call/Nasdaq FC Index/NFC1611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/20/2024		2,720,832	228.36	141,997			69,878		269,862			(35,503)		13,435		0001
Purchased Call/Nasdaq FC Index/NFC161H$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024		2,965,050	236.61		110,893		88,287		211,362			(23,266)		13,215		0001
Purchased Call/Nasdaq FC Index/NFC1617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	09/26/2023		8,532,042	219.67	314,727			76,946		1,218,146			(158,907)		20,947		0001
Purchased Call/Nasdaq FC Index/NFC1615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	08/23/2024		4,940,945	235.98	198,513			115,475		371,663			(49,690)		26,501		0001
Purchased Call/Nasdaq FC Index/NFC161G$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024		2,201,126	238.04		79,461		60,197		144,155			(19,703)		9,570		0001
Purchased Call/Nasdaq FC Index/NFC161G$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2023	04/02/2024		4,774,219	238.04		167,604		127,682		312,949			(40,411)		20,795		0001
Purchased Call/Nasdaq FC Index/NFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2022	04/26/2024		3,061,967	242.1	153,328			63,459		172,188			(38,104)		13,903		0001
Purchased Call/Nasdaq FC Index/NFC161C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025		964,809	219.97		44,934		34,378		120,589			(10,670)		5,959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024		1,767,895	235.5	60,479			19,225		46,093			(15,039)		7,032		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024		3,209,990	233.43	122,195			41,098		102,586			(30,343)		13,150		0001
Purchased Call/Nasdaq FC Index/NFC161J$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2023	05/23/2024		8,698,262	244.13		322,540		291,091		445,637			(32,661)		41,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/03/2024		2,573,818	232.63	94,239			39,798		93,336			(23,386)		11,822		0001
Purchased Call/Nasdaq FC Index/NFC1616$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2022	09/06/2024		3,951,802	230.1	162,255			97,674		365,802			(40,643)		21,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024		3,610,945	235.13	128,106			50,499		104,738			(31,829)		16,010		0001
Purchased Call/Nasdaq FC Index/NFC161C$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		12,520,448	225.61		454,474		250,971		1,365,806			(204,954)		45,875		0001
Purchased Call/Nasdaq FC Index/NFC161C$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2023	01/16/2025		3,636,502	225.61		153,002		119,009		384,372			(34,177)		22,642		0001
Purchased Call/Nasdaq FC Index/NFC161F$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/20/2025		6,022,588	231.64		288,318		248,879		528,423			(39,756)		39,530		0001
Purchased Call/Nasdaq FC Index/NFC1618$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2022	10/23/2023		6,015,879	219.63	235,615			75,069		846,789			(118,196)		16,884		0001
Purchased Call/Nasdaq FC Index/NFC161H$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2024		7,795,401	230.16		327,869		270,519		707,937			(58,431)		35,336		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/31/2023	.05/29/2025	.....	3,928,729	..... 248.27	.....	174,511	.....	 167,697	.....	200,902	.....	.....	.....(7,113)	.....	27,184	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	.11/18/2022	.11/20/2023	.....	 417,825	..... 217.58	 14,749	.....	.....	5,770	.....	 1,248	.....	.....	.....(7,274)	.....	 1,308	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/27/2023	.01/16/2024	.....	 4,686,802	..... 225.61	.....	163,847	.....	90,731	.....	511,297	.....	.....	.....(73,338)	.....	17,347	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/05/2022	.10/26/2023	.....	 10,868,051	..... 220.61	385,659	 9,798	.....	129,460	.....	 1,474,795	.....	.....	..... (198,266)	.....	30,897	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/03/2023	.03/04/2025	.....	1,084,129	..... 231.22	.....	48,786	.....	41,012	.....	96,375	.....	.....	.....(7,931)	.....	 7,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/26/2023	.05/28/2025	.....	2,102,074	..... 248.27	.....	 93,324	.....	 89,424	.....	 107,507	.....	.....	.....(4,271)	.....	14,534	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161K$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/07/2023	.06/03/2024	.....	4,369,087	..... 249.42	.....	156,653	.....	145,904	.....	 176,650	.....	.....	..... (11,879)	.....	21,053	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/07/2023	.01/24/2025	.....	2,827,553	..... 228.08	.....	129,881	.....	102,598	.....	276,939	.....	.....	.....(27,568)	.....	17,729	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.05/09/2022	.05/03/2024	.....	2,429,982	..... 232.09	82,688	.....	.....	 35,190	.....	91,718	.....	.....	..... (20,661)	.....	11,161	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2023	.01/19/2024	.....	 10,128,164	..... 222.16	414,364	.....	.....	232,897	.....	 1,253,108	.....	.....	..... (182,680)	.....	37,766	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/20/2023	.01/17/2025	.....	6,235,493	..... 222.16	307,587	.....	.....	240,470	.....	731,240	.....	.....	..... (67,874)	.....	38,858	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/27/2023	.12/11/2023	.....	5,020,069	..... 220.16	220,900	 3,609	.....	 101,613	.....	677,427	.....	.....	..... (111,812)	.....	16,825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/02/2023	.05/31/2024	.....	 9,760,079	.....248.9	.....	354,805	.....	329,848	.....	403,444	.....	.....	.....(27,213)	.....	46,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161H$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/21/2023	.04/22/2024	.....	 4,009,710	..... 235.16	151,113	.....	.....	123,226	.....	298,688	.....	.....	.....(28,809)	.....	18,085	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/07/2023	.02/04/2025	.....	 1,360,104	..... 232.91	60,665	.....	.....	48,717	.....	114,473	.....	.....	.....(12,079)	.....	 8,609	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/26/2022	.06/27/2024	.....	4,603,357	.....233.2	198,921	.....	.....	99,869	.....	384,273	.....	.....	.....(49,765)	.....	22,954	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/09/2022	.12/08/2023	.....	8,378,303	..... 220.16	325,204	.....	.....	144,738	.....	 1,131,459	.....	.....	..... (162,131)	.....	27,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/12/2022	.12/06/2024	.....	5,552,567	..... 221.38	255,318	.....	.....	184,911	.....	668,269	.....	.....	.....(63,604)	.....	33,296	.....	0001 .....
Purchased Call/Nasdaq-100 Index/NDX0210$4 .	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.12/08/2022	.12/08/2028	.....	 1,748,000	.....11637.5	550,620	.....	.....	972,467	.....	972,467	499,509	.....	.....	.....	20,397	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/21/2023	.02/14/2025	.....	5,541,734	..... 232.16	238,364	.....	.....	195,889	.....	477,750	.....	.....	.....(43,308)	.....	35,378	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/12/2022	.08/27/2024	.....	1,623,249	..... 233.08	72,800	 4,691	.....	46,870	.....	135,684	.....	.....	.....(18,195)	.....	 8,748	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/11/2023	.01/10/2025	.....	906,722	..... 229.69	33,889	.....	.....	26,089	.....	45,910	.....	.....	.....(7,825)	.....	5,616	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/05/2021	.11/03/2023	.....	 1,978,641	..... 245.03	73,583	.....	.....	 12,712	.....	 9,932	.....	.....	.....(18,309)	.....	 5,813	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/15/2023	.02/14/2025	.....	4,429,763	..... 233.48	.....	 188,801	.....	155,074	.....	366,095	.....	.....	.....(34,261)	.....	28,279	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2022	08/30/2024		3,217,647	228.07	151,853			89,972		319,230			(38,030)		17,401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/16/2024		6,403,521	230.98	229,905			101,167		264,484			(57,053)		30,026		0001
Purchased Call/Nasdaq FC Index/NFC161K$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/12/2023	06/07/2024		7,380,685	248.63	282,087			268,298		311,721			(15,373)		35,774		0001
Purchased Call/Nasdaq FC Index/NFC161I$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024		7,508,206	237.54	260,233			218,984		507,751			(41,806)		34,373		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/06/2025		3,678,649	232.19	116,188			98,023		165,407			(18,278)		23,875		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/08/2024		3,921,282	233.36	147,053			82,072		145,353			(36,662)		20,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	03/28/2025		1,258,038	230.58	44,529			39,263		62,399			(5,403)		8,310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	11/29/2024		593,411	183.06	55,365			39,318		46,160			(13,728)		3,535		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/11/2023		1,705,834	251.98	62,102	4,115		5,690		120,568			(17,457)		2,893		0001
Purchased Call/Nasdaq FC Index/NFC161A$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/05/2022	12/01/2023		9,017,443	224.16	323,599			137,635		1,055,988			(161,176)		29,286		0001
Purchased Call/Nasdaq FC Index/NFC161K$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2023	06/18/2024		10,997,984	252.53	379,614			370,255		396,388			(11,949)		54,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/02/2024		6,107,362	232.41	219,560			92,363		224,680			(54,479)		28,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/20/2024		3,726,132	229.85	136,901			61,230		167,140			(34,097)		17,580		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/14/2025		3,219,637	229.93	105,817			90,960		164,668			(15,201)		21,032		0001
Purchased Call/Nasdaq FC Index/NFC1618$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023		9,611,015	220.49	301,640			102,069		1,307,787			(150,341)		27,896		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/28/2022	11/27/2024		639,220	182.07	58,936			41,692		52,537			(14,613)		3,800		0001
Purchased Call/Nasdaq FC Index/NFC161C$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2025		2,033,150	226.18	96,097			75,522		211,251			(20,687)		12,726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	07/14/2023		2,790,998	241.17	91,657			1,724		2,893			(23,913)		2,733		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/20/2023		685,515	241.53	26,481			695		965			(6,584)		802		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/26/2023		4,337,197	243.53	161,378			5,567		3,562			(40,142)		5,788		0001
Purchased Call/Nasdaq FC Index/NFC1618SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/02/2022	11/01/2024		6,667,824	215.58	303,121			204,702		958,891			(75,478)		38,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/15/2025		4,576,361	232.12	157,223			147,865		212,729			(9,548)		31,347		0001
Purchased Call/Nasdaq FC Index/NFC161FSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024		4,150,866	231.26	157,256			113,094		360,292			(44,814)		17,483		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/01/2024		2,279,441	236.25	81,189			30,766		59,240			(20,194)		9,911		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	12/12/2024		423,607	182.35	38,085			27,745		34,943			(9,449)		2,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023		566,086	244.39	21,986			4,010		3,359			(5,471)		1,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/23/2025		1,167,898	232.19	39,962			38,214		54,274			(1,935)		8,046		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/21/2022	12/20/2024		194,649	182.07	17,304			12,788		16,485			(4,291)		1,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023		1,097,220	244.06	37,521			7,212		7,238			(9,345)		3,398		0001
Purchased Call/Nasdaq FC Index/NFC161J5Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/05/2023	05/30/2025		4,416,086	248.9	199,307			192,428		221,240			(7,477)		30,578		0001
Purchased Call/Nasdaq FC Index/NFC161LS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/29/2023	06/25/2025		3,530,079	249.59	162,705			162,153		170,440			(899)		24,893		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/03/2023		190,548	245.06	6,967			316		124			(1,730)		291		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/23/2023		2,580,511	248.92	105,408			7,689		215,732			(26,182)		4,963		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/13/2023	06/13/2025		580,946	183.27		53,796		52,615		56,520			(1,251)		4,063		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2023	03/31/2025		2,088,779	231.97		71,519		62,965		96,167			(8,628)		13,829		0001
Purchased Call/Nasdaq FC Index/NFC1618$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2023		5,572,685	221.68	161,265			54,224		726,970			(80,522)		16,109		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/14/2023		1,084,301	251.98	39,181	3,667		3,953		76,596			(11,784)		1,904		0001
Purchased Call/Nasdaq FC Index/NFC161G$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2023	04/03/2024		8,557,014	237.68		302,187		231,136		570,036			(71,665)		37,339		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2021	11/29/2023		5,276,674	240.78	178,113			37,079		61,361			(44,309)		17,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024		2,125,077	230.62	82,241			37,418		90,580			(20,530)		10,088		0001
Purchased Call/Nasdaq FC Index/NFC061V$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2024		2,355,651	258.39	118,960			35,546		46,586			(29,695)		9,082		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/10/2024		1,696,188	230.52	60,993			26,467		72,110			(15,184)		7,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		2,078,861	243.52	77,512			2,891		1,963			(19,271)		2,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2021	08/11/2023		2,356,360	244.51	90,812			5,145		2,987			(22,610)		3,997		0001
Purchased Call/Nasdaq FC Index/NFC161I$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2023	05/01/2025		7,012,397	237.54		299,220		275,752		510,525			(23,825)		47,539		0001
Purchased Call/Nasdaq FC Index/NFC1618$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2022	10/25/2024		5,269,445	218.87	242,139			161,545		689,789			(60,436)		30,308		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/28/2023	06/27/2025		152,272	182.65		14,466		14,446		15,454			(40)		1,075		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/09/2022	05/09/2024		422,565	181.49	28,587			12,319		25,476			(7,104)		1,960		0001
Purchased Call/Nasdaq FC Index/NFC1615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2022	08/29/2023		9,240,512	231.81	304,609			50,629		807,303			(154,261)		18,732		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Nasdaq FC Index/NFC161G$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/24/2023	. 03/21/2025	.....	4,670,503	..... 233.82	.....	213,973	.....	185,954	.....	382,827	.....	.....	.....(28,591)	.....	30,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/05/2023	. 04/25/2025	.....	4,617,759	..... 231.82	.....	245,128	.....	224,475	.....	402,219	.....	.....	.....(21,405)	.....	31,165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/15/2023	. 02/15/2024	.....	9,151,516	..... 234.25	.....	315,399	.....	200,036	.....	698,397	.....	.....	..... (116,213)	.....	36,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/24/2023	. 02/21/2025	.....	 6,132,677	..... 228.11	.....	284,628	.....	235,610	.....	 600,028	.....	.....	.....(49,545)	.....	39,380	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/27/2023	. 01/26/2024	.....	6,775,228	..... 228.74	.....	252,142	.....	 146,680	.....	651,985	.....	.....	..... (106,116)	.....	25,695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/07/2022	. 09/27/2023	.....	 8,160,983	..... 219.71	292,589	.....	.....	72,088	.....	 1,162,948	.....	.....	..... (147,343)	.....	20,149	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2022	. 10/02/2023	.....	4,980,662	..... 217.34	195,276	.....	.....	51,182	.....	 767,861	.....	.....	.....(98,699)	.....	12,638	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/26/2023	. 01/22/2024	.....	 3,616,838	..... 226.18	.....	142,243	.....	81,032	.....	385,629	.....	.....	..... (61,387)	.....	13,586	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 09/06/2022	. 08/30/2024	.....	1,899,909	..... 231.15	63,160	.....	.....	37,433	.....	82,768	.....	.....	.....(15,850)	.....	10,275	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 06/07/2023	. 06/06/2025	.....	 1,061,741	..... 235.28	.....	36,395	.....	35,310	.....	41,832	.....	.....	.....(1,142)	.....	 7,388	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 06/14/2023	. 06/13/2025	.....	 1,077,597	..... 236.81	.....	36,677	.....	35,921	.....	39,088	.....	.....	..... (804)	.....	 7,536	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 05/27/2022	. 05/24/2024	.....	1,477,936	..... 231.62	55,393	.....	.....	25,148	.....	58,640	.....	.....	..... (13,807)	.....	 7,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/20/2023	. 03/20/2024	.....	 9,068,020	..... 231.64	.....	353,878	.....	256,804	.....	775,657	.....	.....	.....(97,632)	.....	38,560	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161K$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/30/2023	. 06/14/2024	.....	8,482,535	..... 252.53	.....	308,635	.....	300,339	.....	294,937	.....	.....	..... (11,012)	.....	41,532	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161K$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/17/2024	.....	5,128,321	..... 252.53	.....	185,645	.....	 180,517	.....	181,563	.....	.....	..... (7,082)	.....	25,217	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 07/08/2021	. 07/07/2023	.....	 691,114	..... 241.52	25,165	.....	.....	212	.....	 143	.....	.....	.....(6,358)	.....	 479	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 04/19/2023	. 04/11/2025	.....	2,143,029	..... 230.86	.....	79,448	.....	71,249	.....	105,269	.....	.....	.....(8,471)	.....	14,310	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 04/18/2022	. 04/12/2024	.....	2,327,495	..... 234.85	82,555	.....	.....	32,657	.....	69,176	.....	.....	..... (20,610)	.....	10,319	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	. 11/21/2022	. 11/21/2024	.....	 545,462	..... 182.02	50,728	.....	.....	35,419	.....	44,614	.....	.....	.....(12,561)	.....	 3,224	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/14/2023		4,304,067	245.54	156,294			16,175		9,991			(38,872)		9,820		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2022	09/06/2024		1,105,553	231.84	34,900			21,053		46,256			(8,768)		6,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/23/2024		2,742,738	230.45	99,486			44,798		118,184			(24,717)		13,000		0001
Purchased Call/Shiller Barclays Global Index/SBG017H8Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/16/2023		2,320,051	251.27	86,098			5,451		170,817			(21,383)		4,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2029		217,053	231.93	13,848			11,588		13,766			(979)		2,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	05/06/2024		4,100,567	231.93	136,801			58,523		157,001			(34,076)		18,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023		4,069,615	244.4	152,054			27,692		24,145			(37,763)		12,283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024		360,417	183.53	23,715			10,759		19,168			(5,896)		1,711		0001
Purchased Call/Nasdaq FC Index/NFC1616$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2022	09/15/2023		8,117,691	225.74	264,757			56,496		926,079			(133,139)		18,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2023	05/09/2025		2,657,705	231.88		93,254		87,212		124,933			(6,393)		18,124		0001
Purchased Call/Nasdaq FC Index/NFC1611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2023	05/05/2025		2,865,562	237.64	133,184			123,656		207,537			(9,847)		19,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2021	08/18/2023		2,096,295	245.15	84,284			5,591		2,736			(20,980)		3,840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/23/2024		2,383,306	233.08	73,475			43,089		91,007			(18,545)		12,783		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2024		184,038	183.21	12,680			5,183		9,309			(3,131)		833		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2024		227,573	179.85	16,704			8,272		16,998			(4,125)		1,133		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1615$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/30/2022	. 08/26/2024	.....	3,448,413	..... 233.08	148,659	.....	.....	87,500	.....	288,159	.....	.....	.....(37,368)	.....	18,561	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/06/2022	. 11/27/2024	.....	8,992,276	..... 218.35	473,499	.....	.....	336,341	.....	1,185,361	.....	.....	..... (117,851)	.....	53,459	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/15/2022	. 11/13/2023	.....	5,045,907	..... 220.44	189,612	.....	.....	70,858	.....	683,047	.....	.....	.....(94,405)	.....	15,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/06/2023	. 03/01/2024	.....	7,955,508	..... 227.99	.....	321,282	.....	 218,107	.....	 786,381	.....	.....	..... (104,292)	.....	32,589	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/06/2023	. 02/03/2025	.....	2,984,707	..... 232.91	.....	132,119	.....	 106,062	.....	251,011	.....	.....	.....(26,286)	.....	18,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2021	. 12/27/2023	.....	 4,111,821	..... 284.26	189,620	.....	.....	46,796	.....	 4,598	.....	.....	.....(47,154)	.....	 14,438	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/02/2023	. 01/31/2025	.....	 4,056,187	..... 229.14	.....	198,794	.....	158,588	.....	384,691	.....	.....	.....(40,515)	.....	25,588	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161L$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/27/2023	. 06/21/2024	.....	8,737,423	..... 251.57	.....	 308,710	.....	304,872	.....	328,714	.....	.....	..... (6,038)	.....	43,206	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/10/2022	. 11/06/2024	.....	3,011,935	..... 214.8	142,641	.....	.....	97,104	.....	442,453	.....	.....	.....(35,424)	.....	17,538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 06/16/2023	. 06/18/2025	.....	368,355	..... 184.04	.....	34,920	.....	34,440	.....	34,695	.....	.....	..... (667)	.....	 2,585	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/04/2022	. 11/03/2023	.....	8,857,319	..... 214.8	340,543	.....	.....	118,442	.....	1,454,364	.....	.....	..... (169,771)	.....	26,020	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2022	. 09/24/2024	.....	1,932,482	..... 220.05	89,517	.....	.....	 55,599	.....	246,191	.....	.....	.....(22,187)	.....	10,752	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/28/2022	. 09/27/2024	.....	4,676,475	..... 219.71	208,339	.....	.....	131,162	.....	 601,480	.....	.....	.....(52,113)	.....	26,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/22/2022	. 07/18/2023	.....	6,024,251	..... 230.89	265,454	.....	.....	 12,631	.....	571,740	.....	.....	..... (133,630)	.....	 6,689	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161I$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/12/2023	. 05/13/2024	.....	4,265,420	..... 238.77	.....	158,247	.....	138,194	.....	274,983	.....	.....	.....(21,128)	.....	19,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161J$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/16/2023	. 05/16/2025	.....	4,204,710	..... 240.1	.....	224,261	.....	211,695	.....	 281,767	.....	.....	.....(13,318)	.....	28,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/23/2023	. 02/14/2024	.....	 9,008,751	..... 233.48	.....	314,087	.....	199,045	.....	 711,627	.....	.....	..... (115,851)	.....	35,678	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/02/2022	. 08/30/2024	.....	 6,358,761	.....229.8	274,685	.....	.....	163,404	.....	595,135	.....	.....	.....(69,123)	.....	34,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/07/2022	. 12/06/2024	.....	 7,280,766	..... 220.38	336,731	.....	.....	243,025	.....	902,730	.....	.....	.....(83,637)	.....	43,660	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 05/01/2023	. 04/28/2025	.....	2,566,672	..... 232.53	.....	87,311	.....	80,216	.....	115,900	.....	.....	..... (7,196)	.....	17,361	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 06/16/2023	. 06/13/2025	.....	776,075	..... 237.48	.....	26,209	.....	25,846	.....	27,058	.....	.....	..... (504)	.....	 5,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/09/2022	. 12/10/2024	.....	 1,666,417	..... 220.16	76,655	.....	.....	 55,596	.....	207,898	.....	.....	.....(18,954)	.....	10,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161I$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/12/2023	. 05/09/2025	.....	4,788,195	..... 238.97	.....	224,262	.....	209,497	.....	333,467	.....	.....	.....(15,305)	.....	32,654	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161K$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/09/2023	. 06/07/2024	.....	 11,720,843	..... 246.32	.....	446,429	.....	420,784	.....	555,994	.....	.....	.....(27,451)	.....	56,811	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161L$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/23/2023	. 06/24/2025	.....	1,959,093	..... 249.59	.....	89,335	.....	88,844	.....	100,364	.....	.....	..... (854)	.....	13,805	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1618$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2022	10/30/2024		3,937,263	221.68	150,804			101,140		473,706			(37,464)		22,763		0001
Purchased Call/Shiller Barclays Global Index/SBG0171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023		660,459	251.23	26,605			2,278		48,662			(6,606)		1,372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/12/2024		2,811,871	229.02	104,739			54,592		139,338			(26,123)		14,308		0001
Purchased Call/Nasdaq FC Index/NFC161J$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2023	05/16/2025		5,721,579	243.3	280,441			265,251		345,302			(16,209)		39,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/31/2024		2,009,351	232.89	65,962			30,652		72,993			(16,501)		9,639		0001
Purchased Call/Nasdaq FC Index/NFC1617$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	09/27/2024		6,649,882	221.35	271,546			171,406		813,740			(68,095)		37,123		0001
Purchased Call/Nasdaq FC Index/NFC1619$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2022	11/20/2023		5,723,172	219.74	222,434			87,959		791,138			(111,093)		17,911		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024		2,535,822	230.61	75,513			35,771		109,081			(18,862)		12,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/21/2024		5,013,222	228.22	185,040			91,239		254,593			(46,217)		24,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	09/29/2023		1,917,661	239.83	77,662			9,662		18,471			(19,341)		4,788		0001
Purchased Call/Nasdaq FC Index/NFC161K$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2023	06/02/2025		2,553,918	249.42	114,114			110,498		125,694			(3,947)		17,722		0001
Purchased Call/Nasdaq FC Index/NFC161D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2024		7,352,900	228.27	264,303			151,011		722,101			(113,551)		27,686		0001
Purchased Call/Shiller Barclays Global Index/SBG0171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/25/2023		2,594,273	249.76	102,822			7,803		207,534			(25,542)		5,081		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024		2,522,629	227.36	94,582			45,865		134,917			(23,698)		12,351		0001
Purchased Call/Nasdaq FC Index/NFC161J$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2024		9,192,470	240.1	370,398			326,908		560,522			(44,908)		43,103		0001
Purchased Call/Nasdaq FC Index/NFC161J$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2023	05/19/2025		3,505,432	245.76	155,524			147,339		195,035			(8,508)		24,081		0001
Purchased Call/Nasdaq FC Index/NFC1613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2022	07/18/2024		4,817,939	230.89	260,161			138,142		435,782			(65,078)		24,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	06/21/2024		1,080,914	228.26	40,001			19,805		54,743			(10,030)		5,345		0001
Purchased Call/Nasdaq FC Index/NFC161G$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2023	04/09/2025		4,260,096	236.62	189,561			168,793		319,649			(21,182)		28,403		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/13/2023		1,896,149	242.96	71,550			10,299		11,551			(17,870)		5,085		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/19/2023	.05/20/2024	.....	2,932,393	..... 245.76	.....	 103,807	.....	92,654	.....	138,929	.....	.....	..... (11,880)	.....	 13,835	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/03/2023	.02/23/2024	.....	6,526,337	..... 229.29	.....	236,420	.....	155,627	.....	612,951	.....	.....	..... (81,586)	.....	26,350	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/15/2022	.11/15/2023	.....	 10,579,955	..... 220.65	385,651	.....	.....	146,063	.....	 1,420,019	.....	.....	..... (191,671)	.....	32,527	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/21/2022	.11/01/2023	.....	 11,149,948	..... 219.48	 371,170	.....	.....	126,577	.....	 1,570,971	.....	.....	..... (184,854)	.....	32,494	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161EST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/02/2023	.02/28/2025	.....	 4,610,113	..... 227.69	.....	211,827	.....	 177,401	.....	456,634	.....	.....	.....(34,847)	.....	29,774	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/22/2022	.07/20/2029	.....	207,599	..... 231.16	13,344	.....	.....	11,570	.....	13,615	.....	.....	..... (946)	.....	 2,555	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/09/2022	.08/02/2024	.....	1,731,982	.....233.4	62,909	.....	.....	34,694	.....	63,744	.....	.....	..... (15,717)	.....	 9,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/05/2023	.04/05/2024	.....	7,223,812	..... 235.34	.....	272,968	.....	210,191	.....	532,554	.....	.....	.....(63,385)	.....	31,635	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/12/2022	.07/06/2029	.....	982,184	..... 229.71	62,023	.....	.....	53,441	.....	72,850	.....	.....	..... (4,399)	.....	12,051	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.05/11/2022	.05/07/2027	.....	 58,815	..... 231.93	 3,063	.....	.....	 2,367	.....	 3,363	.....	.....	..... (304)	.....	577	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.05/31/2022	.05/24/2024	.....	3,643,937	..... 232.62	124,597	.....	.....	56,692	.....	134,405	.....	.....	.....(31,198)	.....	17,298	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017ISO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/28/2022	.09/08/2023	.....	 550,373	..... 252.16	21,300	.....	.....	 2,122	.....	38,392	.....	.....	..... (5,537)	.....	 1,205	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/12/2023	.04/10/2024	.....	6,028,034	..... 236.05	.....	214,975	.....	168,399	.....	431,606	.....	.....	.....(46,935)	.....	26,633	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/23/2021	.07/24/2023	.....	678,630	..... 250.13	26,738	.....	.....	846	.....	53,448	.....	.....	..... (6,620)	.....	870	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/15/2022	.08/09/2024	.....	3,933,494	..... 234.31	143,920	.....	.....	80,701	.....	136,483	.....	.....	.....(35,924)	.....	20,743	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/09/2023	.06/05/2025	.....	 1,801,330	..... 234.68	.....	64,423	.....	62,456	.....	73,379	.....	.....	..... (2,077)	.....	 12,526	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/20/2021	.07/13/2023	.....	417,250	.....251.4	15,075	.....	.....	250	.....	30,638	.....	.....	..... (3,752)	.....	394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/29/2022	.09/29/2023	.....	6,859,461	..... 218.93	252,112	.....	.....	 63,554	.....	 1,002,869	.....	.....	..... (126,606)	.....	 17,125	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/15/2022	.08/12/2024	.....	2,344,825	..... 235.26	75,073	.....	.....	42,578	.....	76,149	.....	.....	..... (18,821)	.....	12,411	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161FS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/03/2025		4,271,517	231.22		187,577		159,001		380,074			(28,863)		27,655		0001
Purchased Call/Nasdaq FC Index/NFC1619SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/14/2023		7,331,595	219.88	275,153			103,469		1,011,490			(136,883)		22,459		0001
Purchased Call/Nasdaq FC Index/NFC161AS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023		2,427,707	220.8	83,969			34,215		322,609			(42,064)		7,703		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/09/2024		2,068,036	234.3	67,501			38,221		71,760			(17,026)		10,905		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	08/30/2023		1,681,102	251.05	65,175			5,377		125,154			(16,177)		3,436		0001
Purchased Call/Nasdaq FC Index/NFC161ASS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2022	12/08/2023		7,700,976	221.38	292,950			130,194		996,169			(145,924)		25,573		0001
Purchased Call/Nasdaq FC Index/NFC161JSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/30/2023	05/23/2025		4,804,479	246.79	220,327			210,829		261,528			(10,411)		33,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024		1,822,158	230.18	70,405			31,877		80,032			(17,484)		8,650		0001
Purchased Call/Nasdaq FC Index/NFC161LSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2023	06/26/2024		8,217,729	247.24	336,567			334,731		395,371			(2,748)		40,919		0001
Purchased Call/Nasdaq FC Index/NFC161LSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2024		9,354,581	250.09	351,334			349,930		397,878			(2,337)		46,645		0001
Purchased Call/Nasdaq FC Index/NFC161GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025		2,680,234	234.08	120,596			104,993		217,358			(15,775)		17,648		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/21/2023		2,123,437	242.18	82,923			9,362		12,100			(20,608)		5,063		0001
Purchased Call/Nasdaq FC Index/NFC161JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2023	05/30/2025		4,351,806	248.42	194,666			187,375		221,625			(7,807)		30,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023		264,925	219.06	9,352			3,964		701			(4,637)		860		0001
Purchased Call/Nasdaq FC Index/NFC161ESB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2023	02/19/2025		2,599,961	231.07	111,208			91,585		231,961			(19,875)		16,667		0001
Purchased Call/Nasdaq FC Index/NFC161ESC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025		828,032	231.07	37,510			30,854		73,879			(6,815)		5,304		0001
Purchased Call/Nasdaq FC Index/NFC161BS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024		2,919,178	221.23	132,551			97,507		352,189			(32,840)		17,688		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023		356,435	250.39	14,010			658		27,630			(3,487)		552		0001
Purchased Call/Nasdaq FC Index/NFC161ESU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2024		2,704,153	227.69	99,668			66,662		270,628			(33,159)		11,032		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2023		485,587	250.87	19,132			999		36,622			(4,731)		794		0001
Purchased Call/Nasdaq FC Index/NFC1616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/30/2022	09/15/2023		7,844,915	225.34	298,041			63,016		909,653			(148,430)		18,016		0001
Purchased Call/Nasdaq FC Index/NFC161ASK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2022	12/04/2023		5,085,620	224.16	164,715			71,108		595,318			(81,926)		16,677		0001
Purchased Call/Nasdaq FC Index/NFC161ASL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2022	12/05/2024		6,405,026	222.61	269,782			194,073		742,917			(66,975)		38,372		0001
Purchased Call/Nasdaq FC Index/NFC1619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		10,254,948	220.44	381,321			140,363		1,388,923			(190,730)		30,952		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/01/2023	. 05/30/2024	.....	.8,368,979	..... 248.42	.....	.302,236	.....	.278,560	.....	.353,456	.....	.....	.(24,846)	.....	.40,088	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 10/08/2021	. 09/29/2023	.....	 1,090,085	..... 241.52	38,636	.....	.....	 4,815	.....	7,673	.....	.....	.....(9,652)	.....	 2,721	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/17/2022	. 07/11/2024	.....	2,444,808	..... 229.27	88,140	.....	.....	45,874	.....	 117,083	.....	.....	.....(22,022)	.....	12,423	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/20/2023	. 04/19/2024	.....	 8,818,160	..... 236.62	.....	.324,663	.....	.262,036	.....	.621,369	.....	.....	.(63,443)	.....	.39,571	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/14/2023	. 02/06/2025	.....	8,382,103	..... 232.59	.....	.372,390	.....	.301,005	.....	.711,453	.....	.....	.(72,223)	.....	.53,149	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/30/2023	. 07/02/2024	.....	 810,558	..... 252.92	.....	 29,910	.....	 29,910	.....	 30,562	.....	.....	.....	.....	 4,069	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/09/2022	. 11/04/2024	.....	4,284,757	..... 214.8	199,182	 4,185	.....	138,258	.....	629,752	.....	.....	.....(50,624)	.....	24,898	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 12/07/2021	. 12/01/2023	.....	2,756,578	..... 239.55	103,825	.....	.....	21,981	.....	38,089	.....	.....	.....(25,932)	.....	 8,953	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG0170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 04/19/2022	. 04/12/2024	.....	3,339,144	..... 263.78	127,561	.....	.....	 50,191	.....	122,664	.....	.....	..... (31,666)	.....	14,805	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/14/2022	. 11/08/2023	.....	 14,884,696	..... 216.02	585,960	.....	.....	211,649	.....	 2,344,720	.....	.....	..... (291,699)	.....	44,586	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/13/2023	. 02/06/2024	.....	7,482,020	..... 232.59	.....	 271,116	.....	165,467	.....	613,740	.....	.....	..... (106,102)	.....	29,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/20/2023	. 03/07/2025	.....	 8,768,823	..... 229.77	385,194	.....	.....	327,150	.....	815,295	.....	.....	..... (58,661)	.....	56,958	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/07/2023	. 02/02/2024	.....	8,127,415	..... 232.91	290,741	.....	.....	174,732	.....	 656,881	.....	.....	..... (116,904)	.....	31,333	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/13/2023	. 02/13/2025	.....	8,439,106	..... 233.02	384,664	.....	.....	313,682	.....	707,979	.....	.....	.....(71,324)	.....	53,829	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/09/2021	. 08/04/2023	.....	807,282	.....244.9	29,651	.....	.....	 1,395	.....	626	.....	.....	.....(7,405)	.....	 1,250	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 07/22/2022	. 07/18/2024	.....	5,697,069	..... 229.37	222,594	.....	.....	 117,727	.....	272,229	.....	.....	.....(55,389)	.....	29,217	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 12/01/2021	. 11/15/2023	.....	6,191,724	..... 245.31	220,369	.....	.....	41,560	.....	32,560	.....	.....	.....(54,758)	.....	19,036	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 05/03/2023	. 05/02/2025	.....	 15,985,264	..... 269.65	475,036	.....	.....	438,577	.....	633,799	.....	.....	.....(37,424)	.....	108,450	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 11/02/2021	. 10/30/2023	.....	 259,449	..... 255.49	10,380	.....	.....	 1,729	.....	14,796	.....	.....	.....(2,574)	.....	750	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/27/2021	.07/27/2023	.....	 132,535	..... 176.75	 5,209	.....	.....	 186	.....	 5,541	.....	.....	..... (1,291)	.....	 180	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/06/2022	.09/29/2023	.....	 7,704,081	..... 217.34	 298,893	.....	.....	 75,019	.....	 1,188,565	.....	.....	..... (149,309)	.....	 19,234	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/23/2021	.07/21/2023	.....	 109,153	..... 176.31	 4,290	.....	.....	 119	.....	 4,760	.....	.....	..... (1,067)	.....	 131	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.07/26/2021	.07/26/2023	.....	 188,983	..... 176.64	 7,389	.....	.....	 254	.....	 7,995	.....	.....	..... (1,832)	.....	 252	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG0170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/13/2022	.04/12/2024	.....	 1,707,205	..... 262.13	 71,614	.....	.....	 28,227	.....	 69,817	.....	.....	..... (17,815)	.....	 7,569	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/29/2023	.06/27/2025	.....	 18,177,562	..... 275.05	.....	 535,218	.....	 534,764	.....	 556,542	.....	.....	..... (1,047)	.....	 128,359	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.12/17/2021	.12/18/2023	.....	 535,068	..... 177.88	 23,864	.....	.....	 5,580	.....	 30,819	.....	.....	..... (5,909)	.....	 1,831	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/14/2022	.08/30/2024	.....	 5,337,266	..... 230.42	 228,259	.....	.....	 135,357	.....	 489,052	.....	.....	..... (57,247)	.....	 28,864	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017K$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.11/19/2021	.11/20/2023	.....	 600,000	..... 255.15	 23,460	.....	.....	 4,582	.....	 35,203	.....	.....	..... (5,809)	.....	 1,878	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/14/2022	.04/12/2024	.....	 2,946,149	..... 264.72	 111,635	.....	.....	 44,127	.....	 101,611	.....	.....	..... (27,829)	.....	 13,062	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.10/20/2022	.10/18/2024	.....	 1,389,580	..... 257.75	 52,221	.....	.....	 34,390	.....	 79,844	.....	.....	..... (13,039)	.....	 7,934	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.11/08/2022	.10/22/2024	.....	 46,061	..... 1026.27	 8,893	.....	.....	 13,362	.....	 13,362	 5,034	.....	.....	.....	 264	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/01/2022	.11/18/2024	.....	 3,656,250	..... 219.74	 166,813	.....	.....	 116,427	.....	 464,235	.....	.....	..... (41,464)	.....	 21,546	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.06/07/2023	.06/06/2025	.....	 19,315,026	.....273.9	.....	 555,800	.....	 538,594	.....	 622,893	.....	.....	..... (18,024)	.....	 134,409	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/20/2023	.01/14/2025	.....	 1,009,644	..... 225.61	.....	 45,320	.....	 35,168	.....	 106,705	.....	.....	..... (10,319)	.....	 6,275	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/03/2022	.10/31/2024	.....	 8,435,362	..... 220.49	 317,111	.....	.....	 213,115	.....	 1,051,375	.....	.....	..... (78,782)	.....	 48,818	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161G$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/24/2023	.03/25/2024	.....	 5,017,670	..... 234.08	.....	 182,061	.....	 134,704	.....	 388,593	.....	.....	..... (48,050)	.....	 21,538	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/08/2024		2,221,212	229.71	76,751			39,690		103,274			(19,168)		11,242		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2021	10/13/2023		2,659,571	242.55	101,734			14,628		17,435			(25,370)		7,132		0001
Purchased Call/Nasdaq FC Index/NFC1611SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/22/2023	05/12/2025		2,860,691	238.77	137,137			128,875		200,108			(8,637)		19,552		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024		25,360	1026.27	3,814			6,037		6,037	2,346				145		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024		1,276,813	264.91	50,267			20,254		43,764			(12,469)		5,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/07/2023		1,945,502	245.09	71,390			12,708		10,002			(17,756)		5,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	11/22/2023		4,704,813	242.68	183,362			36,387		39,938			(45,539)		14,827		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024		3,292	1032.94	579			964		964	357				20		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/28/2023		4,276,948	240.77	159,083			19,494		34,462			(39,520)		10,619		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/22/2024		3,944,229	229.85	146,818			65,922		177,094			(36,493)		18,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2028		396,185	245.27	28,446			21,788		15,135			(2,014)		4,588		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/24/2024		1,101,691	231.16	42,277			22,732		46,945			(10,529)		5,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/17/2025		2,063,552	229.08		74,371		64,203		110,618			(10,243)		13,512		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/24/2025		1,046,436	229.81		36,346		31,665		54,049			(4,717)		6,890		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	03/21/2025		4,777,481	229.77		168,225		146,830		247,224			(21,974)		31,383		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/23/2021	12/22/2023		81,683	178.46	3,684			884		4,509			(915)		283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/22/2023		3,952,187	243.6	137,677			27,441		29,041			(34,270)		12,455		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/05/2023	06/05/2025		457,399	181.91		41,349		39,988		47,109			(1,414)		3,181		0001
Purchased Call/Nasdaq FC Index/NFC161D$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2023	01/27/2025		3,883,203	229.39	169,080			134,082		364,942			(35,280)		24,412		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/10/2021	12/12/2023		170,807	177.5	7,618			1,716		10,026			(1,884)		574		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	05/31/2024		2,872,042	232.46	103,123			47,692		107,737			(25,642)		13,778		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/05/2023		1,836,755	248.09	79,900			17,364		158,879			(19,947)		6,042		0001
Purchased Call/Nasdaq FC Index/NFC1618$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2022	11/01/2024		5,408,987	219.48	215,208			145,192		694,599			(53,521)		31,336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2027		54,320	228.26	2,960			2,357		3,613			(293)		542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/24/2023		464,220	240.38	15,881			3,214		5,581			(3,974)		1,473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023		1,497,941	239.79	55,236			11,687		20,053			(13,776)		4,865		0001
Purchased Call/Shiller Barclays Global Index/SBG017JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		2,347,680	255.83	93,146			14,276		130,492			(23,165)		6,502		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2029		884,331	231.68	55,900			47,473		56,760			(3,957)		10,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017K$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/24/2023		444,354	256.31	17,285			3,481		24,254			(4,286)		1,410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/26/2023	05/27/2025		93,438	181.23		8,634		8,266		9,857			(413)		646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/31/2023	05/30/2025		742,381	180.96		66,072		63,440		79,504			(2,715)		5,140		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/19/2024		3,243,353	253.8	122,237	3,577		37,525		201,466			(30,680)		12,094		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	08/22/2024		7,490	1163.03	558			1,159		1,159	597				40		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/19/2024		2,614,329	234.51	75,603			43,973		90,074			(19,106)		13,955		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/23/2023	06/24/2025		160,732	182.64		15,270		15,186		16,812			(146)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024		81,072	1097.09	12,250			16,371		16,371	6,841				480		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029		177,079	1060.04		54,434		74,485		74,485	20,051				2,082		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/05/2023		468,952	255.15	18,181			2,414		27,165			(4,534)		1,209		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/21/2023		353,135	249.87	14,232			3,387		27,983			(3,534)		1,219		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/15/2024		686,306	255.39	24,186	3,322		8,449		40,417			(7,459)		2,534		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2022	01/18/2024		1,305,401	255.35	48,763			13,495		77,143			(12,111)		4,856		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM01759P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029		55,017	1110.9		17,198		20,909		20,909	3,711				656		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/29/2024		3,222,045	263.52	122,163			51,042		122,147			(30,398)		14,703		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/09/2023	.05/06/2025	.....	2,072,950	..... 237.64	.....	95,002	.....	88,100	.....	150,300	.....	.....	.....(7,239)	.....	14,105	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017P$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.05/05/2022	.05/02/2024	.....	2,501,418	264	94,471	.....	.....	39,766	.....	92,192	.....	.....	.....(23,448)	.....	11,470	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/16/2021	.09/15/2023	.....	2,333,652	..... 253.14	89,510	.....	.....	 9,391	.....	153,400	.....	.....	.....(22,242)	.....	 5,359	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/22/2021	.09/21/2023	.....	722,110	..... 250.08	31,961	.....	.....	 3,616	.....	56,624	.....	.....	.....(7,959)	.....	 1,722	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.11/08/2022	.11/08/2028	.....	462,369	.....1045.86	152,767	.....	.....	192,938	.....	192,938	50,177	.....	.....	.....	 5,354	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.02/08/2023	.01/22/2024	.....	 115,261	.....1096.87	10,907	.....	.....	 15,479	.....	 15,479	 4,572	.....	.....	.....	433	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.02/22/2023	.02/22/2024	.....	 78,784	.....1117.91	 5,704	.....	.....	 7,117	.....	 7,117	 1,413	.....	.....	.....	317	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.10/01/2021	.10/03/2023	.....	 927,449	..... 253.61	36,449	.....	.....	 4,706	.....	59,280	.....	.....	..... (9,013)	.....	 2,366	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/05/2023	.05/03/2024	.....	5,658,462	..... 237.64	214,816	.....	.....	183,626	.....	381,271	.....	.....	.....(32,289)	.....	25,989	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/21/2023	.04/22/2024	.....	9,004	.....1120.87	534	.....	.....	614	.....	614	80	.....	.....	.....	41	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2023	.01/28/2025	.....	2,307,327	..... 229.39	102,923	.....	.....	81,584	.....	217,185	.....	.....	.....(21,635)	.....	14,518	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/05/2023	.04/30/2025	.....	5,275,558	..... 237.86	231,298	.....	.....	212,641	.....	379,746	.....	.....	.....(19,169)	.....	35,738	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/30/2022	.10/01/2024	.....	680,386	..... 217.34	31,502	.....	.....	 19,818	.....	 93,815	.....	.....	..... (7,789)	.....	 3,815	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/01/2024	.....	8,195,722	..... 231.67	301,665	.....	.....	179,472	.....	698,438	.....	.....	..... (122,678)	.....	31,524	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/11/2022	.04/05/2024	.....	2,566,441	..... 235.88	91,192	.....	.....	 35,114	.....	 69,198	.....	.....	.....(22,668)	.....	 11,239	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2023	.04/29/2024	.....	3,405,704	..... 237.86	 126,011	.....	.....	105,183	.....	226,893	.....	.....	.....(21,631)	.....	 15,541	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/20/2022	.04/15/2024	.....	1,553,808	..... 234.85	56,542	.....	.....	 22,530	.....	 46,313	.....	.....	.....(14,069)	.....	 6,925	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.05/13/2022	.05/10/2024	.....	2,448,120	.....230.4	88,850	.....	.....	38,668	.....	104,978	.....	.....	.....(22,196)	.....	11,371	.....	0001 .....

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024		3,000,133	236.48	93,376			37,806		78,276			(23,240)		13,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/18/2023		5,295,752	243.17	209,660			31,465		32,449			(52,101)		14,536		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024		2,688	1159.68		195		219		219	24				11		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024		181,647	1190.49		13,733		14,544		14,544	811				880		0001
Purchased Call/Nasdaq FC Index/NFC161JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2023	05/30/2025		5,973,159	247.99		276,067		266,297		308,684			(10,657)		41,360		0001
Purchased Call/Nasdaq FC Index/NFC161DSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024		7,440,807	231.81		279,490		175,331		630,643			(105,174)		29,145		0001
Purchased Call/Nasdaq FC Index/NFC1613SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024		4,499,006	231.68	260,597			141,046		395,392			(65,046)		23,312		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024		1,705,787	253.37	72,119			19,401		112,634			(18,140)		6,218		0001
Purchased Call/Nasdaq FC Index/NFC161DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024		8,320,900	233.32		291,382		175,586		660,581			(116,526)		32,079		0001
Purchased Call/Nasdaq FC Index/NFC1617SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	10/03/2024		4,379,930	219.4	196,125			125,573		567,946			(49,189)		24,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	07/26/2024		2,048,377	232.37	76,195			41,417		80,483			(19,083)		10,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/05/2024		1,879,327	233.33	68,002			37,731		69,688			(16,978)		9,861		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/19/2024		1,327,251	265.33	46,589			26,767		49,219			(11,630)		7,085		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	10/28/2024		3,561,435	259.21	137,825			93,111		191,253			(34,604)		20,548		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023		731,827	250.23	28,541			6,430		56,913			(7,057)		2,460		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/09/2025		3,066,465	229.35		112,027		85,944		158,171			(26,166)		18,974		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024		86,579	1060.04		8,528		14,457		14,457	5,929				314		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		160,437	1075.45		13,541		19,233		19,233	5,692				685		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		49,391	1190.49		4,134		4,581		4,581	447				239		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		246,185	257.02	9,032			1,383		12,605			(2,243)		682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2022	07/01/2024		2,001,019	229.04	72,201			36,654		96,802			(18,066)		10,032		0001
Purchased Call/Nasdaq FC Index/NFC161B$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2022	12/13/2024		5,173,354	223.91	219,515			160,793		576,657			(54,542)		31,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/19/2024		548,829	235.79	17,643			7,140		15,199			(4,387)		2,463		0001
Purchased Call/Nasdaq FC Index/NFC161A$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2022	12/11/2024		5,251,290	220.16	274,853			200,060		654,718			(68,249)		31,639		0001
Purchased Call/Nasdaq FC Index/NFC1617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2022	10/02/2024		3,988,707	217.34	186,858			119,130		549,983			(46,761)		22,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/14/2024		2,021,007	227.84	71,353			34,523		104,849			(17,795)		9,895		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025		104,132	182.89		9,820		9,712		10,350			(121)		732		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/23/2025		125,552	182.64		11,915		11,849		13,119			(114)		884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/17/2025		2,194,160	232.26		74,516		67,279		100,136			(7,346)		14,719		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/05/2024		193,959	230.58	6,376			3,844		8,790			(1,605)		1,056		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/03/2023		565,913	257.92	21,692			3,759		27,383			(5,417)		1,662		0001
Purchased Call/Nasdaq FC Index/NFC161G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/03/2023	04/01/2025		955,327	238.04		42,466		37,338		68,184			(5,264)		6,330		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2023	04/14/2025		2,082,162	232.01		72,874		65,554		96,208			(7,400)		13,936		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024		1,552,326	261.4	55,181			33,085		72,687			(13,758)		8,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/31/2024		1,098,681	232.03	36,231			16,823		42,521			(9,046)		5,271		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/17/2024		2,630,850	227.53	98,715			48,191		139,329			(24,671)		12,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/16/2025		2,647,983	233.92	89,654			84,825		111,502			(5,172)		18,151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	05/30/2025		4,084,907	233.32	153,193			147,903		179,104			(5,892)		28,285		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/17/2024		564,059	260.46	20,588			12,557		27,915			(5,091)		3,114		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	09/24/2024		1,183,719	256.99	43,357			26,912		69,966			(10,747)		6,586		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/16/2024		1,304,133	229.85	38,909			23,999		62,243			(9,769)		7,192		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/27/2024		328,480	264.53	12,085			7,024		12,800			(2,991)		1,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/13/2024		2,624,250	230.52	78,618			48,035		119,874			(19,686)		14,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2023	05/09/2025		1,779,485	231.54	65,445			61,537		85,230			(4,076)		12,135		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/04/2025		3,738,886	231.07	132,686			118,111		181,223			(14,932)		24,832		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024		17,119	1110.9		1,453		1,929		1,929	476				71		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		59,615	1075.45		4,286		5,693		5,693	1,407				254		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		36,113	1114.61		2,095		2,498		2,498	403				159		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		31,114	1190.49		1,836		1,841		1,841	6				151		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/07/2023		720,129	257.92	27,724			4,931		34,929			(6,889)		2,149		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024		20,379	1110.9		1,471		1,854		1,854	382				85		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025		35,033	1190.49		5,090		6,001		6,001	910				244		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/15/2024		1,309,416	264.11	49,299			21,577		48,488			(12,178)		6,130		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/17/2021	09/18/2023		1,993,000	4685.83	51,220			5,566		687			(12,682)		4,665		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2022	09/27/2024		957,756	255.42	36,788			23,125		61,083			(9,193)		5,347		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/25/2024		2,014,863	259.6	72,590			48,333		106,021			(18,070)		11,589		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2023	04/11/2025		3,005,292	231.39		100,937		90,290		143,517			(10,755)		20,068		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		202,174	1097.09	18,539			27,208		27,208	14,141				637		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/16/2024		902,772	264.72	34,035			13,539		31,238			(8,404)		4,030		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	06/16/2023	06/17/2025		303,503	184.04		28,742		28,346		28,586			(550)		2,128		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	06/27/2023	06/27/2025		583,165	182.31		55,634		55,481		59,245			(228)		4,118		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	07/14/2021	07/14/2023		204,264	176.53	8,089			144		8,438			(2,006)		200		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	02/23/2024		1,324,653	233.05	49,456			16,223		43,368			(12,324)		5,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/23/2024		2,335,464	234.89	82,073			26,918		65,026			(20,501)		9,429		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/19/2021	11/16/2023		1,559,864	4776	52,403			10,002		1,799			(13,047)		4,813		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/05/2024		446,280	231.91	13,905			6,543		17,492			(3,474)		2,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2029		841,055	228.26	53,155			45,416		60,429			(3,763)		10,287		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/21/2028		76,692	242.13	5,866			4,249		3,224			(416)		863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/02/2023		417,035	241.52	15,247			1,959		3,022			(3,801)		1,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/17/2025		1,094,578	230.91		39,654		31,111		51,859			(8,583)		6,821		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2021	10/26/2023		400,001	257	15,098			2,430		20,576			(3,749)		1,137		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/14/2023		243,618	257.54	9,525			1,779		12,184			(2,355)		746		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2021	11/22/2023		2,448,191	256.03	97,647			19,365		135,973			(24,241)		7,715		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/16/2023		412,170	257.97	14,898			2,834		20,020			(3,701)		1,272		0001
Purchased Call/Nasdaq FC Index/NFC161ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	02/13/2024		8,626,317	233.02		316,231		199,379		699,380			(117,267)		34,089		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	02/16/2024		1,551,064	4321	88,656			28,203		73,333			(22,042)		6,170		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	02/16/2024		2,836,013	4422	132,023			41,999		102,145			(32,824)		11,281		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	03/28/2024		2,536,307	4374	140,520			52,671		117,899			(34,985)		10,947		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2028		648,328	247.51	47,263			35,073		22,344			(3,346)		7,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/17/2025		1,723,739	229.89		64,763		50,690		86,529			(14,199)		10,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	08/22/2029		81,533	233.38	5,045			4,467		4,985			(360)		1,011		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/24/2025		3,696,680	231.47		119,678		109,062		176,631			(10,786)		24,930		0001
Purchased Call/Nasdaq FC Index/NFC161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025		5,968,087	236.77	267,159			241,588		444,590			(26,144)		40,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2022	03/25/2024		1,793,653	235.87	65,984			24,371		47,757			(16,414)		7,699		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/23/2025		3,287,488	231.6		114,761		90,355		150,038			(24,497)		20,595		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024		2,229,935	256.76	81,165			25,859		122,631			(20,274)		8,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/24/2025		2,003,133	231.62		71,363		56,290		91,414			(15,206)		12,560		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2022	02/01/2024		491,659	254.75	19,784			5,874		30,223			(4,920)		1,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2021	11/01/2023		3,547,879	245.05	135,827			23,004		17,374			(33,751)		10,340		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/20/2024		518,025	235.11	19,081			6,903		14,652			(4,737)		2,203		0001
Purchased Call/Nasdaq FC Index/NFC161FSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024		9,775,516	229.77	344,579			238,461		901,454			(106,798)		40,613		0001
Purchased Call/Nasdaq FC Index/NFC161KS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024		8,275,418	249.25	296,520			278,458		338,942			(19,018)		40,052		0001
Purchased Call/Shiller Barclays Global Index/SBG017USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	11/15/2024		775,405	261.5	27,903			19,487		37,451			(6,976)		4,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/04/2024		7,014,223	236.35	244,390			93,369		181,325			(60,614)		30,662		0001
Purchased Call/Nasdaq FC Index/NFC1615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2022	08/30/2023		12,442,898	230.42	449,261	4,927		78,634		1,162,965			(226,320)		25,434		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161HSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2023	04/24/2025		7,615,125	234.39		315,860		288,117		612,258			(28,235)		51,355		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2023	05/02/2025		928,595	231.03		30,989		28,681		45,579			(2,423)		6,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	05/16/2025		1,499,951	232.98		54,981		51,948		66,570			(3,243)		10,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2022	06/25/2024		194,622	229.84	6,469			3,271		8,908			(1,640)		968		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/18/2024		1,519,826	259.01	60,501			21,743		74,169			(15,023)		6,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025		1,278,850	235.22		44,745		43,573		50,563			(1,350)		8,899		0001
Purchased Call/Shiller Barclays Global Index/SBG017USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/11/2024		837,464	262.76	29,805			20,476		37,832			(7,397)		4,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/11/2024		2,063,052	235.35	72,874			28,533		58,730			(18,072)		9,131		0001
Purchased Call/Nasdaq FC Index/NFC161DSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2023	02/05/2024		4,868,239	232.91		175,927		107,199		393,787			(68,973)		18,898		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/17/2021	12/18/2023		2,568,000	4646.31	103,490			24,200		23,600			(25,625)		8,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/13/2024		2,110,371	231.1	74,307			32,487		86,295			(18,497)		9,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023		104,776	241.73	4,282			118		143			(1,065)		126		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/09/2024		1,171,729	257.34	43,741			13,516		62,061			(10,923)		4,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024		2,329,611	235.96	82,746			31,715		62,396			(20,517)		10,202		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/19/2024		859,504	254.66	30,543			8,548		52,889			(7,634)		3,205		0001
Purchased Call/Nasdaq FC Index/NFC161DSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2023	01/26/2024		7,688,925	229.39		276,709		160,791		726,681			(116,760)		29,161		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/22/2026		52,527	238.78	3,204			1,909		2,039			(318)		453		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1617SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024	.....	2,202,174	218.13	98,997	.....	.....	63,836	.....	295,962	.....	.....	(24,696)	.....	12,455	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017TST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/23/2024	.....	159,572	257.88	5,761	.....	.....	3,793	.....	9,127	.....	.....	(1,422)	.....	916	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024	.....	1,840,117	264.11	69,061	.....	.....	30,169	.....	68,070	.....	.....	(17,080)	.....	8,601	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	05/27/2024	.....	2,818,610	266.95	106,271	.....	.....	48,574	.....	87,635	.....	.....	(26,468)	.....	13,441	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/26/2024	.....	1,866,925	234.55	58,224	.....	.....	24,137	.....	59,361	.....	.....	(14,487)	.....	8,477	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/09/2025	.....	1,803,585	235.44	.....	64,271	.....	62,766	.....	70,552	.....	.....	(1,589)	.....	12,577	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2021	09/08/2023	.....	1,593,000	4781.79	38,232	.....	.....	3,639	.....	118	.....	.....	(9,492)	.....	3,488	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/05/2021	11/02/2023	.....	1,572,157	.4718	58,269	.....	.....	9,994	.....	2,022	.....	.....	(14,507)	.....	4,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/15/2025	.....	4,085,730	239.96	.....	190,140	.....	178,764	.....	275,281	.....	.....	(11,654)	.....	27,986	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/20/2022	05/20/2024	.....	2,091,000	4235.7	108,523	.....	.....	48,365	.....	169,409	.....	.....	(26,871)	.....	9,865	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/26/2024	.....	1,540,104	253.81	62,132	.....	.....	18,018	.....	99,636	.....	.....	(15,553)	.....	5,841	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017USG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/14/2024	.....	2,468,007	262.01	92,572	.....	.....	63,858	.....	116,047	.....	.....	(22,961)	.....	14,486	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	04/12/2024	.....	2,317,420	235.5	79,289	.....	.....	31,303	.....	65,145	.....	.....	(19,706)	.....	10,275	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2022	02/07/2024	.....	1,836,667	255.95	63,780	8,314	.....	25,235	.....	105,557	.....	.....	(18,399)	.....	7,162	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/30/2024	.....	789,972	232.62	27,560	.....	.....	12,681	.....	29,274	.....	.....	(6,846)	.....	3,784	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	04/29/2024	.....	2,212,256	232.63	77,317	.....	.....	32,278	.....	81,784	.....	.....	(19,226)	.....	10,095	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017SS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	08/23/2024	.....	1,531,180	264.71	51,767	.....	.....	29,998	.....	59,116	.....	.....	(12,915)	.....	8,212	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024	.....	408,494	261.88	15,140	.....	.....	10,598	.....	19,389	.....	.....	(3,759)	.....	2,412	.....	0001 .....

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Purchased Call/Shiller Barclays Global Index/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/21/2024		3,791,021	262.78	133,342			65,787		156,673			(33,315)		18,746		0001
Purchased Call/Nasdaq FC Index/NFC161J$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024		6,612,667	245.76		236,626		211,106		312,675			(26,963)		31,055		0001
Purchased Call/Shiller Barclays Global Index/SBG017US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/03/2024		787,739	262.33	28,516			20,408		36,785			(7,051)		4,710		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/06/2024		3,072,554	260.79	109,454			78,898		155,167			(27,149)		18,425		0001
Purchased Call/Shiller Barclays Global Index/SBG017USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		540,682	259.21	19,573			13,066		29,056			(4,840)		3,123		0001
Purchased Call/Nasdaq FC Index/NFC161J$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025		1,403,590	245.76		62,179		58,848		78,093			(3,568)		9,649		0001
Purchased Call/Shiller Barclays Global Index/SBG017USC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/08/2024		2,480,478	261.93	92,746			63,597		116,767			(23,093)		14,472		0001
Purchased Call/Shiller Barclays Global Index/SBG017YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	04/25/2025		1,103,510	263.15		39,893		36,406		52,880			(3,563)		7,448		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/13/2024		4,089,419	227.9	143,750			69,057		211,202			(35,768)		19,994		0001
Purchased Call/Nasdaq FC Index/NFC161B$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024		1,250,566	219.13	36,751	22,582		44,704		160,369			(14,435)		7,620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/24/2023		1,186,346	244.83	44,579			7,061		5,621			(11,084)		3,344		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	01/24/2024		2,379,786	252.99	93,532			26,648		160,949			(23,237)		8,982		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/14/2025		1,530,591	233.26		47,500		39,108		64,107			(8,439)		9,771		0001
Purchased Call/Nasdaq FC Index/NFC161ES9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	02/16/2024		7,090,768	232.16		246,811		158,207		592,135			(89,730)		28,205		0001
Purchased Call/Nasdaq FC Index/NFC1613$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2022	07/26/2024		7,148,415	237.52	356,998			193,482		506,706			(89,161)		37,040		0001
Purchased Call/Nasdaq FC Index/NFC161K$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2023	06/04/2024		5,960,102	249.42		214,936		201,864		241,431			(14,130)		28,762		0001
Purchased Call/Shiller Barclays Global Index/SBG017S9F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2022	08/30/2024		2,281,650	261.54	81,637			48,408		105,647			(20,454)		12,339		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2023	01/31/2025		2,410,435	234.98		77,345		62,169		90,271			(15,397)		15,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/07/2025		706,407	231.1		22,618		19,187		33,807			(3,473)		4,588		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017QS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	03/29/2024		2,057,894	261.17	78,156			29,355		88,487			(19,429)		8,899		0001
Purchased Call/Nasdaq FC Index/NFC161GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2023	03/27/2025		3,788,478	233.36	177,933			155,571		314,498			(22,587)		25,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/23/2023		3,197,380	247.58	118,004			8,603		2,066			(29,300)		6,149		0001
Purchased Call/Nasdaq FC Index/NFC161JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2023	05/31/2024		9,864,841	247.99	361,455			333,643		425,771			(29,172)		47,324		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/30/2024		1,294,283	260.8	18,860	28,080		35,460		66,005			(11,545)		7,937		0001
Purchased Call/Nasdaq FC Index/NFC161ESY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	02/28/2025		5,638,345	227.99	279,376			235,737		553,401			(44,271)		36,415		0001
Purchased Call/Nasdaq FC Index/NFC161KSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2023	06/11/2024		5,841,735	248.63	232,826			222,251		247,488			(11,598)		28,479		0001
Purchased Call/Nasdaq FC Index/NFC161ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	02/20/2025		5,933,049	231.07	245,204			202,536		529,255			(42,912)		38,066		0001
Purchased Call/Nasdaq FC Index/NFC161KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2023	06/13/2024		8,171,908	251.51	299,380			286,934		302,547			(13,512)		39,954		0001
Purchased Call/Shiller Barclays Global Index/SBG017USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/22/2024		1,970,573	262.83	71,056			50,031		89,220			(17,651)		11,658		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/17/2024		712,466	260.18	25,863			19,006		37,242			(6,395)		4,317		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/03/2025		783,754	260.33	28,351			21,542		40,975			(6,859)		4,824		0001
Purchased Call/Nasdaq FC Index/NFC161ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024		8,261,327	228.15	312,809			204,207		811,730			(109,253)		33,285		0001
Purchased Call/Nasdaq FC Index/NFC161KSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2023	06/13/2025		5,658,855	253.9	243,459			240,082		239,516			(4,396)		39,573		0001
Purchased Call/Nasdaq FC Index/NFC161ESO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2023	02/26/2025		3,746,635	227.15	174,408			145,937		377,165			(28,729)		24,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/05/2022	06/24/2024		2,363,096	229.84	79,421			39,871		108,058			(20,010)		11,734		0001
Purchased Call/Nasdaq FC Index/NFC161ESP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2023	02/26/2024		4,667,584	227.15	180,797			120,787		476,937			(60,377)		18,964		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/16/2024		1,816,650	256.63	66,012			21,051		100,732			(16,498)		7,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023		439,146	247.25	16,198			1,237		355			(4,054)		860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/01/2023		1,722,203	248.88	62,164			5,334		1,038			(15,481)		3,577		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025		29,000	1114.61		3,866		4,960		4,960	1,094				193		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024		922,133	256.63	33,567			10,834		51,203			(8,350)		3,700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2023		784,624	176.62	30,993			426		31,626			(7,663)		681		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2021	07/28/2023		99,367	176.53	3,905			145		4,303			(968)		138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/14/2024		3,158,823	232.53	121,346			42,849		110,306			(30,095)		13,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027		72,042	234.29	3,977			3,036		3,733			(394)		703		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2023	04/26/2024		10,794,033	231.82	445,061			368,188		919,536			(78,397)		49,011		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/21/2024		1,250,823	261.1	45,319			22,374		57,056			(11,333)		6,185		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	06/24/2024		1,322,020	261.65	46,580			23,214		58,510			(11,640)		6,565		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/01/2024		1,931,461	261.39	74,911			28,376		82,095			(18,619)		8,398		0001
Purchased Call/Nasdaq FC Index/NFC161K$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2025		1,276,956	248.63	57,591			56,167		64,773			(1,652)		8,911		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/20/2024		803,337	259.01	31,275			11,289		39,266			(7,731)		3,416		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/17/2024		116,386	229.56	4,553			2,406		5,491			(1,134)		596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/09/2023		3,300,601	244.93	118,845			21,505		17,653			(29,514)		9,924		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024		1,767,794	233.11	62,261			21,585		58,469			(15,480)		7,344		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/20/2029		491,063	234.29	31,674			26,322		28,715			(2,244)		5,919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/26/2024		1,038,987	233.35	37,472			15,472		35,398			(9,302)		4,718		0001
Purchased Call/Nasdaq FC Index/NFC161F$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2023	03/08/2024		5,487,717	224.79	216,391			151,254		611,098			(65,950)		22,799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	06/03/2024		850,473	231.91	29,483			13,786		33,261			(7,360)		4,098		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/07/2024		1,788,160	231.68	50,062			23,716		71,317			(12,513)		8,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2027		121,465	235.97	6,778			5,122		5,848			(672)		1,180		0001
Purchased Call/Nasdaq FC Index/NFC161K$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2023	06/11/2025		3,990,512	248.63	191,809			187,591		202,717			(4,619)		27,867		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	06/20/2025		1,790,522	4766	78,620			78,185		94,300			(756)		12,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023		2,621,000	4668.89	82,562			12,588		6,413			(20,471)		7,259		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/10/2025		1,074,507	264.72	39,296			30,363		45,339			(9,061)		6,655		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$C	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/09/2022	11/07/2024		1,928,212	4414	72,425			49,517		153,649			(17,982)		11,239		0001
Purchased Call/Nasdaq FC Index/NFC161HSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2023	04/25/2025		5,636,355	230.16	305,994			280,081		516,488			(26,699)		38,039		0001
Purchased Call/Nasdaq FC Index/NFC161FSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024		7,541,080	228.9	299,934			213,621		718,681			(87,148)		31,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/06/2023		1,973,246	239.8	75,188			16,348		26,908			(18,675)		6,512		0001
Purchased Call/Nasdaq FC Index/NFC161GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2023	04/04/2025		4,618,103	237.11	202,794			179,429		340,152			(23,663)		30,671		0001
Purchased Call/Nasdaq FC Index/NFC161FSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2023	03/13/2025		8,138,988	225.8	426,128			364,797		852,568			(61,853)		53,124		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/24/2021	11/24/2023		1,836,000	4835.47	57,100			11,499		2,342			(14,158)		5,826		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/21/2022	10/13/2023		1,890,015	4069	65,512			19,301		149,230			(33,215)		5,069		0001
Purchased Call/Nasdaq FC Index/NFC1619$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2022	11/07/2023		7,870,874	215.58	289,550			103,891		1,258,552			(144,230)		23,486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025		1,419,706	236.58		48,847		48,510		52,327			(536)		9,977		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/05/2025		1,871,959	262.96		69,175		64,185		90,837			(5,141)		12,728		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058\$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023		1,718,000	4686.41		55,148		4,400		384			(13,655)		3,454		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025		1,837,229	4615		81,510		77,012		122,756			(4,808)		12,594		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2022	07/11/2024		1,830,239	260.38	68,670			35,829		87,864			(17,198)		9,300		0001
Purchased Call/Shiller Barclays Global Index/SBG017US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	11/21/2024		3,070,367	261.76	116,915			82,023		146,740			(29,025)		18,147		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/02/2025		1,529,205	261.05		63,446		59,513		80,898			(4,114)		10,375		0001
Purchased Call/Shiller Barclays Global Index/SBG017USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2024		423,145	262.83	15,276			10,746		19,159			(3,787)		2,503		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/05/2023		924,093	239.55	35,683			7,717		12,962			(8,872)		3,040		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/30/2025		1,851,873	264.39		67,593		62,030		83,912			(5,810)		12,545		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$E	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/23/2022	11/22/2024		2,506,707	4540	88,179			62,030		154,844			(21,864)		14,830		0001
Purchased Call/Nasdaq FC Index/NFC1619\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2022	11/13/2024		5,776,487	220.44	262,377			180,899		719,345			(65,159)		33,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2021	12/29/2023		1,519,276	242.36	56,731			14,183		16,173			(14,105)		5,364		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/12/2024		1,845,950	259.11	73,264			38,220		95,037			(18,288)		9,393		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2023	06/05/2025		2,628,285	264.58		97,923		94,879		119,999			(3,199)		18,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/17/2024		2,154,061	229.88	77,481			34,393		96,232			(19,304)		10,116		0001
Purchased Call/Shiller Barclays Global Index/SBG017VST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/07/2025		526,904	261.48		19,127		14,608		26,095			(4,573)		3,254		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/09/2025		2,983,583	262.57		117,252		90,539		140,219			(26,902)		18,462		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq-100 Index/NDX0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029		1,702,614	13849.7		556,641		656,825		656,825	145,360				20,676		0001
Purchased Call/Nasdaq FC Index/NFC1617SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2022	10/04/2024		5,922,451	222.03	242,741			155,250		708,907			(60,688)		33,315		0001
Purchased Call/Nasdaq FC Index/NFC1616SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	09/23/2024		3,548,974	220.05	165,050			102,851		452,399			(41,184)		19,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	09/20/2024		2,189,204	228.12	70,935			44,309		116,122			(17,876)		12,127		0001
Purchased Call/Nasdaq FC Index/NFC1611S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025		806,691	237.86	36,826			33,820		58,004			(3,141)		5,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/23/2021	12/22/2023		1,904,000	4723.64	73,304			17,593		6,855			(18,200)		6,592		0001
Purchased Call/Shiller Barclays Global Index/SBG017U8R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024		607,826	262.97	21,943			15,484		27,367			(5,433)		3,606		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/20/2024		1,596,598	4012		108,873		78,880		184,429			(30,126)		6,789		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/05/2023	04/04/2024		1,945,995	4132		127,029		97,284		175,078			(29,930)		8,507		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2023	05/02/2024		1,484,289	4135		93,311		79,315		139,023			(14,612)		6,806		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2022	08/22/2023		1,522,855	3997	85,378			12,298		126,718			(42,572)		2,901		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023		495,413	247.83	19,137			4,039		43,398			(4,752)		1,609		0001
Purchased Call/Nasdaq FC Index/NFC161KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024		10,167,211	252.31	372,272			358,305		362,883			(15,847)		49,781		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/18/2023		3,352,418	256.53	130,942			19,654		177,468			(32,532)		9,202		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024		13,330	1075.45	846			1,076		1,076	230				57		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/17/2024		1,059,170	265.31	36,495			16,099		36,329			(9,051)		4,974		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/05/2024		1,713,786	229.25	60,599			31,068		81,965			(15,136)		8,639		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/12/2022	12/07/2023		1,656,085	3915	116,926			51,931		202,652			(58,788)		5,482		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023		1,707,144	3871	115,277			55,873		233,711			(57,322)		5,910		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/13/2023		144,678	257.54	5,642			1,048		7,230			(1,397)		442		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/01/2023		4,612,718	247.63	197,225			41,901		407,942			(49,311)		14,981		0001
Purchased Call/Nasdaq FC Index/NFC1619$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024		10,370,010	216.02	487,739			333,731		1,470,230			(121,038)		60,504		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	09/08/2023		3,129,698	247.24	82,294			8,281		3,924			(21,600)		6,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/20/2023		2,720,623	242.33	101,055			11,263		14,820			(25,096)		6,448		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/02/2025		2,234,874	264.33	82,145			79,439		103,064			(2,887)		15,508		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2022	08/26/2024		1,024,497	264.53	33,334			19,588		39,886			(8,367)		5,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/26/2025		371,308	231.4	12,789			10,660		17,394			(2,140)		2,394		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/25/2024		2,882,686	263.31	104,688			38,643		107,399			(26,004)		12,374		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	01/31/2025		1,771,832	233.14	62,477			49,969		74,175			(12,576)		11,177		0001
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/15/2024		1,983,694	257.72	83,656			26,521		42,681			(20,839)		7,873		0001
Purchased Call/Nasdaq FC Index/NFC161B$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024		6,422,813	218.92	286,184	8,037		219,005		828,621			(73,133)		39,025		0001
Purchased Call/Nasdaq FC Index/NFC1616$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/10/2022	09/25/2024		3,726,525	220.05	161,718			101,751		474,628			(40,566)		20,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2029		214,494	235.51	14,371			11,761		11,976			(1,017)		2,568		0001
Purchased Call/Nasdaq FC Index/NFC161K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025		6,564,632	246.32	309,389			300,890		359,593			(9,354)		45,682		0001
Purchased Call/Nasdaq FC Index/NFC161F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025		5,385,444	226.82	239,085			203,118		547,835			(36,557)		34,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2025		994,836	230.51	32,167			27,826		49,416			(4,390)		6,535		0001
Purchased Call/Nasdaq FC Index/NFC161F$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2023	03/14/2025		5,145,685	231.81	235,346			202,498		448,378			(33,483)		33,613		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/03/2024		746,378	261.39	28,138			10,692		31,752			(6,948)		3,257		0001

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Purchased Call/Shiller Barclays Global Index/SBG017S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/02/2024		1,669,463	261.71	58,842			35,094		76,806			(14,750)		9,060		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/19/2024		2,058,971	231.37	72,040			38,325		86,233			(18,002)		10,573		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$N	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/11/2022	07/11/2024		1,518,000	4101.41	86,678			44,706		183,062			(21,462)		7,714		0001
Purchased Call/Nasdaq FC Index/NFC161I$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	04/30/2024		4,966,992	237.86		174,246		146,014		331,178			(28,893)		22,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/08/2023		2,573,125	240.17	96,897			21,438		33,641			(24,149)		8,545		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024		2,751,930	261.64	95,048			65,085		131,473			(23,593)		16,056		0001
Purchased Call/Nasdaq FC Index/NFC1611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2024		6,353,000	238.77		246,222		215,907		409,816			(31,256)		29,696		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024		200,835	262.09	7,411			3,598		8,628			(1,832)		989		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025		1,912,305	236.67		66,571		66,525		70,457			(137)		13,504		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/11/2025		2,757,540	265.09		100,933		90,639		119,731			(10,622)		18,413		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$S	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/24/2022	08/23/2024		1,491,000	4360.87	70,673			40,676		111,641			(17,523)		7,997		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$Y	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/24/2022	10/24/2024		1,424,000	4244.63	77,038			50,831		153,229			(19,075)		8,182		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$B	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	11/08/2022	11/08/2024		1,630,000	4441.05	62,429			42,476		122,698			(15,458)		9,510		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023		1,106,414	250.15	43,150			10,090		86,425			(10,684)		3,787		0001
Purchased Call/Nasdaq FC Index/NFC161I$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	04/26/2024		7,128,933	237.86		263,736		220,025		474,120			(45,001)		32,369		0001
Purchased Call/Nasdaq FC Index/NFC161I$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/02/2024		10,894,825	235.66		396,993		334,792		797,189			(63,245)		49,959		0001
Purchased Call/Nasdaq FC Index/NFC161L$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024		9,921,433	249.43		375,642		368,565		409,378			(8,644)		49,061		0001
Purchased Call/Nasdaq FC Index/NFC161L$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	06/27/2025		4,491,064	249.95		211,073		211,073		225,671			(179)		31,713		0001
Purchased Call/Nasdaq FC Index/NFC161K$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025		5,822,362	252.09		249,724		247,134		263,465			(3,061)		40,916		0001
Purchased Call/Nasdaq FC Index/NFC161B$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/02/2024		5,980,639	218.97	107,740	119,314		116,305		831,639			(110,932)		21,347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/30/2024		1,686,846	225.82	59,228			37,586		102,414			(14,834)		9,448		0001
Purchased Call/Nasdaq FC Index/NFC161LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025		4,444,246	251.57		192,630		191,539		210,573			(1,749)		31,231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/10/2024		1,363,216	229.06	45,264			21,578		67,624			(11,287)		6,636		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2021	01/02/2024		435,925	251.74	16,957			4,309		31,395			(4,193)		1,556		0001
Purchased Call/Nasdaq FC Index/NFC161ISD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025		4,202,666	235.66		187,201		172,920		324,629			(14,691)		28,512		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/29/2023		446,327	252.03	17,375			4,346		31,647			(4,324)		1,576		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	09/27/2024		1,138,573	227.22	35,939			22,716		59,064			(9,024)		6,356		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2022	07/26/2024		1,545,825	262.63	57,885			31,261		65,982			(14,410)		8,010		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SH	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	12/05/2022	12/05/2024		1,445,000	4639.54	38,726			27,783		73,094			(9,589)		8,657		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	12/14/2022	12/13/2024		2,300,422	4589	68,024			49,617		132,574			(16,866)		13,886		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SS	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	02/10/2023	02/10/2025		1,645,000	4585.62	52,147			42,320		107,229			(9,987)		10,466		0001
Purchased Call/Shiller Barclays Global Index/SBG017IWS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2023	01/17/2025		2,201,445	265.65	76,242			59,538		88,918			(16,918)		13,719		0001
Purchased Call/Shiller Barclays Global Index/SBG017IWSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/03/2025		3,051,555	267.16	109,682			88,068		115,135			(21,811)		19,300		0001
Purchased Call/Nasdaq FC Index/NFC161BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2022	12/24/2024		732,495	219.13	30,884			23,118		93,804			(7,692)		4,467		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/12/2024		2,361,793	228.94	92,165			48,198		115,644			(23,064)		12,017		0001
Purchased Call/Nasdaq FC Index/NFC161FSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024		2,433,925	224.79	91,759			64,206		270,996			(28,003)		10,172		0001
Purchased Call/Nasdaq FC Index/NFC161FSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2023	03/12/2024		4,356,789	224.79	190,541			134,281		485,001			(56,697)		18,244		0001
Purchased Call/Nasdaq FC Index/NFC161LS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2024		7,190,922	249.59	273,101			270,923		295,683			(3,572)		35,757		0001
Purchased Call/Nasdaq FC Index/NFC1619SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2022	11/14/2024		5,263,970	219.88	240,577			166,345		681,479			(59,792)		30,897		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/28/2024		2,921,168	228.94	106,993			54,114		142,017			(26,858)		14,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061W\$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/03/2022	.03/01/2024	.....	4,147,182	..... 252.17	207,293	.....	.....	69,538	.....	130,573	.....	.....	.....(51,401)	.....	16,989	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/03/2023	.03/05/2025	.....	5,740,614	..... 231.22	.....	241,908	.....	203,998	.....	509,970	.....	.....	.....(38,306)	.....	37,228	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/23/2023	.06/24/2024	.....	4,562,524	..... 249.59	.....	 170,638	.....	 168,758	.....	 187,376	.....	.....	..... (3,255)	.....	22,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/24/2022	.03/06/2024	.....	1,665,092	..... 250.58	70,905	.....	.....	24,337	.....	57,855	.....	.....	.....(17,639)	.....	6,890	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/18/2022	.02/16/2024	.....	3,840,966	..... 254.06	176,855	.....	.....	56,310	.....	105,004	.....	.....	.....(44,140)	.....	15,278	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.11/04/2022	.11/01/2024	.....	3,032,919	..... 227.42	100,953	.....	.....	68,123	.....	 170,040	.....	.....	.....(25,077)	.....	17,570	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017W\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/23/2023	.01/17/2025	.....	3,259,771	..... 264.57	.....	126,485	.....	98,939	.....	139,106	.....	.....	.....(27,829)	.....	20,314	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/07/2022	.06/28/2024	.....	 2,088,863	..... 228.94	75,561	.....	.....	38,120	.....	101,553	.....	.....	.....(18,894)	.....	10,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/04/2023	.01/03/2025	.....	7,255,173	..... 218.18	.....	337,567	.....	256,254	.....	955,851	.....	.....	..... (81,718)	.....	44,651	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/26/2022	.07/19/2024	.....	1,579,299	..... 261.24	56,803	.....	.....	 30,529	.....	72,606	.....	.....	.....(14,350)	.....	 8,110	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.11/09/2022	.11/08/2024	.....	4,571,994	..... 227.98	150,757	.....	.....	103,194	.....	249,074	.....	.....	.....(37,403)	.....	26,675	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.11/11/2022	.11/08/2024	.....	3,219,740	..... 230.38	112,130	.....	.....	76,831	.....	152,474	.....	.....	.....(27,892)	.....	18,785	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.03/14/2023	.03/13/2025	.....	5,097,109	..... 228.54	.....	184,449	.....	157,540	.....	280,799	.....	.....	.....(27,096)	.....	33,269	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017SSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/14/2022	.09/13/2024	.....	1,692,704	..... 262.39	54,764	.....	.....	 33,320	.....	75,478	.....	.....	.....(13,649)	.....	 9,303	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.05/09/2023	.04/17/2025	.....	1,854,757	..... 231.54	64,107	.....	.....	58,227	.....	88,038	.....	.....	..... (6,098)	.....	12,442	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/22/2023	.06/20/2025	.....	5,081,575	..... 249.43	.....	235,371	.....	233,324	.....	247,482	.....	.....	..... (2,622)	.....	35,710	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017QSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/29/2022	.06/26/2024	.....	 1,736,460	..... 261.65	60,274	.....	.....	 30,042	.....	76,985	.....	.....	.....(14,988)	.....	 8,647	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/07/2022	.12/22/2028	.....	828,157	..... 241.12	57,535	.....	.....	45,277	.....	37,300	.....	.....	..... (4,092)	.....	 9,698	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/07/2022	.01/05/2024	.....	2,323,978	..... 240.59	84,911	.....	.....	 22,042	.....	31,876	.....	.....	.....(21,104)	.....	 8,362	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Nasdaq FC Index/NFC161G$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2023	03/26/2025		5,093,134	234.08		227,012		197,898		413,408			(29,537)		33,589		0001
Purchased Call/Nasdaq FC Index/NFC1619$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024		6,598,608	219.78	299,805			208,111		837,343			(74,531)		38,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/11/2024		2,002,162	230.64	67,129			46,146		93,492			(16,692)		11,717		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	07/31/2024		521,922	233.21	18,547			10,173		19,425			(4,631)		2,722		0001
Purchased Call/Nasdaq FC Index/NFC161G$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025		3,891,019	238.04		170,101		149,954		277,925			(20,425)		25,802		0001
Purchased Call/Nasdaq FC Index/NFC161C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2023	01/06/2025		1,555,055	219.97		74,056		56,614		194,552			(17,540)		9,596		0001
Purchased Call/Nasdaq FC Index/NFC061X$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024		1,911,534	250.99	98,721			35,160		65,857			(24,543)		8,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		1,741,000	3787.37	111,772			25,770		256,405			(55,579)		4,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/05/2022	09/29/2023		1,700,511	4051	58,030			14,629		138,136			(29,258)		4,245		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023		500,000	248.09	19,500			4,184		43,250			(4,828)		1,640		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023		826,080	250.23	32,217			7,223		64,243			(7,977)		2,769		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025		976,214	264.39		35,632		32,695		44,234			(3,067)		6,608		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	11/29/2024		813,636	263.41	24,404	2,000		19,009		35,893			(6,605)		4,846		0001
Purchased Call/Nasdaq FC Index/NFC161K$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2023	06/14/2024		11,099,195	253.9		387,399		376,050		366,332			(15,053)		54,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2024		2,916,833	230.45	101,747			71,586		138,468			(25,236)		17,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025		1,100,740	232.07		36,000		29,896		49,565			(6,195)		7,068		0001
Purchased Call/Nasdaq FC Index/NFC161B$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/13/2023	12/28/2023		10,334,811	216.21	368,052	57,633		213,163		1,575,848			(211,221)		36,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/07/2023		1,240,547	240.33	45,922			10,048		15,847			(11,404)		4,107		0001
Purchased Call/Nasdaq FC Index/NFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2024		912,532	257.34	42,958			15,878		22,279			(10,628)		3,924		0001
Purchased Call/Nasdaq FC Index/NFC161C$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/23/2023	01/08/2025		4,697,589	219.97		229,757		176,083		587,565			(53,947)		29,041		0001
Purchased Call/Nasdaq FC Index/NFC061X$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024		4,430,876	259.01	212,728			79,251		98,450			(52,778)		19,125		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2024		9,383,437	228.5		366,491		259,646		908,649			(107,559)		39,445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/01/2024		5,440,978	233.04	195,161			107,839		204,993			(49,017)		28,408		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/05/2023		1,340,934	251.78	52,940			4,808		95,705			(13,103)		2,873		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/22/2029		379,122	235.04	26,825			21,350		21,340			(1,900)		4,474		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025		4,621,850	268.85	166,849			164,554		173,459			(3,191)		32,412		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/05/2023		907,746	252.58	35,765			197		62,174			(8,832)		531		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/01/2023		3,602,438	251.78	141,207			12,119		257,112			(35,219)		7,483		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/15/2023		762,349	253.29	26,403			2,776		49,661			(6,586)		1,751		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/27/2024		4,724,120	226.2	168,549			106,121		280,694			(42,183)		26,372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2030		268,044	231.3	16,029			15,320		17,846			(715)		3,467		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		1,802,518	261.38	68,225			26,486		77,031			(16,930)		7,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	08/21/2024		443,507	234.51	12,787			7,457		15,318			(3,224)		2,373		0001
Purchased Call/Nasdaq FC Index/NFC161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2023	04/17/2024		7,484,199	236.77		274,958		221,346		520,500			(54,421)		33,470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/12/2024		2,178,103	240.82	73,823			19,902		29,757			(18,361)		7,980		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2023	06/24/2025		2,206,109	266.88	79,641			79,203		91,260			(762)		15,546		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2023	06/26/2025		3,024,537	266.7	112,825			112,495		126,334			(484)		21,343		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/26/2023		2,094,708	250.73	82,054			2,819		159,485			(20,356)		2,795		0001
Purchased Call/Nasdaq FC Index/NFC161C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025		5,289,616	221.9		257,816		198,413		625,092			(59,952)		32,760		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1617$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2022	10/05/2023		8,192,403	222.03	280,738			75,008		1,068,617			(140,430)		21,116		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2021	07/28/2023		1,988,437	251.48	77,719			2,899		145,013			(19,332)		2,754		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/22/2023		2,679,177	252.08	108,439			12,432		187,803			(26,970)		6,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/22/2024		1,866,656	230.69	63,934			45,047		87,388			(15,903)		11,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	11/29/2024		1,897,304	231.21	60,837			43,576		86,328			(15,194)		11,301		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2021	06/08/2028		71,510	239.8	5,192			3,666		3,256			(367)		795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023		2,004,394	240.02	81,727			677		1,837			(20,325)		1,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/07/2024		2,452,825	.4200	174,447			165,724		203,284			(10,064)		11,889		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$X	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2024		2,027,113	.3898	140,800			92,167		287,271			(49,261)		8,150		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/06/2024		742,195	262.25	27,535			15,205		32,603			(6,809)		3,899		0001
Purchased Call/Nasdaq FC Index/NFC161GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025		858,677	236.62	39,499			35,056		64,306			(4,580)		5,721		0001
Purchased Call/Nasdaq FC Index/NFC161HSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/18/2024		8,403,300	236.75	309,313			248,827		585,092			(61,257)		37,645		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/14/2023		679,767	242.07	24,351			438		393			(6,061)		666		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/23/2025		1,176,164	264.17	42,812			38,878		53,695			(4,088)		7,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2022	10/03/2024		4,220,567	227.03	145,193			92,534		239,627			(36,269)		23,716		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	02/23/2024		496,376	255.4	19,362			6,401		29,619			(4,863)		2,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2023	07/02/2025		989,820	238.01	33,852			33,852		33,834					7,013		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/18/2025		2,327,213	268.85		83,753		82,626		87,341			(1,572)		16,331		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025		2,516,097	266.88		90,831		90,333		104,177			(867)		17,743		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025		4,822,350	268.67		174,639		174,460		183,438			(417)		34,052		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/19/2023		1,301,732	246.79	57,744			1,436		121,528			(14,374)		1,485		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023		1,098,543	250.71	44,570			1,660		83,736			(11,069)		1,521		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025		2,874,438	229.6		106,412		93,301		150,484			(13,239)		18,987		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	07/25/2024		2,061,970	231.08	79,514			42,939		88,430			(19,859)		10,671		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIIZ7FF32TWEFA76	05/18/2023	05/17/2024		1,708,762	.4147		118,343		105,230		155,593			(13,942)		8,025		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/26/2022	10/26/2023		1,634,000	3857.56	109,805			35,392		217,587			(54,451)		4,645		0001
Purchased Call/Nasdaq FC Index/NFC1619$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2022	11/17/2023		8,867,523	219.7	329,170			127,227		1,228,424			(164,082)		27,459		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/12/2024		1,475,441	265.52	53,820			30,385		53,900			(13,423)		7,809		0001
Purchased Call/Nasdaq FC Index/NFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2022	05/23/2024		4,910,798	237.77	233,638			105,304		338,549			(58,062)		23,276		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/20/2023		1,448,807	250.86	56,993			6,353		108,866			(14,149)		3,434		0001
Purchased Call/Nasdaq FC Index/NFC1617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2022	10/06/2023		9,203,174	218.13	348,186			94,466		1,376,550			(174,122)		23,844		0001
Purchased Call/Nasdaq FC Index/NFC061Y$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	04/03/2024		1,553,241	257.84	71,298			27,200		37,505			(17,714)		6,778		0001
Purchased Call/Nasdaq FC Index/NFC1619$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2022	11/12/2024		4,325,964	220.44	196,936			135,408		538,868			(48,803)		25,341		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	06/02/2023	06/03/2024		1,474,000	4206.5		102,443		95,388		124,833			(7,816)		7,103		0001
Purchased Call/Nasdaq FC Index/NFC161A$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	11/22/2023		7,023,674	221.91	258,112			103,727		897,418			(128,720)		22,135		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/14/2023		3,116,619	240.31	122,230			28,001		41,648			(30,383)		10,541		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	04/10/2025		1,950,987	231.43		67,357		60,048		92,900			(7,382)		13,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2023	05/02/2025		3,803,507	231.48		128,504		118,721		182,225			(9,969)		25,804		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/06/2023		1,847,900	241.14	66,444			458		460			(16,512)		1,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/20/2024		1,930,379	228.8	63,121			46,949		101,918			(15,690)		11,729		0001
Purchased Call/Nasdaq FC Index/NFC161LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024		8,412,954	252.92		312,962		312,962		316,394					42,007		0001
Purchased Call/Nasdaq FC Index/NFC161LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024		5,119,590	252.92		188,401		188,401		192,870					25,668		0001
Purchased Call/Nasdaq FC Index/NFC061WS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/23/2024		2,271,617	251.98	116,081			38,027		71,320			(28,910)		9,172		0001
Purchased Call/Nasdaq FC Index/NFC1612SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2022	07/07/2023		7,762,286	233.62	278,508			4,680		635,770			(139,768)		5,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/21/2023		1,449,612	243.37	54,192			1,501		834			(13,543)		1,739		0001
Purchased Call/Nasdaq FC Index/NFC161KSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025		5,856,665	252.31		263,205		258,514		262,038			(5,463)		40,957		0001
Purchased Call/Nasdaq FC Index/NFC161HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024		2,590,614	236.62		95,853		74,260		180,998			(22,140)		11,406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023		714,919	245.09	26,369			1,238		496			(6,556)		1,107		0001
Purchased Call/Nasdaq FC Index/NFC061YSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/08/2024		2,186,246	253.29	99,622			38,689		69,111			(24,731)		9,625		0001
Purchased Call/Nasdaq FC Index/NFC161ASA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2022	11/27/2024		4,775,467	220.8	217,935			154,585		585,698			(54,167)		28,390		0001
Purchased Call/Nasdaq FC Index/NFC161GS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2023	03/22/2024		10,051,761	231.04		395,845		290,462		880,766			(106,415)		42,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/21/2024		1,297,383	228.64	46,659			23,156		64,119			(11,732)		6,415		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2024		1,572,000	4207.44		106,896		100,142		127,608			(7,010)		7,608		0001
Purchased Call/Nasdaq FC Index/NFC161AS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2022	11/28/2023		10,080,192	218.35	439,475			182,442		1,456,304			(218,822)		32,418		0001
Purchased Call/Nasdaq FC Index/NFC161FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2023	03/18/2025		1,408,203	231.26		65,219		56,101		124,811			(9,316)		9,228		0001
Purchased Call/Nasdaq FC Index/NFC161ISG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2023	05/03/2024		5,222,915	233.46		215,806		183,970		417,897			(33,000)		23,989		0001
Purchased Call/Nasdaq FC Index/NFC1613SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2022	07/19/2023		7,982,370	234.23	301,020			15,048		623,860			(150,454)		9,106		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161ASY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/12/2024		12,008,794	222.2	587,510			427,973		1,409,518			(145,751)		72,422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024		1,650,471	238.18	54,214			16,179		32,084			(13,492)		6,363		0001
Purchased Call/Nasdaq FC Index/NFC1610$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024		3,232,123	241.8	149,116			67,811		188,247			(37,257)		15,343		0001
Purchased Call/Nasdaq FC Index/NFC161I$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2025		2,020,497	238.77		92,741		86,881		144,276			(6,208)		13,819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/17/2024		3,144,247	226.83	125,422			84,220		181,449			(32,068)		17,934		0001
Purchased Call/Nasdaq FC Index/NFC1611$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/14/2025		3,413,903	238.77		168,244		158,582		233,512			(10,077)		23,367		0001
Purchased Call/Nasdaq FC Index/NFC1613$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/27/2022	07/19/2024		4,536,241	235.98	212,753			113,009		340,624			(53,075)		23,294		0001
Purchased Call/Nasdaq FC Index/NFC1617$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2023		6,950,013	217.31	267,233			75,478		1,067,307			(134,448)		18,370		0001
Purchased Call/Nasdaq FC Index/NFC161BS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2022	12/14/2023		7,356,650	223.91	259,755			119,335		864,646			(129,131)		24,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/27/2024		3,639,622	228.38	95,424	27,796		92,912		197,297			(30,559)		22,257		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/12/2025		1,019,488	231.79		35,895		33,685		48,206			(2,253)		6,968		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025		1,496,835	232.03		56,369		54,337		70,187			(2,291)		10,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2029		568,375	226.1	33,946			30,483		44,042			(2,404)		7,121		0001
Purchased Call/Nasdaq FC Index/NFC161CSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/11/2024		6,932,082	224.09		259,829		140,000		800,976			(120,282)		25,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/06/2024		2,068,452	230.53	66,748			40,357		94,124			(16,803)		11,278		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025		1,892,485	267.41		71,654		56,673		69,992			(15,194)		11,866		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023		127,095	251.74	4,931			1,233		9,148			(1,226)		449		0001
Purchased Call/Nasdaq FC Index/NFC161BS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2022	12/18/2024		4,599,538	221.23	205,004			151,073		555,217			(50,840)		27,895		0001
Purchased Call/Nasdaq FC Index/NFC1617$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024		7,534,788	216.29	368,787			239,211		1,067,707			(92,176)		42,705		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/05/2025		2,019,384	231.66		71,052		66,025		95,889			(5,110)		13,731		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	05/16/2025		1,170,722	231.88		45,741		43,218		55,183			(2,698)		8,025		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/09/2024		2,457,566	236.34	81,380			25,098		58,439			(20,311)		9,626		0001
Purchased Call/Nasdaq FC Index/NFC161BS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/19/2022	12/15/2023		7,131,657	221.72	262,518			121,763		907,855			(130,710)		24,192		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028		845,635	1184.19	218,597			246,314		246,314	94,007				9,120		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		128,783	1220.04	18,364			11,211		11,211	5,006				567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/10/2024		1,897,962	225.84	70,723			46,464		115,470			(17,949)		10,746		0001
Purchased Call/Nasdaq FC Index/NFC1618SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2022	10/24/2024		6,273,088	220.68	284,029			188,950		777,896			(70,850)		36,044		0001
Purchased Call/Nasdaq FC Index/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/24/2024		5,153,015	235.83	277,901			125,887		384,391			(69,085)		24,461		0001
Purchased Call/Nasdaq FC Index/NFC161LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024		8,977,940	249.59		334,626		331,031		367,688			(6,071)		44,395		0001
Purchased Call/Nasdaq FC Index/NFC161BS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024		3,043,916	221.23	137,207			100,911		367,684			(34,075)		18,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	12/23/2024		164,129	228.24		7,228		5,638		8,953			(1,596)		1,000		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	06/26/2024		493,355	229.84	16,750			8,395		22,603			(4,194)		2,457		0001
Purchased Call/Nasdaq FC Index/NFC1618S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024		5,568,468	218.35	263,777			173,110		741,024			(65,748)		31,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024		4,743,765	230.48	159,453			110,488		224,136			(39,577)		27,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/21/2023		2,042,096	240.43	78,480			18,675		27,094			(19,485)		7,050		0001
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/25/2024		5,127,863	246.8	207,500			85,406		231,272			(51,556)		23,245		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2027		60,245	234.08	3,512			2,565		3,106			(348)		576		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		406,997	1104.09	65,242			80,451		80,451	38,145				2,098		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2029		162,151	233.36	10,572			9,227		9,909			(748)		2,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/16/2024		2,027,561	235.64	64,596			36,924		64,277			(16,137)		10,784		0001
Purchased Call/Nasdaq FC Index/NFC161GSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/03/2025		6,633,304	237.68	290,387			256,939		479,930			(33,763)		44,021		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	09/27/2024		2,599,948	226.4	87,328			55,231		152,735			(21,933)		14,514		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/27/2024		1,256,248	254.84	48,877			16,195		77,444			(12,109)		5,115		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2021	12/13/2023		4,745,534	249.94	184,996			42,059		374,613			(45,997)		16,002		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/29/2023		1,618,647	253.61	64,765			8,064		103,458			(16,152)		4,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/04/2024		2,031,452	227.25	67,116			43,184		113,914			(16,900)		11,427		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		119,588	231.41	3,038			2,353		4,656			(702)		527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	01/17/2023	01/16/2024		448,846	183.66	23,901			13,139		15,789			(10,769)		1,661		0001
Purchased Call/Nasdaq-100 Index/NDX0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPR08K5P83	05/22/2023	05/22/2029		150,386	13849.7	556,641			58,015		58,015	12,839				1,826		0001
Purchased Call/Nasdaq FC Index/NFC161BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024		7,709,134	221.77	324,490			241,174		914,560			(80,665)		46,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2023	06/02/2025		2,002,271	234.72	68,769			66,515		81,295			(2,348)		13,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/01/2024		342,730	225.82	13,614			8,589		20,823			(3,385)		1,922		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/20/2024		2,099,688	260.34	66,442			41,267		104,768			(16,654)		11,631		0001
Purchased Call/Nasdaq FC Index/NFC161JS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	05/17/2024		8,873,870	245.93	313,908			279,864		416,278			(35,720)		41,674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/21/2024		2,679,830	227.26	103,280			68,573		151,233			(25,843)		15,350		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/13/2023		1,311,198	255.16	54,322			7,794		76,053			(13,491)		3,516		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/03/2024		2,438,927	251.8	98,645	3,263		26,915		175,123			(26,079)		8,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		69,288	229.83	1,753			777		2,780			(869)		230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2022	09/18/2024		79,086	229.85	2,137			1,328		3,564			(537)		437		0001
Purchased Call/Nasdaq FC Index/NFC1614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2022	08/03/2023		8,088,142	241.62	294,905			27,268		379,312			(148,382)		12,343		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017383	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/22/2028		330,574	1050.54	100,368			139,209		139,209	39,458				3,782		0001
Purchased Call/Nasdaq FC Index/NFC1618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024		4,273,643	221.68	185,679			124,071		514,409			(46,137)		24,657		0001
Purchased Call/Nasdaq FC Index/NFC1611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024		3,943,760	240.86	183,975			85,018		240,205			(45,770)		18,919		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/17/2023		495,868	256.99	19,438			2,884		25,412			(4,806)		1,355		0001
Purchased Call/Nasdaq FC Index/NFC1618$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	10/27/2023		9,067,789	218.87	340,633			112,305		1,307,036			(170,826)		25,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	08/09/2023		2,549,191	244.6	94,315			5,103		2,814			(23,601)		4,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/03/2025		994,838	227.89	37,958			28,967		55,529			(9,081)		6,123		0001
Purchased Call/Nasdaq FC Index/NFC1614$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/02/2024		5,956,907	241.62	277,063			153,035		360,617			(69,339)		31,141		0001
Purchased Call/Nasdaq FC Index/NFC161JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2025		3,328,398	245.76	145,394			138,017		185,171			(7,757)		22,898		0001
Purchased Call/Nasdaq FC Index/NFC161JSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	05/21/2024		6,295,205	245.76	219,094			196,070		298,725			(24,151)		29,747		0001
Purchased Call/Nasdaq FC Index/NFC161G$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2023	03/22/2024		8,234,710	233.82	303,520			223,244		644,091			(81,671)		35,149		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2022	11/01/2024		1,680,918	228.89	51,784			34,935		90,890			(12,877)		9,738		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	10/25/2023		1,091,732	256.8	42,948			6,859		56,926			(10,670)		3,091		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/27/2023		3,409,906	256.17	131,654			21,454		182,658			(32,730)		9,735		0001
Purchased Call/Nasdaq FC Index/NFC1618$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2022	11/02/2023		9,396,485	215.58	354,804			122,159		1,506,205			(177,116)		27,494		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/11/2024		2,598,739	225.76	94,605			61,505		158,855			(23,694)		14,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/22/2024		1,380,305	235.49	50,638			18,820		37,806			(12,819)		5,892		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/28/2025		231,325	268.15	8,420			6,674		8,247			(1,771)		1,455		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	06/23/2023	06/24/2024		1,928,000	4241.41	135,346			133,854		156,263			(2,582)		9,574		0001
Purchased Call/Nasdaq FC Index/NFC1619$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2022	11/21/2024		7,155,680	218.62	355,363			249,534		937,767			(88,258)		42,292		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/10/2025		1,471,891	231.17	51,077			39,604		68,509			(11,627)		9,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	08/18/2023		1,964,798	244.56	75,841			5,021		3,133			(18,830)		3,599		0001
Purchased Call/Nasdaq FC Index/NFC161H$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/24/2023	04/19/2024		7,665,002	235.16	285,544			232,698		570,640			(54,171)		34,396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/01/2023		140,000	243.5	5,462			238		167			(1,387)		207		0001
Purchased Call/Nasdaq FC Index/NFC161J$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2023	05/16/2025		4,063,446	245.93	180,032			170,353		224,619			(10,277)		27,854		0001
Purchased Call/Nasdaq FC Index/NFC161GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2023	04/04/2025		4,271,719	236.62	192,286			171,214		319,657			(21,450)		28,371		0001
Purchased Call/Nasdaq FC Index/NFC1611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/10/2024		2,720,930	233.35	115,877			55,138		231,194			(28,825)		13,246		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/13/2025		1,920,410	231.36	66,056			51,291		88,484			(14,815)		11,925		0001
Purchased Call/Nasdaq FC Index/NFC161G$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2023	03/27/2024		3,481,152	233.36	134,846			100,570		278,033			(34,537)		14,998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/22/2028		772,055	246.24	56,514			41,562		27,873			(3,997)		8,761		0001

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Purchased Call/Nasdaq FC Index/NFC1611$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2023	05/02/2025		2,148,887	233.46		109,780		101,773		177,805			(8,339)		14,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2021	08/10/2023		635,962	244.38	23,995			1,321		807			(5,959)		1,066		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2030		851,455	230.91		54,894		51,560		62,488			(3,373)		10,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	08/25/2023		1,510,848	248.18	58,260			4,434		852			(14,549)		2,959		0001
Purchased Call/Nasdaq FC Index/NFC1610$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024		3,973,397	240.51	172,118			76,045		243,302			(42,723)		18,660		0001
Purchased Call/Nasdaq FC Index/NFC161H$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024		9,770,985	234.91		367,872		299,178		734,957			(70,694)		43,847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/25/2023		445,330	246.31	18,422			1,401		506			(4,586)		872		0001
Purchased Call/Nasdaq FC Index/NFC1614$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2022	08/07/2023		5,005,895	241.28	196,076			20,368		242,049			(98,944)		8,076		0001
Purchased Call/Nasdaq FC Index/NFC161J$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2023	05/22/2024		8,745,881	245.99		296,134		265,896		410,844			(30,883)		41,391		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	02/02/2024		2,299,939	236.45	82,727			24,739		53,401			(20,673)		8,867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2023	06/23/2025		2,301,391	236.34		77,966		77,637		86,178			(449)		16,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/18/2024		2,682,636	235.11	96,565			34,726		75,649			(24,016)		11,364		0001
Purchased Call/Nasdaq FC Index/NFC1613$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2022	07/20/2023		6,647,037	235.98	253,041			13,368		466,529			(126,508)		7,780		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/25/2023		242,783	253.14	9,541			1,129		15,969			(2,362)		593		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	02/08/2028		19,919	1225.76	4,248			5,206		5,206	1,657				214		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2028		311,982	1063.09	90,896			124,364		124,364	36,138				3,453		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024		59,503	1029.49	8,985			15,271		15,271	6,421				294		0001

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Purchased Call/Shiller Barclays Global Index/SBG017JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/06/2023		690,185	253.96	28,298			3,793		43,183			(7,029)		1,788		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/13/2024		1,850,416	265.52	68,473			38,483		67,600			(16,937)		9,806		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/15/2024		1,459,262	265.34	49,705			28,584		54,007			(12,531)		7,752		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/06/2024		1,209,729	255.73	46,847			14,164		70,390			(11,595)		4,707		0001
Purchased Call/Nasdaq FC Index/NFC1611SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2023	05/07/2024		4,806,311	237.64		176,787		151,617		324,386			(25,841)		22,218		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024		989,708	257.59	34,448			10,969		51,792			(8,600)		3,937		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017296	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/08/2024		88,337	1068.03	14,134			20,223		20,223	8,198				447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017780	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/27/2024		461,554	235.87	17,670			6,563		12,309			(4,387)		1,989		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/05/2024		236,683	255.73	9,112			2,745		13,772			(2,256)		919		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/15/2024		1,046,942	256.8	39,638			12,564		57,443			(9,863)		4,155		0001
Purchased Call/Nasdaq FC Index/NFC1619SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2022	11/08/2024		8,602,703	219.5	396,621	6,422		277,029		1,102,647			(100,480)		50,192		0001
Purchased Call/Nasdaq FC Index/NFC1619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2022	11/08/2024		7,399,336	214.03	402,182	14,645		290,848		1,123,508			(100,241)		43,171		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/26/2024		213,657	254.84	8,330			2,752		13,163			(2,067)		868		0001
Purchased Call/Nasdaq FC Index/NFC1619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024		527,709	214.8	24,116			16,331		77,565			(5,963)		3,070		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017385F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		170,506	997.33	25,849			42,816		42,816	15,974				963		0001
Purchased Call/Shiller Barclays Global Index/SBG017K5F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023		1,643,589	256.88	65,789			11,987		85,800			(16,346)		4,961		0001
Purchased Call/Nasdaq FC Index/NFC1619SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023		10,400,128	214.03	459,836			167,628		1,743,165			(228,751)		31,272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/14/2024		2,788,494	225.91	104,084			68,244		173,019			(26,117)		15,855		0001
Purchased Call/Nasdaq FC Index/NFC161BSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2023	12/27/2024		6,761,393	217.58	297,740	18,365		237,302		905,927			(78,314)		41,348		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/22/2024		2,308,649	264.59	85,233			49,250		89,696			(21,219)		12,368		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/23/2024		323,714	253.8	12,528			3,545		20,122			(3,098)		1,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/10/2024		770,444	229.71	26,905			13,989		35,855			(6,733)		3,910		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/21/2029		335,161	228.03	20,646			19,141		24,575			(1,462)		4,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2025		2,425,341	231.32		79,426		61,782		112,187			(17,715)		15,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/13/2024		2,011,601	230.09	64,792			47,457		98,442			(16,088)		12,143		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/19/2023		760,831	240.34	31,243			776		1,804			(7,775)		868		0001
Purchased Call/Nasdaq FC Index/NFC1612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024		1,807,438	234.01	79,653			39,533		146,352			(19,762)		8,988		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/02/2024		2,071,753	231.05	64,866			46,532		95,314			(16,152)		12,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	12/20/2024		4,749,098	228.11	164,148	5,778		127,136		260,653			(41,574)		28,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/07/2023		2,776,937	247.65	101,352			9,503		3,027			(25,186)		6,037		0001
Purchased Call/Nasdaq FC Index/NFC161G$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2023	03/28/2025		5,231,276	232.98		255,824		224,440		439,699			(31,976)		34,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/05/2024		6,513,422	230.17	215,918			155,117		316,095			(53,536)		39,021		0001
Purchased Call/Nasdaq FC Index/NFC161J$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2023	05/29/2024		5,514,593	248.27		198,441		182,747		234,211			(16,496)		26,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/05/2023		1,520,511	248.6	53,272			4,850		1,162			(13,263)		3,257		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		3,376,628	231.78		116,876		96,910		154,570			(20,328)		21,682		0001
Purchased Call/Nasdaq FC Index/NFC1612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2022	07/05/2023		7,939,278	230.78	307,633			3,427		758,832			(154,060)		4,646		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161G$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2023	. 03/28/2024	.....	9,521,337	..... 235.78	.....	365,234	.....	275,629	.....	 687,040	.....	.....	..... (91,160)	.....	41,097	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/19/2022	. 10/15/2024	.....	 254,799	..... 225.91	9,091	.....	.....	 5,918	.....	15,463	.....	.....	.....(2,263)	.....	 1,450	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/27/2022	. 10/18/2024	.....	2,638,557	..... 226.26	99,439	.....	.....	65,539	.....	157,200	.....	.....	.....(24,858)	.....	15,066	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/04/2021	. 08/02/2023	.....	1,940,453	..... 244.12	76,226	.....	.....	 3,356	.....	 1,828	.....	.....	.....(18,928)	.....	 2,917	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/01/2022	. 07/02/2024	.....	 583,869	..... 229.41	27,675	.....	.....	13,971	.....	55,847	.....	.....	.....(6,843)	.....	 2,931	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/06/2023	. 05/31/2024	.....	6,562,473	..... 249.42	.....	237,681	.....	221,386	.....	264,601	.....	.....	..... (17,773)	.....	31,482	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161J$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/26/2023	. 05/27/2025	.....	1,734,913	..... 248.27	.....	76,720	.....	 73,456	.....	 88,449	.....	.....	.....(3,651)	.....	11,987	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/15/2022	. 07/12/2024	.....	4,093,571	.....230.2	216,219	.....	.....	 113,116	.....	379,756	.....	.....	.....(54,125)	.....	20,829	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161K$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/06/2023	. 06/05/2025	.....	3,775,340	..... 249.28	.....	166,729	.....	161,579	.....	187,209	.....	.....	.....(5,377)	.....	26,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/19/2022	. 08/09/2024	.....	3,215,796	..... 241.86	132,575	.....	.....	 74,796	.....	192,999	.....	.....	.....(33,299)	.....	16,958	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/06/2022	. 07/01/2024	.....	2,806,591	..... 229.41	137,890	.....	.....	 69,763	.....	268,498	.....	.....	.....(34,314)	.....	14,071	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/14/2022	. 07/05/2024	.....	 4,884,670	..... 233.62	210,534	.....	.....	108,529	.....	400,977	.....	.....	.....(52,850)	.....	24,623	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 02/16/2023	. 02/06/2025	.....	5,598,691	.....233.8	.....	194,334	.....	 156,817	.....	226,057	.....	.....	.....(37,759)	.....	35,500	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161G$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/31/2023	. 03/31/2025	.....	3,352,663	..... 238.04	.....	148,585	.....	130,747	.....	239,666	.....	.....	..... (18,097)	.....	22,197	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/05/2023	. 01/03/2025	.....	 702,378	..... 228.71	.....	22,787	.....	 17,349	.....	 37,466	.....	.....	.....(5,501)	.....	 4,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/16/2022	. 11/15/2024	.....	 7,109,988	..... 220.65	314,957	.....	.....	217,838	.....	879,182	.....	.....	..... (78,111)	.....	41,774	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/22/2022	. 12/22/2028	.....	 232,650	..... 1032.94	59,356	 14,578	.....	103,740	.....	103,740	28,695	.....	.....	.....	 2,724	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 07/18/2022	. 07/15/2024	.....	3,309,485	..... 229.56	127,043	.....	.....	 66,894	.....	155,845	.....	.....	.....(31,714)	.....	16,906	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 02/13/2023	. 02/07/2025	.....	2,547,614	.....234.3	.....	83,021	.....	 67,266	.....	 99,927	.....	.....	.....(15,990)	.....	16,168	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/20/2022	. 07/14/2023	.....	8,312,303	..... 230.29	364,660	.....	.....	 13,279	.....	803,799	.....	.....	..... (183,089)	.....	 8,140	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161K$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/08/2023	.06/05/2024	.....	9,349,466	..... 249.28	.....	334,277	.....	313,343	.....	381,993	.....	.....	.....(21,837)	.....	45,184	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/14/2021	.09/08/2023	.....	1,171,939	..... 247.51	42,627	.....	.....	 4,059	.....	 1,373	.....	.....	.....(10,591)	.....	 2,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/02/2022	.07/14/2023	.....	8,021,202	..... 232.15	306,498	.....	.....	11,144	.....	705,946	.....	.....	..... (153,543)	.....	7,855	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/21/2022	.09/20/2024	.....	 1,700,336	..... 259.63	57,860	.....	.....	 35,940	.....	87,953	.....	.....	.....(14,506)	.....	 9,419	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161L$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/27/2023	.06/26/2025	.....	5,094,802	..... 247.24	.....	254,770	.....	254,163	.....	279,664	.....	.....	.....(954)	.....	35,952	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/27/2022	.09/23/2024	.....	3,574,508	..... 256.99	124,278	.....	.....	77,431	.....	211,138	.....	.....	.....(31,022)	.....	19,867	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/10/2023	.02/21/2025	.....	1,992,749	..... 231.89	.....	66,258	.....	54,831	.....	90,662	.....	.....	..... (11,506)	.....	12,796	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	.01/19/2023	.01/19/2024	.....	 104,844	..... 182.35	.....	5,704	.....	 3,191	.....	 4,297	.....	.....	.....(2,531)	.....	391	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/22/2022	.11/22/2023	.....	277,585	..... 230.45	 6,995	.....	.....	 2,783	.....	10,383	.....	.....	.....(3,469)	.....	875	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017L$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/10/2022	.01/05/2024	.....	 835,334	.....253.7	32,017	.....	.....	 8,320	.....	54,098	.....	.....	.....(7,977)	.....	 3,005	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017W$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/09/2023	.02/07/2025	.....	2,033,273	..... 267.73	73,837	.....	.....	59,752	.....	74,654	.....	.....	.....(14,255)	.....	12,904	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/02/2022	.09/03/2024	.....	 1,515,611	..... 261.71	55,615	.....	.....	32,897	.....	69,728	.....	.....	.....(13,756)	.....	 8,235	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/26/2022	.08/28/2024	.....	701,494	..... 264.53	25,885	.....	.....	 15,055	.....	27,332	.....	.....	..... (6,392)	.....	 3,785	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/18/2023	.01/12/2024	.....	 7,102,008	.....224.7	265,066	.....	.....	144,747	.....	 801,858	.....	.....	..... (121,030)	.....	26,022	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/11/2023	.12/29/2023	.....	9,140,822	..... 218.99	 281,018	63,067	.....	173,342	.....	 1,277,475	.....	.....	..... (170,593)	.....	32,273	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/13/2022	.10/11/2024	.....	1,235,438	..... 257.41	45,105	.....	.....	 29,283	.....	71,992	.....	.....	..... (11,280)	.....	 7,002	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/21/2022	.10/14/2024	.....	1,737,919	..... 257.47	63,646	.....	.....	41,387	.....	 101,048	.....	.....	.....(15,831)	.....	 9,882	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/07/2022	.10/09/2024	.....	1,559,344	..... 258.33	56,604	.....	.....	 36,233	.....	86,801	.....	.....	.....(13,977)	.....	 8,819	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2023	.01/17/2025	.....	5,953,740	..... 225.71	.....	252,770	.....	196,785	.....	627,553	.....	.....	.....(56,341)	.....	37,103	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	03/08/2024		3,197,591	256.44	125,478			43,424		213,097			(31,205)		13,285		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	02/23/2024		3,242,018	254.15	128,841			42,416		207,290			(32,225)		13,090		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2022	03/01/2024		940,920	256.64	33,253			11,227		52,428			(8,287)		3,854		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2022	03/08/2024		1,388,584	254.29	53,480			18,638		88,461			(13,403)		5,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/17/2021	09/18/2023		8,534,179	266.55	322,592			35,055					(79,876)		19,977		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2022	08/16/2024		2,582,762	265.63	92,194			52,583		94,023			(22,981)		13,737		0001
Purchased Call/Nasdaq FC Index/NFC161C$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2023	01/15/2025		1,535,953	225.61	66,895			51,943		162,283			(15,089)		9,555		0001
Purchased Call/Nasdaq FC Index/NFC161J$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024		4,536,566	238.77	172,320			150,580		292,173			(22,814)		21,072		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2022	02/28/2024		2,026,803	255.47	78,495			26,119		120,670			(19,479)		8,269		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024		3,310,620	239.32	152,473			65,837		212,349			(37,812)		15,378		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2023	02/14/2025		2,654,816	269.29	96,315			78,916		90,205			(17,710)		16,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2021	09/27/2023		2,586,141	264.3	94,787			11,463					(23,512)		6,385		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2023	01/30/2025		4,655,165	232.19	171,208			136,349		206,102			(35,027)		29,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023		1,547,396	265.03	56,267			6,457					(14,024)		3,712		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/07/2025		1,924,738	233.86	64,401			52,199		77,446			(12,376)		12,215		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/31/2023		2,720,275	248.5	101,805			8,542		1,751			(25,277)		5,606		0001
Purchased Call/Nasdaq FC Index/NFC161JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/17/2024		10,182,587	243.3	421,467			375,110		539,204			(49,278)		47,820		0001
Purchased Call/Nasdaq FC Index/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2022	05/22/2024		2,173,130	236.46	99,899			45,329		157,939			(25,084)		10,284		0001
Purchased Call/Nasdaq FC Index/NFC161JSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025		4,446,972	244.13	204,281			194,540		260,594			(10,241)		30,638		0001
Purchased Call/Nasdaq FC Index/NFC161C$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/13/2025		4,463,373	225.61	197,029			152,865		471,704			(44,497)		27,717		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Nasdaq FC Index/NFC161HS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2023	04/05/2024		11,741,445	236.62		434,360		336,472		819,688			(99,634)		51,419		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	02/28/2025		1,662,617	231.3		59,725		50,194		78,421			(9,649)		10,738		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/05/2025		117,738	232.29		3,396		2,879		5,261			(528)		764		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/27/2025		1,775,134	229.82		60,864		53,095		91,762			(7,831)		11,716		0001
Purchased Call/Nasdaq FC Index/NFC161JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2023	05/15/2024		8,100,866	239.96		324,444		285,918		496,532			(39,716)		37,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2023		3,214,445	266.47	121,995			13,746					(30,259)		7,664		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/08/2024		1,822,251	253.9	71,601			24,813		118,564			(17,794)		7,571		0001
Purchased Call/Nasdaq FC Index/NFC1610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/17/2024		4,249,240	236.65	202,671			89,896		305,612			(50,456)		19,955		0001
Purchased Call/Nasdaq FC Index/NFC161GST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024		8,251,775	237.11		297,385		228,005		563,713			(70,040)		36,072		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/05/2024		3,129,696	229.23	109,681			56,187		149,908			(27,390)		15,777		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/22/2023		2,142,248	242.97	80,970			9,299		10,404			(20,166)		5,138		0001
Purchased Call/Nasdaq FC Index/NFC161C$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2025		1,436,523	226.18		65,172		51,388		149,205			(13,968)		8,984		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024		996,931	179.27	69,323			35,195		78,553			(17,167)		5,025		0001
Purchased Call/Nasdaq FC Index/NFC161KS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025		5,159,969	249.25		225,391		218,720		255,912			(7,102)		35,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/10/2025		3,034,141	233.3		108,153		87,995		126,543			(20,263)		19,304		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2025		367,247	183.09		32,391		24,793		30,147			(7,621)		2,272		0001
Purchased Call/Nasdaq FC Index/NFC161BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2022	12/22/2023		4,272,388	219.13	145,657	12,610		77,117		592,903			(78,989)		14,792		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/24/2024		3,153,392	227.6	115,965			76,883		174,576			(28,850)		18,119		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/05/2024		2,660,118	240.77	123,798			57,940		163,302			(30,734)		12,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	02/28/2025		875,609	231.1		30,293		25,408		41,753			(4,983)		5,655		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/19/2023		1,618,772	250.15	62,907			14,805		126,513			(15,611)		5,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/20/2025		3,527,274	233.26	109,123			90,183		148,190			(19,076)		22,631		0001
Purchased Call/Nasdaq FC Index/NFC1619$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2022	11/20/2024		4,183,495	219.74	192,757			135,049		530,866			(47,900)		24,701		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2021	12/22/2023		2,598,788	251.2	101,692			24,442		192,322			(25,324)		8,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024		2,214,920	226.92	93,604			64,127		128,059			(23,241)		12,923		0001
Purchased Call/Nasdaq FC Index/NFC1619$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2023	11/21/2023		9,318,131	218.62	374,741	10,676		155,144		1,337,615			(191,131)		29,264		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/12/2024		1,257,581	254.71	48,040			16,827		78,404			(11,879)		5,266		0001
Purchased Call/Nasdaq FC Index/NFC161AS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/22/2024		4,973,013	221.91	223,174			157,407		590,682			(55,540)		29,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024		1,714,386	237.01	59,892			22,328		41,375			(14,871)		7,400		0001
Purchased Call/Nasdaq FC Index/NFC1614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2023		8,200,484	244.12	235,879			29,783		317,688			(118,893)		14,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2023	07/01/2025		427,071	238.01		14,606		14,606		14,589					3,024		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/30/2023	06/30/2025		151,325	183.74		14,648		14,648		14,681					1,071		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		5,004	1032.94	503			889		889	406				17		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	03/28/2024		2,369,175	262.16	91,899			34,285		95,523			(22,832)		10,226		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/16/2024		1,134,935	255.39	44,035			12,054		66,881			(10,889)		4,201		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/06/2024		2,022,940	229.62	69,963			50,499		101,402			(17,364)		12,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/09/2024		1,375,615	229.67	48,335			35,104		68,820			(12,021)		8,273		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2022	12/13/2024		3,683,655	230.47	123,710			90,233		176,295			(30,673)		22,236		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/04/2024		2,582,474	227.52	89,120			60,484		144,154			(22,177)		15,007		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/08/2024		166,625	253.7	6,465			1,699		10,797			(1,601)		604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/16/2025		914,897	237.29		30,361		30,003		32,310			(406)		6,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	10/31/2024		3,736,838	229.13	113,997			76,623		189,835			(28,319)		21,626		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SE	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	03/04/2022	03/04/2024		1,371,000	4344.53	82,808			28,134		64,854			(20,504)		5,650		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SL	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/06/2022	07/05/2024		1,557,000	4090.51	87,815			44,631		190,061			(21,773)		7,849		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SM	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/06/2022	07/05/2024		1,429,000	4174.97	66,877			33,990		149,166			(16,582)		7,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025		3,811,697	226.72		132,522		114,295		80,399			(18,400)		25,019		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/06/2024		88,424	227.52	3,109			2,113		4,940			(772)		515		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024		2,732,947	253.69	105,781			27,449		176,997			(26,287)		9,833		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2023		162,272	1082.32	11,675			22,923		22,923	11,440				539		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2025		53,077	1096.87		9,200		10,739		10,739	1,539				332		0001

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Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2025		56,173	1114.61		8,336		12,072		12,072	3,736				374		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024		1,318,456	262.5	49,726			18,140		51,733			(12,338)		5,628		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025		11,916	1110.9		1,903		2,569		2,569	666				77		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025		1,400,858	4716		62,969		61,403		78,232			(1,816)		9,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S5	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	10/27/2022	10/24/2024		1,518,227	4342	66,609			44,252		137,164			(16,561)		8,723		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SF	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/29/2022	11/29/2024		1,919,000	4475.26	74,265			52,668		137,974			(18,389)		11,430		0001
Purchased Call/Nasdaq FC Index/NFC161ASD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	11/30/2023		7,510,305	224.45	261,292	5,934		113,476		870,273			(132,504)		24,312		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2024		144,797	1158.51	23,370			22,540		22,540	9,416				763		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/24/2023		1,479,707	256.11	59,398			9,402		80,828			(14,742)		4,171		0001
Purchased Call/Nasdaq FC Index/NFC1611S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2022	06/03/2024		2,389,323	240.77	111,442			51,921		146,373			(27,691)		11,513		0001
Purchased Call/Nasdaq FC Index/NFC1613SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/22/2024		2,435,733	235.28	120,317			64,404		187,742			(29,973)		12,557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2023	04/25/2025		1,097,674	230.11		42,776		39,183		56,431			(3,750)		7,408		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/01/2024		2,606,095	226.82	91,955	1,984		63,639		151,205			(23,464)		15,098		0001
Purchased Call/Nasdaq FC Index/NFC161IST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/09/2025		4,321,802	239.65	197,597			185,055		294,453			(13,196)		29,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025		5,558,976	226.35	195,054			169,922		121,759			(25,330)		36,690		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/08/2030		11,877	229.2		771		722		841			(49)		152		0001
Purchased Call/Nasdaq FC Index/NFC1611SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024		5,373,236	241.51	252,251			116,344		327,958			(62,628)		25,777		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/13/2022	07/12/2024		656,411	178.96	47,787			24,747		53,364			(11,848)		3,340		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/21/2024		6,115,905	230.11	214,347			150,192		296,085			(53,180)		36,147		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/12/2023		300,000	251.94	11,820			1,185		21,196			(2,923)		675		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2021	09/22/2023		797,653	250.86	33,645			3,853		59,938			(8,356)		1,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/03/2023		62,797	241.52	2,270			294		458			(564)		160		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/29/2024		1,080,692	266.95	40,634			18,587		33,682			(10,034)		5,169		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/20/2025		6,769,611	229.42	248,627			214,606		356,748			(34,324)		44,434		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023		986,592	250.68	39,106			2,973		75,053			(9,745)		1,932		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023		103,552	250.29	4,145			315		8,047			(1,031)		203		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/11/2023		575,474	251.94	22,616			2,240		40,658			(5,600)		1,287		0001
Purchased Call/Nasdaq FC Index/NFC161DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025		8,344,885	231.67		388,339		311,733		730,790			(77,469)		52,642		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2022	04/22/2024		2,165,944	264.24	77,094			31,438		77,870			(19,148)		9,769		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	09/29/2023		2,540,844	253.92	99,699			12,398		159,203			(24,805)		6,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2023	03/10/2025		2,273,240	228.79		77,962		66,566		123,622			(11,472)		14,802		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/12/2024		279,803	257.34	10,716			3,331		14,842			(2,653)		1,103		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/19/2024		5,811,080	228.22	199,984			147,547		316,750			(49,596)		35,275		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017N$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024		1,333,809	254.71	51,102			17,888		83,105			(12,704)		5,574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025		608,132	183.66		53,272		41,255		48,643			(12,226)		3,780		0001
Purchased Call/S&P 500 INDEX/SPX150U$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/09/2022	11/07/2023		1,781,988	244	91,047			32,807		166,861			(45,398)		5,317		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024		875,810	264.11	34,909			14,730		32,066			(8,657)		4,023		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/19/2024		1,133,804	262.09	41,174			20,138		48,754			(10,246)		5,591		0001
Purchased Call/S&P 500 INDEX/SPX2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024		1,634,000	245.64	89,380			45,552		156,286			(43,961)		5,832		0001
Purchased Call/S&P 500 INDEX/SPX2611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		1,497,000	257.95	42,066			22,849		76,729			(19,415)		5,485		0001
Purchased Call/Nasdaq FC Index/NFC1611$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/07/2024		4,188,358	241.23	144,300			68,150		252,523			(35,958)		20,301		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023		743,150	257.25	29,130			5,307		37,844			(7,240)		2,243		0001
Purchased Call/Nasdaq FC Index/NFC1619$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2022	11/11/2024		4,364,195	220.44	195,941			134,712		543,958			(48,689)		25,540		0001
Purchased Call/S&P 500 INDEX/SPX1403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/20/2029		1,812,000	100	314,201			261,116		293,215			(22,258)		21,840		0001
Purchased Call/S&P 500 INDEX/SPX2610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		1,540,000	254.61	46,046			23,215		94,313			(22,897)		5,437		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		2,080,000	257.31	50,128			25,273		107,591			(24,926)		7,344		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/28/2025		948,205	268.91		34,366		28,742		33,181			(5,681)		6,124		0001
Purchased Call/S&P 500 INDEX/SPX1406$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/09/2023		3,180,000	100	48,654			13,440		144,061			(23,996)		8,364		0001
Purchased Call/S&P 500 INDEX/SPX1406$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/17/2024		4,388,000	100		49,146		27,077		54,471			(22,082)		16,281		0001
Purchased Call/S&P 500 INDEX/SPX2611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		4,151,000	100		44,831		24,351		25,144			(20,691)		15,209		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	09/30/2024		1,346,250	254.61	54,268			34,375		89,200			(13,569)		7,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2029		636,756	230.45	38,842			35,525		43,160			(2,751)		8,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024		1,453,234	230.73	49,453			35,200		68,024			(12,329)		8,639		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/13/2024		1,065,891	229.11	35,511			26,069		55,176			(8,836)		6,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/06/2024		1,103,310	229.83	38,017			27,533		54,631			(9,471)		6,616		0001
Purchased Call/S&P 500 INDEX/SPX1407$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/29/2024		1,602,000	100		30,758		17,964		57,820			(12,907)		6,119		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/01/2023	01/31/2025		311,751	183.19		27,434		21,857		26,153			(5,600)		1,967		0001
Purchased Call/Nasdaq FC Index/NFC161C$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025		4,796,757	223.76		218,407		170,505		536,352			(48,481)		29,893		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2024		1,125,628	267.06	36,357			17,312		35,236			(9,053)		5,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2030		335,054	229.41		20,673		19,872		23,689			(808)		4,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/03/2025		3,455,714	231.87		118,485		104,488		160,215			(14,121)		22,933		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2023	04/04/2025		3,322,882	231.65		111,608		98,675		155,922			(13,051)		22,069		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/11/2024		4,444,144	225.64	159,960			103,762		276,611			(39,944)		25,188		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2023	03/14/2025		1,770,008	261.99		56,332		48,196		87,965			(8,235)		11,562		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2022	04/05/2024		4,055,934	235.95	143,480			55,340		108,810			(35,724)		17,762		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/11/2024		342,126	262.99	12,590			7,565		14,739			(3,109)		1,876		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2022	03/01/2024		2,782,248	256.58	107,538			36,156		155,606			(26,715)		11,397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025		535,910	182.52		48,446		36,734		45,065			(11,747)		3,298		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/29/2024		2,527,709	230.1	93,043			66,178		122,816			(23,085)		15,056		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	02/28/2025		2,905,730	268.32		108,444		90,643		104,830			(17,908)		18,767		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025		447,236	182.29		38,507		29,938		38,727			(8,598)		2,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/12/2023	06/09/2025		13,404,627	273.46		399,525		389,880		442,676			(10,831)		93,478		0001
Purchased Call/S&P 500 INDEX/SPX161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	01/09/2024		2,150,000	.4400	204,910			42,671		135,198			(40,139)		7,817		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	10/28/2024		3,747,583	229.46	122,851			82,980		186,513			(30,847)		21,622		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2024		5,984,934	230.12	206,109	2,177		152,060		292,323			(51,410)		36,094		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024		1,477,000	4632.63	62,329			16,096		14,233			(15,454)		5,314		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/07/2022	01/04/2024		2,434,022	.4583	109,997			28,450		29,039			(27,386)		8,734		0001
Purchased Call/S&P 500 INDEX/SPX161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	04/01/2025		1,290,000	.4800	112,569			52,587		105,880			(14,851)		8,548		0001
Purchased Call/S&P 500 INDEX/SPX161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2021	04/29/2025		3,431,250	.5700	175,028			91,485		46,985			(24,750)		23,227		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024		376,022	256.99	13,650			8,463		22,226			(3,371)		2,095		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		2,950,885	268.04		107,170		88,722		107,560			(18,705)		18,948		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024		1,454,000	4595.75	65,430			17,190		17,319			(16,201)		5,273		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		2,239,000	4429.61	110,831			30,880		64,236			(27,518)		8,349		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2023	03/13/2025		4,962,942	263.42		149,002		127,256		230,421			(21,891)		32,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2022	02/29/2024		2,333,000	4363.46	130,881			43,627		103,808			(32,407)		9,537		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/16/2024		2,120,925	228.63	70,631			52,068		112,895			(17,585)		12,839		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/14/2025		1,979,399	259.74		69,730		59,908		109,126			(10,049)		12,930		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/11/2024		617,111	261.45	24,460			9,583		26,317			(6,067)		2,731		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/25/2022	02/23/2024		2,878,082	4313	174,234			57,035		150,725			(43,319)		11,620		0001
Purchased Call/Shiller Barclays Global Index/SBG017HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2021	08/10/2023		527,243	250.73	21,710			1,196		40,059			(5,395)		884		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	03/15/2022	03/15/2024		1,557,000	4240.15	98,870			34,991		101,232			(24,481)		6,558		0001
Purchased Call/Nasdaq FC Index/NFC161H$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024		8,317,703	236.98	309,899			245,985		572,779			(65,465)		36,878		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/02/2021	08/02/2023		323,833	176.46	12,694			558		14,380			(3,147)		487		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023		2,563,220	250.87	99,849			4,690		193,414			(24,846)		3,969		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2021	08/11/2023		2,986,984	251.88	117,547			6,650		212,391			(29,198)		5,066		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/26/2025		864,537	268.05	31,096			25,864		31,608			(5,315)		5,574		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/16/2021	07/13/2023		1,961,321	4554	57,242			950		7			(14,252)		1,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	12/30/2024		1,796,057	228.21	61,073			46,163		98,378			(14,953)		11,014		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/15/2024		1,213,894	264.72	46,459			18,494		41,972			(11,541)		5,410		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/19/2024		3,145,914	266.09	114,735			46,282		99,429			(28,476)		14,117		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	04/22/2024		3,247,707	234.29	109,818			44,942		102,163			(27,406)		14,648		0001
Purchased Call/S&P 500 INDEX/SPX2611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024		1,521,000	261.37		31,485		17,666		62,691			(13,926)		5,672		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017QSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/25/2024		2,102,542	262.64	79,773			32,982		84,058			(19,905)		9,531		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/06/2025		1,958,498	229.2		68,576		52,541		101,770			(16,103)		12,086		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/21/2025		3,234,250	260.27		116,608		101,016		174,597			(15,866)		21,246		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2023	03/28/2025		1,792,713	261.11		69,542		60,929		93,305			(8,747)		11,841		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024		2,242,042	265.52	80,230			33,918		74,813			(19,931)		10,298		0001
Purchased Call/Nasdaq FC Index/NFC161DS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2023	01/29/2025		4,037,595	229.39		182,615		145,068		379,692			(37,912)		25,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/15/2024		1,525,269	230.07	53,165			37,053		73,787			(13,277)		8,962		0001
Purchased Call/S&P 500 INDEX/SPX161LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025		1,143,750	4800	134,723			66,296		81,319			(20,270)		7,283		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/13/2024		1,489,057	254.71	56,880			19,976		92,836			(14,048)		6,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/10/2024		1,499,774	235.97	50,846			19,863		40,423			(12,624)		6,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024		3,195,953	235.89	116,529			46,946		87,659			(28,912)		14,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/18/2024		581,274	228.63	19,373			14,283		30,966			(4,810)		3,525		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/09/2025		1,193,129	263.81		43,821		38,919		55,041			(5,034)		7,955		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024		1,532,000	4353.58	77,519			27,435		74,070			(19,194)		6,453		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2023	05/02/2025		2,489,900	262.36		88,250		81,684		124,134			(6,691)		16,892		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/06/2024		741,637	255.92	28,553			9,753		43,150			(7,051)		3,069		0001
Purchased Call/Nasdaq FC Index/NFC161AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2022	11/27/2023		7,292,564	220.8	267,274			110,566		968,501			(133,429)		23,375		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2030		137,731	233.64		8,457		8,331		8,577			(129)		1,809		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/06/2025		2,334,668	235.49		79,807		77,823		90,910			(2,302)		16,246		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	09/22/2028		280,014	242.97	19,583			14,822		11,559			(1,403)		3,204		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/04/2023		7,381,749	240.6	290,861			38,196		64,123			(72,538)		18,929		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023		595,011	250.27	20,555			1,361		46,337			(5,105)		1,090		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/18/2023		1,804,733	247.22	72,146			4,785		164,398			(17,953)		3,306		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023		466,752	251.66	18,556			1,050		33,626			(4,609)		792		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/09/2025		1,689,247	232.01		57,811		54,138		78,853			(3,891)		11,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/13/2023		4,924,738	245.97	181,467			18,490		10,011			(45,084)		11,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/03/2023		428,278	251.05	16,312			741		31,987			(4,052)		654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025		1,883,609	233.01		62,568		60,076		83,990			(2,571)		13,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/01/2023		911,174	248.6	32,107			2,757		586			(8,027)		1,893		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/13/2025		3,467,949	233.99		119,078		97,060		139,018			(22,120)		22,120		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/26/2025		1,345,550	229.81		45,903		40,031		69,557			(5,919)		8,874		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/15/2024		87,001	231.1	3,170			1,391		3,561			(787)		407		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B89	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	05/17/2024		2,735,738	230.07	100,463			44,809		120,575			(25,151)		12,848		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/04/2025		2,953,640	263.81	108,513			96,406		135,920			(12,329)		19,617		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2023	04/21/2025		1,745,240	264.17	64,039			58,310		79,608			(5,830)		11,743		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/29/2023		823,633	250.68	32,451			2,630		62,624			(8,024)		1,670		0001
Purchased Call/Nasdaq FC Index/NFC1611SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2024		1,011,723	233.35	47,855			22,744		83,579			(11,833)		4,932		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/30/2024		216,787	267.41	8,139			3,739		6,550			(2,021)		1,038		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/07/2024		939,210	264.82	34,197			14,637		32,948			(8,477)		4,342		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/04/2023		2,579,364	254.13	104,315			13,656		159,552			(25,936)		6,614		0001
Purchased Call/Shiller Barclays Global Index/SBG017QST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/05/2024		2,172,395	259.67	79,636			40,814		108,173			(19,892)		10,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024		537,682	194.07	18,926			13,727		19,865			(5,223)		2,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/11/2025		1,576,705	231.93	54,458			48,998		73,020			(5,627)		10,528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	09/22/2023		2,095,233	243.56	75,343			8,645		8,947			(18,765)		5,026		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/24/2025		3,394,092	264.49	116,713			106,317		152,707			(10,557)		22,889		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2023	04/28/2025		3,966,904	264.39	141,746			130,237		179,596			(11,737)		26,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	06/23/2023	06/24/2025		10,328,430	274	301,633			299,991		336,211			(2,853)		72,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS R0MUWSFPU8MPR08K5P83	06/30/2023	07/02/2025		5,016,759	276.06	145,988			145,988		145,877					35,547		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/10/2024		3,408,824	262.81	116,714	12,431		61,798		136,452			(30,610)		15,834		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/07/2025		1,920,789	229.87		60,934		51,776		98,351			(9,328)		12,477		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2023	04/25/2025		1,231,681	230.29		47,411		43,431		62,738			(4,145)		8,313		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2022	06/25/2024		475,918	261.65	16,666			8,311		21,081			(4,160)		2,367		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/06/2023		3,107,799	254.68	123,325			16,530		185,725			(30,653)		8,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X5U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/15/2023	03/15/2024		493,485	192.68		17,469		12,382		19,798			(5,107)		2,078		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/02/2025		1,163,442	230.36		43,782		40,793		59,193			(3,158)		7,893		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/13/2023		4,391,234	256.99	167,787			24,152		224,695			(41,876)		11,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2029		524,174	227.98	31,084			28,249		38,374			(2,200)		6,612		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2022	09/20/2024		3,521,211	259.23	120,739			74,924		185,957			(30,198)		19,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z5F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/03/2023	04/03/2024		553,031	201.74		19,411		14,772		13,076			(4,667)		2,413		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/09/2023		196,846	255.27	7,736			1,066		11,320			(1,915)		518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z5L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/05/2023	04/05/2024		440,408	201.86		15,723		12,051		10,385			(3,694)		1,929		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/12/2023		525,552	255.32	21,008			2,984		30,156			(5,220)		1,403		0001
Purchased Call/S&P 500 INDEX/SPX1406S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2023		1,279,000	100	16,755			4,527		54,644			(8,331)		3,314		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/14/2025		1,199,088	265.26		43,585		39,258		51,713			(4,426)		8,025		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2023		24,411	1163.03	2,412			1,774		1,774	985				47		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029		64,821	1075.45		25,400		26,725		26,725	7,318				776		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502S8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4HOFFQ7349	12/01/2021	12/01/2023		3,409,000	4570.57	135,337			28,443		33,575			(33,556)		11,072		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	12/23/2022	12/20/2024		1,401,937	228.03	48,437			36,057		77,282			(12,055)		8,518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	09/16/2021	09/15/2023		1,767,840	246.46	55,483			5,827		3,300			(13,825)		4,060		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	05/31/2023	05/08/2025		4,707,642	231.85	160,225			149,117		221,525			(11,298)		32,081		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	08/05/2021	08/04/2023		151,286	176.4	5,976			280		6,809			(1,484)		234		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	05/02/2023	05/01/2025		4,144,831	232.31	136,505			126,046		189,560			(10,690)		28,099		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	11/08/2022	10/20/2023		245,244	1026.27	21,948			39,796		39,796	18,732				679		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	01/12/2023	01/09/2024		507,400	253.7	15,358	5,889		7,217		32,880			(6,547)		1,845		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029		20,015	1075.45	25,400			8,252		8,252	2,259				240		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	05/11/2022	05/09/2024		2,170,638	262.04	82,669			35,586		91,038			(20,514)		10,066		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$U	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4HOFFQ7349	09/06/2022	09/06/2024		1,555,000	4292.12	72,930			43,318		140,466			(18,058)		8,478		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024		203,464	183.94	11,679			11,322		11,228			(480)		996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	08/10/2022	07/29/2024		2,796,246	233.21	99,852			54,464		103,954			(24,933)		14,544		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	08/10/2021	08/09/2023		2,471,313	250.13	99,195			5,322		194,144			(24,632)		4,091		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	10/10/2022	09/26/2024		1,709,081	255.28	70,130			44,313		109,663			(17,607)		9,530		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/09/2024		2,431,781	233.16	92,546			52,049		91,470			(23,168)		12,824		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/16/2023		487,809	256.99	19,122			2,814		24,980			(4,735)		1,327		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/23/2023		189,158	256.11	7,396			1,160		10,325			(1,831)		531		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/27/2023		1,313,540	243.91	51,771			8,429		7,593			(12,858)		3,750		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/03/2023		500,172	257.38	19,822			3,418		25,147			(4,923)		1,469		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/24/2024		970,019	264.24	36,279			14,830		34,948			(8,958)		4,390		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/03/2024		2,422,687	264.87	90,005			38,181		84,424			(22,391)		11,127		0001
Purchased Call/S&P 500 INDEX/SPX2612$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024		4,381,000	100		52,572		33,020		18,709			(19,588)		17,351		0001
Purchased Call/S&P 500 INDEX/SPX2612ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024		1,413,000	100		25,434		16,536		51,123			(8,919)		5,693		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	10/27/2023		443,658	256.37	17,255			2,812		23,847			(4,292)		1,267		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/17/2023		1,191,243	256.46	45,788			8,781		64,193			(11,372)		3,689		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/24/2025		1,715,810	232.45		59,935		47,456		74,553			(12,614)		10,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2030		146,246	236.69		8,892		8,874		8,292			(28)		1,932		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024		684,619	183.74		40,256		40,256		40,291					3,437		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/24/2025		4,168,798	231.74		151,280		119,593		188,884			(32,136)		26,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2023	01/22/2025		188,254	230.91		7,125		5,627		8,935			(1,519)		1,178		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2023	01/27/2025		3,692,075	232.95		124,259		98,643		155,957			(25,717)		23,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2023	06/27/2025		1,278,562	237.26		45,459		45,459		45,489			(7)		9,028		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/04/2024		1,673,906	258.77	57,291			36,739		91,015			(14,348)		9,416		0001
Purchased Call/Shiller Barclays Global Index/SBG017PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/28/2024		170,203	266.95	6,400			2,923		5,298			(1,582)		813		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	04/21/2025		1,585,813	231.63		54,547		49,836		74,972			(4,782)		10,670		0001
Purchased Call/S&P 500 INDEX/SPX1406$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2022	10/17/2023		2,435,000	100	31,899			9,490		53,576			(15,818)		6,653		0001
Purchased Call/S&P 500 INDEX/SPX2611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2024		3,471,000	100		37,487		20,551		37,241			(17,114)		12,847		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025		1,268,121	260.11		46,461		40,143		68,936			(6,365)		8,330		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/10/2024		639,687	260.28	23,981			12,444		30,868			(5,985)		3,246		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024		3,607,141	260.31	137,524			52,842		164,483			(34,143)		15,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/02/2024		2,715,639	232.6	98,677			54,398		105,546			(24,670)		14,197		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/10/2024		1,860,342	262.73	74,355			32,480		74,844			(18,645)		8,641		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		2,050,373	262.33	69,971			50,140		95,746			(17,391)		12,248		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/02/2024		1,132,035	261.39	42,088			15,970		48,159			(10,421)		4,931		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/14/2025		2,712,701	234.02		92,704		75,780		108,614			(17,107)		17,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$M	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/28/2022	12/27/2024		1,760,000	4472.5	57,024			42,690		139,559			(14,139)		10,763		0001
Purchased Call/S&P 500 INDEX/SPX150V$P	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/02/2022	12/01/2023		1,518,817	248	80,793			34,337		121,572			(40,175)		4,933		0001
Purchased Call/S&P 500 INDEX/SPX1406$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023		2,645,000	100	39,675			13,990		137,269			(19,567)		7,862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	02/28/2025		2,995,888	231.6		99,239		83,092		138,929			(16,326)		19,349		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023		67,230	227.26	1,701			524		3,254			(846)		186		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		69,926	231.78	1,762			1,146		2,546			(618)		282		0001
Purchased Call/S&P 500 INDEX/SPX2610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024		4,459,000	100		43,698		22,511		68,173			(21,191)		16,001		0001
Purchased Call/S&P 500 INDEX/SPX2611S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024		3,867,000	100		42,537		23,554		54,053			(18,996)		14,384		0001
Purchased Call/S&P 500 INDEX/SPX2612SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		4,174,000	100		48,836		31,288		43,683			(17,844)		16,603		0001
Purchased Call/S&P 500 INDEX/SPX2612S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024		1,432,000	250.41		79,333		49,142		117,001			(30,513)		5,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/19/2025		82,650	233.26		2,626		2,175		3,469			(459)		530		0001
Purchased Call/S&P 500 INDEX/SPX1407S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	01/23/2023	01/23/2024		4,316,000	100		50,066		28,412		85,919			(21,672)		16,251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/07/2025		1,288,157	231.3		39,196		33,361		60,927			(5,943)		8,367		0001
Purchased Call/S&P 500 INDEX/SPX2506S2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	06/02/2023	06/03/2024		1,483,000	271.97		32,329		30,103		43,249			(2,467)		7,146		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/05/2024		3,759,397	261.19	132,958			95,526		186,103			(32,968)		22,522		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/03/2025		2,982,975	264.56		107,525		94,874		132,372			(12,790)		19,796		0001
Purchased Call/S&P 500 INDEX/SPX2612SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024		3,711,000	100		44,532		28,451		29,245			(16,349)		14,761		0001
Purchased Call/S&P 500 INDEX/SPX2612S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024		2,065,000	261.7		54,310		32,586		86,554			(21,933)		7,961		0001
Purchased Call/S&P 500 INDEX/SPX2614S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2024		1,457,000	249.63		74,016		54,698		133,376			(19,711)		6,266		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2022	03/28/2024		2,601,000	4277.39	183,371			68,260		166,060			(45,466)		11,227		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	05/06/2024		2,717,046	264.82	93,046			39,733		95,212			(23,110)		12,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024		2,139,000	4224.99	113,153			50,911		180,704			(28,017)		10,154		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2023		100,078	1163.03	9,888			7,273		7,273	4,037				191		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/14/2022	01/12/2024		2,135,162	4498	114,031			30,755		47,531			(28,351)		7,823		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/09/2024		3,166,924	231.08	110,986			47,761		129,235			(27,531)		14,687		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/09/2025		1,251,519	262.08		46,156		43,195		63,369			(3,134)		8,535		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/13/2024		1,589,568	264.11	61,267			26,758		58,742			(15,228)		7,419		0001
Purchased Call/S&P 500 INDEX/SPX150Y$7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	01/20/2023	01/22/2024		1,343,000	248.1		72,119		40,728		117,523			(31,638)		5,045		0001
Purchased Call/S&P 500 INDEX/SPX2610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2022	12/19/2023		2,103,410	245	113,381			53,558		201,946			(56,379)		7,220		0001
Purchased Call/S&P 500 INDEX/SPX2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024		1,398,000	246.62		75,352		39,351		128,552			(36,227)		5,030		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		53,491	1117.91		5,082		6,860		6,860	1,778				216		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/10/2024		1,549,270	261.38	58,851			22,944		66,326			(14,554)		6,845		0001
Purchased Call/S&P 500 INDEX/SPX150V$E	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/29/2022	11/29/2023		1,473,000	246.31	79,837			33,210		127,942			(39,590)		4,753		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/18/2022	02/16/2024		2,772,000	4387.32	140,818			44,797		104,485			(35,011)		11,026		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/06/2024		1,982,117	260.37	71,981			51,985		102,161			(17,870)		11,886		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		177,716	1190.49		13,435		14,229		14,229	794				861		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2024		110,005	1096.87		12,291		16,378		16,378	4,088				413		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		22,778	1159.68		2,239		2,547		2,547	308				89		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/29/2021	10/30/2023		1,289,000	4701.36	42,666			7,101		1,722			(10,564)		3,726		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2021	11/28/2023		2,200,000	4706.89	71,060			14,641		5,693			(17,571)		7,075		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2022	12/13/2024		2,929,004	262.25	101,018			73,913		138,046			(25,074)		17,681		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/27/2024		980,649	263.31	36,612			13,574		36,610			(9,059)		4,225		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161U8C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023		2,692,000	243.72	113,872			7,842		213,623			(56,468)		3,592		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503ST	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024		2,428,012	3954		161,893		100,284		302,435			(62,267)		9,510		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/19/2024		1,943,389	266.39	67,839			27,442		60,186			(16,866)		8,721		0001
Purchased Call/S&P 500 INDEX/SPX150II8Z	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	12/28/2022	12/28/2023		1,986,000	245.4	107,641			53,376		194,320			(53,378)		6,993		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025		2,069,813	263.51	78,151			68,894		96,458			(9,372)		13,704		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/04/2024		3,918,087	262.16	143,714			54,906		158,867			(35,649)		17,128		0001
Purchased Call/S&P 500 INDEX/SPX2613SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024		1,925,000	247.3	109,918			77,003		190,765			(33,453)		8,061		0001
Purchased Call/S&P 500 INDEX/SPX715TSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2022	07/11/2023		4,147,341	3844	170,201			4,754		343,598			(85,101)		3,600		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025		4,768,269	232.46	173,532			167,308		219,068			(6,903)		33,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/18/2025		1,198,936	237.29	39,309			38,876		42,391			(486)		8,414		0001
Purchased Call/S&P 500 INDEX/SPX2610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023		1,509,000	245.4	82,090			40,479		144,440			(40,707)		5,298		0001
Purchased Call/S&P 500 INDEX/SPX2612S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2023	02/06/2024		2,092,856	251	113,647			69,259		165,202			(44,457)		8,143		0001
Purchased Call/S&P 500 INDEX/SPX150VSF	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/29/2022	11/28/2023		1,847,430	247	95,761			39,680		155,011			(47,617)		5,941		0001
Purchased Call/S&P 500 INDEX/SPX150YS8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	01/20/2023	01/22/2024		2,035,000	256.16	64,713			36,546		117,161			(28,389)		7,644		0001
Purchased Call/S&P 500 INDEX/SPX161U8L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2023		1,724,000	246.24	72,753			6,213		119,488			(36,077)		2,552		0001
Purchased Call/S&P 500 INDEX/SPX161T8Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2023		6,548,000	100	62,861			2,771					(31,002)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX161U84	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023		3,533,000	100	34,270			1,699					(16,994)		4,030		0001
Purchased Call/Shiller Barclays Global Index/SBG017T8A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/03/2024		2,137,862	255.79	84,478			53,973		134,225			(21,156)		12,013		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024		2,894,363	265.31	112,954			50,299		109,271			(28,261)		13,593		0001
Purchased Call/Shiller Barclays Global Index/SBG017I8L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023		1,076,397	251.7	42,350			3,637		77,190			(10,576)		2,236		0001
Purchased Call/Nasdaq FC Index/NFC1613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2022	07/23/2024		1,429,407	235.28	72,779			39,130		110,202			(18,156)		7,378		0001
Purchased Call/Shiller Barclays Global Index/SBG017X82	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/20/2025		2,576,306	269.64	90,468			74,765		86,277			(15,821)		16,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2612SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		1,648,000	267.22		27,686		17,738		46,556			(10,116)		6,555		0001
Purchased Call/S&P 500 INDEX/SPX2613SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024		1,630,000	249.17		82,967		59,946		150,908			(23,122)		6,931		0001
Purchased Call/S&P 500 INDEX/SPX161US8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023		2,176,000	254.04	42,650			2,369		79,371			(21,208)		2,610		0001
Purchased Call/S&P 500 INDEX/SPX161VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		1,854,000	100	26,327			3,510					(13,091)		3,396		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2022	03/19/2024		2,655,000	4428.53	133,812			48,158		100,631			(33,087)		11,268		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024		1,856,000	4409.91	91,315			25,749		58,909			(22,610)		6,972		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/25/2022	02/21/2024		1,556,764	4185	119,025			38,741		114,422			(29,674)		6,259		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024		2,505,608	4405	114,964			39,856		103,549			(28,583)		10,410		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025		2,207,923	262.4		81,488		74,442		109,555			(7,196)		14,901		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/04/2024		993,030	258.7	35,157			22,463		54,162			(8,772)		5,586		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/06/2023		2,084,658	241.48	74,044			9,947		15,712			(18,509)		5,401		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024		1,023,201	262.13	39,708			17,360		42,704			(9,968)		4,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028		94,291	229.41		5,026		4,753		6,227			(275)		1,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028		132,473	244.83	9,432			7,166		5,124			(668)		1,527		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/12/2025		3,440,695	236.03		123,840		121,253		130,321			(2,750)		24,044		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/05/2024		1,788,331	229.76	60,925			31,375		82,738			(15,293)		9,015		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025		2,559,868	267.34		79,006		67,225		97,763			(11,919)		16,668		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/06/2025		4,036,508	271.21		132,089		111,492		125,466			(20,739)		26,198		0001
Purchased Call/S&P 500 INDEX/SPX150Y9G	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/24/2023	01/23/2024		2,159,126	248		121,637		69,219		190,185			(52,464)		8,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161V$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2022	08/04/2023		1,539,697	247	73,792			7,230		102,531			(38,052)		2,384		0001
Purchased Call/S&P 500 INDEX/SPX161T$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023		2,038,000	100	22,214			802					(11,046)		1,996		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		2,043,789	261.46	78,956			42,212		93,021			(19,650)		10,536		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/18/2024		1,370,928	257.93	50,894			33,318		78,079			(12,659)		7,828		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024		1,911,000	4050.79	117,527			57,393		242,028			(29,100)		9,450		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2023	06/12/2025		3,751,159	266.31	141,862			138,772		158,466			(3,291)		26,214		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	05/01/2024		877,659	263.52	32,824			13,733		33,339			(8,105)		4,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2025		3,373,459	233.64	108,977			103,471		144,679			(5,640)		23,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/20/2025		3,316,016	236.86	111,609			110,400		120,397			(1,358)		23,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/22/2024		2,711,725	231.16	98,686			52,829		115,433			(24,609)		13,979		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/17/2024		1,225,401	263.66	46,605			20,669		46,756			(11,598)		5,755		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/17/2025		1,591,930	258.72	58,727			50,535		91,989			(8,292)		10,424		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2022	05/03/2024		2,579,000	4289.73	134,882			56,880		177,882			(33,443)		11,845		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	06/28/2024		1,927,773	4148	91,405			45,892		206,264			(22,726)		9,626		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2024		1,803,000	4354.22	93,035			53,163		136,660			(23,005)		9,636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024		346,206	193.76	12,152			8,580		13,044			(3,586)		1,455		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/21/2023		247,259	255.15	9,668			1,899		14,507			(2,391)		777		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/03/2025		2,531,485	271.08	73,264			61,984		79,096			(11,423)		16,390		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/03/2023		694,588	245.09	25,523			4,423		3,429			(6,380)		2,040		0001
Purchased Call/Shiller Barclays Global Index/SBG017KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/27/2023		637,319	253.09	25,329			5,223		50,175			(6,311)		2,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2023	05/29/2025		839,759	233.01	27,859			26,748		37,410			(1,146)		5,811		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2023	06/27/2025		3,379,466	236.84	116,296			116,171		123,371			(251)		23,864		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/24/2023		691,286	253.09	26,072			5,261		54,422			(6,490)		2,194		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/12/2025		622,321	267.34	22,466			19,107		23,790			(3,433)		4,059		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/25/2024		1,691,114	261.9	63,962			34,373		75,225			(15,903)		8,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/07/2024		61,020	233.33	2,382			1,335		2,265			(598)		321		0001
Purchased Call/Shiller Barclays Global Index/SBG017IST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/14/2023		974,357	253.19	36,751			3,800		63,843			(9,145)		2,223		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/02/2023		232,705	257.44	9,181			1,570		11,642			(2,283)		681		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/19/2025		2,597,394	258.72	94,805			81,540		150,189			(13,581)		17,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024		242,450	198.45	8,389			5,833		6,829			(2,597)		1,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024		509,575	191.67	17,988			12,934		21,641			(5,146)		2,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/06/2023		2,956,655	241.59	107,315			14,410		22,178			(26,758)		7,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2023	01/17/2025		3,837,299	230.51	127,677			99,683		185,949			(28,359)		23,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/07/2025		2,536,011	233.45	87,533			71,101		104,614			(16,600)		16,094		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017XSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/25/2025		248,488	259.42		9,120		7,929		13,956			(1,221)		1,637		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	07/12/2024		1,783,742	228.74	65,996	3,002		37,766		88,431			(17,833)		9,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/26/2024		1,256,996	.4347	55,481			29,963		92,631			(13,794)		6,513		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2021	11/24/2023		2,230,945	256.31	58,710			11,858		121,734			(14,651)		7,079		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/18/2023		259,742	252.4	10,208			1,109		17,865			(2,528)		608		0001
Purchased Call/Shiller Barclays Global Index/SBG017US1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2024		525,907	259.21	19,038			12,718		28,262			(4,701)		3,040		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/23/2024		1,253,573	264.85	47,345			21,298		44,538			(11,754)		5,942		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023		1,403,000	3835.1	78,568			866		169,508			(38,961)		821		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013IWC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/30/2022	11/29/2023		1,962,509	.3917	146,548			61,129		242,238			(72,871)		6,332		0001
Purchased Call/Shiller Barclays Global Index/SBG017USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2024		1,618,840	262.38	59,855			42,515		75,272			(14,839)		9,643		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2025		1,549,298	263.97		56,276		53,275		72,250			(3,206)		10,651		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2023	06/13/2025		2,565,785	268.39		93,123		91,354		98,156			(2,001)		17,943		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/20/2025		5,575,146	267.67		200,383		198,299		221,823			(2,431)		39,178		0001
Purchased Call/Shiller Barclays Global Index/SBG017USY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/04/2024		627,673	262.33	22,785			16,315		29,334			(5,626)		3,757		0001
Purchased Call/Shiller Barclays Global Index/SBG017US6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/06/2024		665,632	261.24	24,152			16,383		32,436			(5,970)		3,876		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2022	10/18/2023		1,527,037	.3818	103,244			31,087		220,735			(51,338)		4,191		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2024		3,327,286	261.03	125,942			91,790		166,472			(31,253)		20,066		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/09/2024		1,433,074	.4419	51,173			30,817		98,574			(12,758)		7,840		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017V$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/13/2024		2,218,426	261.12	76,536			56,144		110,617			(19,039)		13,391		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/07/2024		1,277,819	269.39	42,099			19,927		34,057			(10,511)		6,194		0001
Purchased Call/S&P 500 INDEX/SPX150V$Y	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	12/06/2022	12/05/2023		1,696,131	247	87,739			38,053		143,754			(43,629)		5,580		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		4,314	1075.45		319		427		427	109				18		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2024		3,792,359	260.83	125,842	11,161		103,219		192,940			(34,010)		23,192		0001
Purchased Call/S&P 500 INDEX/SPX2610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		1,449,715	257	35,890			18,095		76,557			(17,847)		5,118		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/03/2025		3,140,686	260.8		118,540		90,592		159,746			(28,169)		19,329		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023		1,967,000	3865.42	124,511			27,783		255,784			(61,744)		4,662		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023		1,628,000	3837.61	104,029			27,225		218,660			(51,587)		4,175		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	12/09/2022	12/10/2024		1,550,000	4433.96	62,930			45,642		121,917			(15,561)		9,330		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2023		2,036,000	4728.32	69,835			11,991		4,051			(17,315)		5,981		0001
Purchased Call/S&P 500 INDEX/SPX2612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		1,547,000	260.83		44,244		28,346		72,319			(16,166)		6,153		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024		7,339	1157.95		607		716		716	109				35		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/07/2024		1,949,509	268.98	61,446			29,051		53,416			(15,313)		9,449		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2022	11/26/2024		1,605,000	4343.67	86,028			60,740		145,569			(21,272)		9,532		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2024		1,532,000	4421.11	64,497			46,424		124,271			(15,992)		9,187		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/23/2024		2,057,000	4352.28	101,822			33,148		96,202			(25,246)		8,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2030		1,092,298	231.78		65,866		62,592		78,395			(3,297)		14,089		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/20/2023		1,527,756	244.67	57,043			8,737		7,181			(14,168)		4,231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	10/27/2023		1,440,223	244.97	53,883			8,798		6,820			(13,458)		4,112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/17/2023		2,788,917	243.08	100,596			19,344		21,570			(25,116)		8,636		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/05/2022	09/27/2024		1,511,125	4251	73,936			46,556		150,306			(18,510)		8,436		0001
Purchased Call/S&P 500 INDEX/SPX161W$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		5,413,000	100	52,506			10,064					(26,109)		11,852		0001
Purchased Call/S&P 500 INDEX/SPX2612$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024		3,254,000	100		35,794		23,499		58,947			(12,454)		13,138		0001
Purchased Call/S&P 500 INDEX/SPX2613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024		1,359,000	100		21,744		14,496		52,727			(7,268)		5,544		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/17/2021	08/17/2023		3,421,000	4665.56	99,893			6,449		1,691			(24,768)		6,203		0001
Purchased Call/S&P 500 INDEX/SPX715S$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028		1,697,092	3901	466,859			592,914		592,914	167,735				18,781		0001
Purchased Call/S&P 500 INDEX/SPX2614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024		1,832,000	100		36,823		27,720		76,908			(9,307)		7,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/13/2024		1,387,000	4244.72		96,119		91,894		107,682			(4,465)		6,781		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/04/2022	10/04/2024		1,713,000	4267.42	80,682			51,021		165,089			(19,977)		9,636		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/14/2022	10/16/2024		1,611,000	4083.45	105,843			68,674		219,831			(26,136)		9,179		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023		1,785,000	4657.72	48,017			1,519		353			(11,889)		2,289		0001
Purchased Call/S&P 500 INDEX/SPX715R$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/09/2024		1,598,345	5065	61,638			26,501		20,682			(15,283)		7,412		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/28/2024		1,415,323	4263		107,767		107,767		107,833					7,067		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	05/01/2025		2,906,073	264.45		94,620		87,090		131,428			(7,639)		19,701		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/14/2025		1,445,381	262.37		53,045		49,698		72,332			(3,546)		9,893		0001
Purchased Call/S&P 500 INDEX/SPX715S$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024		1,969,000	5275.37	57,692			26,907		13,491			(14,246)		9,516		0001
Purchased Call/S&P 500 INDEX/SPX161W$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2022	09/12/2023		1,475,885	258	25,594			5,176		45,701			(12,762)		3,323		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Global Index/SBG017RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024		1,634,315	259.41	66,253			34,853		82,910			(16,533)		8,349		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2022	08/16/2024		1,566,315	235.3	47,612			27,281		50,925			(11,928)		8,331		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/04/2023		334,905	251.78	13,162			1,178		23,903			(3,259)		712		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	09/27/2024		2,281,219	256.35	83,145			52,142		141,408			(20,718)		12,735		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024		1,789,000	4260.48	121,115			44,027		118,146			(29,989)		7,636		0001
Purchased Call/S&P 500 INDEX/SPX161VSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		3,493,000	247.92	155,439			20,725		226,272			(77,292)		6,399		0001
Purchased Call/S&P 500 INDEX/SPX161WSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		4,737,000	100	42,159			8,900					(20,964)		10,879		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/03/2023		1,885,923	257.61	74,116			12,793		93,267			(18,427)		5,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2022	08/16/2024		1,123,139	235.29	32,412			18,661		36,516			(8,165)		5,974		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	05/24/2024		1,334,926	264.99	53,887			24,510		47,051			(13,470)		6,337		0001
Purchased Call/S&P 500 INDEX/SPX2613S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024		2,324,000	100		26,261		17,604		69,004			(8,682)		9,520		0001
Purchased Call/S&P 500 INDEX/SPX2613SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024		4,713,000	100	56,085			38,520		135,084			(17,622)		19,541		0001
Purchased Call/S&P 500 INDEX/SPX161WSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		4,960,000	100	44,144			9,319					(21,951)		11,391		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/08/2023		1,025,568	250.55	39,091			8,629		78,469			(9,708)		3,406		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/09/2024		2,153,898	264.78	79,223			44,434		81,997			(19,762)		11,358		0001
Purchased Call/S&P 500 INDEX/SPX1500SF	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/05/2022	07/05/2023		2,121,000	242.39	88,234			972		173,406			(43,754)		1,241		0001
Purchased Call/S&P 500 INDEX/SPX1500SS	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/15/2022	07/14/2023		3,635,000	242.87	154,488			5,579		293,745			(76,819)		3,560		0001
Purchased Call/S&P 500 INDEX/SPX1500ST	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/15/2022	07/14/2023		1,557,000	250.76	36,901			1,333		75,368			(18,349)		1,525		0001
Purchased Call/S&P 500 INDEX/SPX715USM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	08/01/2023		2,434,158	4126	114,808			9,941		178,203			(57,404)		3,604		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028		177,687	1188.87	51,156			52,062		52,062	16,107				1,949		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017ZS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/07/2025		1,090,625	262.96		40,188		37,367		53,005			(2,971)		7,427		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2023	05/09/2025		907,651	263.67		32,938		30,665		42,720			(2,312)		6,190		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2021	12/14/2023		901,246	249.75	35,256			8,050		71,847			(8,754)		3,048		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/28/2023		873,798	251.72	34,664			8,615		62,969			(8,625)		3,077		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/21/2024		400,000	263.72	15,000			6,696		15,259			(3,709)		1,890		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/21/2024		1,460,800	257.88	56,467			37,499		83,497			(14,129)		8,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	08/22/2024		3,214,925	233.38	110,272			63,845		120,123			(27,513)		17,223		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025		1,574,000	4662.29		45,331		36,377		83,268			(9,091)		9,972		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017OSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028		309,781	1220.04	86,584			83,774		83,774	33,295				3,385		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024		2,321,133	260.87	77,647	5,052		61,469		117,448			(20,514)		14,103		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/15/2025		978,339	265.26	35,612			31,992		42,230			(3,746)		6,553		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/06/2025		1,787,336	262.96	65,417			60,654		86,798			(5,005)		12,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/15/2023		3,367,236	250.84	130,129			29,982		253,845			(32,317)		11,422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/15/2024		2,059,636	235.48	63,464			36,243		63,981			(15,909)		10,941		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/23/2024		887,409	260.96	32,213			24,004		44,527			(7,976)		5,407		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/09/2024		355,871	260.28	13,203			6,783		17,173			(3,265)		1,804		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	04/04/2025		3,917,021	264.34		140,581		124,420		175,741			(16,442)		26,015		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Z5F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/16/2025		2,022,101	263.81		74,057		70,042		94,817			(4,275)		13,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A5X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	08/29/2024		5,619,834	231.93	183,509			108,551		234,783			(46,084)		30,357		0001
Purchased Call/Shiller Barclays Global Index/SBG017S54	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/20/2024		526,646	265.33	19,486			11,135		19,549			(4,818)		2,815		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/15/2023		1,927,479	250.15	73,141			16,900		150,562			(18,248)		6,538		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/05/2024		1,068,917	253.95	40,734			10,593		68,230			(10,142)		3,846		0001
Purchased Call/Shiller Barclays Global Index/SBG017S5D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	08/29/2024		2,814,060	264.38	92,923			54,947		111,275			(23,324)		15,201		0001
Purchased Call/Shiller Barclays Global Index/SBG017M5J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/30/2024		528,066	253.81	20,383			5,964		34,184			(5,040)		2,022		0001
Purchased Call/Shiller Barclays Global Index/SBG017M53	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2022	01/17/2024		1,998,103	255.39	75,754			20,845		117,747			(18,782)		7,414		0001
Purchased Call/Shiller Barclays Global Index/SBG017M5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/25/2024		806,866	253.22	31,847			9,141		53,882			(7,922)		3,053		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S5B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2024		1,559,000	4259.88	89,643			35,906		111,697			(22,196)		6,984		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z51	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2023	05/02/2025		2,850,813	261.63		103,639		95,577		146,883			(8,217)		19,341		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z5G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/16/2025		3,478,878	263.91		125,914		118,972		162,405			(7,423)		23,847		0001
Purchased Call/S&P 500 INDEX/SPX2611SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024		5,049,000	100		54,529		30,512		68,046			(24,202)		18,827		0001
Purchased Call/S&P 500 INDEX/SPX161T5J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2023		1,856,000	100	29,510			163					(14,554)		841		0001
Purchased Call/S&P 500 INDEX/SPX161TSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023		2,083,000	100	23,330			389					(11,601)		1,442		0001
Purchased Call/Shiller Barclays Global Index/SBG017G5S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/03/2023		744,418	252.58	29,256			81		51,017			(7,244)		337		0001
Purchased Call/Shiller Barclays Global Index/SBG017H5S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/14/2023		1,520,448	249.61	58,389			1,053		123,287			(14,607)		1,489		0001
Purchased Call/S&P 500 INDEX/SPX2612SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	12/19/2023		1,002,500	4350		41,763		23,964		71,883			(17,819)		3,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023		1,557,000	4710.4	64,616			16,154		9,539			(16,065)		5,497		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z5S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	05/30/2025		5,480,353	261.04		208,746		201,024		292,870			(8,375)		37,947		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017M$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/14/2025		437,772	265.08		15,935		12,340		18,166			(3,657)		2,721		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2024		2,593,000	4340.96	149,098			49,904		123,503			(36,917)		10,622		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	01/31/2024		1,776,331	254.28	69,880			20,571		112,052			(17,351)		6,817		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/22/2024		3,004,578	4028		197,190		145,154		336,359			(53,090)		12,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024		1,958,000	4335.44	118,067			39,572		95,124			(29,274)		8,021		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2022	04/19/2024		1,918,946	4458	67,479			27,308		78,022			(16,777)		8,611		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/29/2024		455,534	253.81	17,584			5,128		29,488			(4,354)		1,740		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/02/2024		778,901	255.73	30,372			9,073		45,260			(7,571)		3,003		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024		2,068,000	4498.74	97,816			29,963		59,873			(24,253)		8,100		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2023		1,654,108	4624	46,612			1,738		463			(11,589)		2,291		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2024		2,407,000	4624.93	107,112			28,691		25,888			(26,558)		8,819		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024		2,598,000	4451.21	127,302			38,348		75,159			(31,521)		10,085		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2022	02/06/2024		1,442,114	4590	55,621			16,878		28,511			(13,848)		5,611		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024		1,873,000	4334.02	104,326			36,973		97,524			(25,867)		7,889		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024		1,801,000	4200.48	90,951			39,050		158,537			(22,520)		8,352		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	01/30/2025		2,535,526	267.36		97,787		77,896		94,458			(19,989)		15,981		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/01/2023		2,025,830	3980	121,941			10,589		171,682			(61,139)		2,999		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/17/2025		2,146,353	269.38		77,417		63,735		72,665			(13,793)		13,736		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024		1,418,000	4056.58	87,349			43,554		178,689			(21,658)		7,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	02/12/2024		2,150,000	.4425	204,125			48,255		142,402			(38,566)		8,478		0001
Purchased Call/S&P 500 INDEX/SPX2611SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		3,650,000	100		44,895		26,064		62,990			(18,994)		13,843		0001
Purchased Call/S&P 500 INDEX/SPX150Z$3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024		2,230,000	100		49,283		29,488		47,364			(19,983)		8,597		0001
Purchased Call/S&P 500 INDEX/SPX150Z$A	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024		2,852,000	100		33,939		20,475		61,625			(13,594)		11,071		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	07/02/2024		2,028,000	4124.05	102,820			51,905		233,660			(25,424)		10,182		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025		733,638	269.68		25,042		21,223		24,756			(3,885)		4,765		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024		2,542,000	4184.04	138,031			59,454		231,314			(34,177)		11,807		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024		2,045,000	4294.58	93,457			42,049		146,673			(23,140)		9,708		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024		1,802,000	4295.23	85,595			38,565		128,616			(21,223)		8,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/10/2024		1,578,094	4359	108,763			29,114		56,161			(27,116)		5,753		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2023	02/07/2025		1,011,077	267.92		37,569		30,473		36,757			(7,155)		6,416		0001
Purchased Call/Shiller Barclays Global Index/SBG017WST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/11/2025		1,596,642	268.05		57,639		46,792		57,778			(11,024)		10,167		0001
Purchased Call/S&P 500 INDEX/SPX150XSD	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/04/2023	01/03/2024		1,681,837	246		90,681		46,593		157,759			(44,095)		6,019		0001
Purchased Call/S&P 500 INDEX/SPX715USC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/24/2023		1,953,265	3962	85,116			5,499		137,585			(42,795)		2,504		0001
Purchased Call/S&P 500 INDEX/SPX161USE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023		1,188,000	100	17,582			1,315					(8,719)		1,645		0001
Purchased Call/S&P 500 INDEX/SPX161WSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		4,141,000	100	40,168			7,699					(19,973)		9,067		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/16/2024		2,214,788	264.44	86,232			37,936		80,320			(21,399)		10,385		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/27/2025		1,990,250	268.64		71,440		59,617		70,603			(11,889)		12,843		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024		1,470,000	4201.98	83,790			51,103		161,540			(20,719)		8,116		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/19/2024		4,905,164	259.95	180,313			133,080		259,453			(44,728)		29,776		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2023	03/07/2025		4,069,590	268.76		129,571		110,074		144,154			(19,860)		26,434		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024		2,379,000	4204.05	144,167			58,816		200,013			(35,648)		10,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/29/2022	04/30/2024		2,525,000	4213.36	142,410			59,468		208,848			(35,213)		11,541		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		1,524,000	3968.64	87,173			7,685		134,465			(43,228)		2,291		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	10/25/2024		1,420,681	259.4	51,992			34,649		75,471			(12,963)		8,171		0001
Purchased Call/S&P 500 INDEX/SPX161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2021	04/21/2025		1,143,750	5600	64,268			33,399		19,098			(9,145)		7,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/29/2022	12/27/2023		2,124,244	3848	147,881			73,940		306,425			(73,737)		7,459		0001
Purchased Call/S&P 500 INDEX/SPX2611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024		5,906,000	100	68,510			39,256		140,384			(29,281)		22,345		0001
Purchased Call/S&P 500 INDEX/SPX2612S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024		4,427,000	100	53,567			31,579		64,422			(22,014)		16,988		0001
Purchased Call/S&P 500 INDEX/SPX150ZS7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024		1,615,000	100	35,530			21,318		47,727			(14,349)		6,226		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/06/2024		52,042	1124.92	8,154			9,798		9,798	3,988				284		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/09/2024		881,109	257.32	33,501			10,320		46,739			(8,334)		3,451		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/04/2024		2,086,954	255.92	74,648			25,457		121,343			(18,597)		8,601		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2022	08/02/2024		3,019,110	262.22	114,068			62,550		132,523			(28,363)		15,783		0001
Purchased Call/S&P 500 INDEX/SPX1407SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2023	02/09/2024		2,685,000	100	73,032			45,239		80,809			(28,089)		10,517		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/23/2022	11/21/2023		1,665,479	3919	117,674			47,004		197,804			(58,675)		5,231		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/02/2022	12/01/2023		1,607,000	3952.48	108,151			45,964		178,886			(53,778)		5,219		0001
Purchased Call/S&P 500 INDEX/SPX2612SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024		3,030,000	100	35,451			22,169		4,653			(13,306)		11,974		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/25/2025		1,464,442	268.05	52,573			43,691		53,486			(9,050)		9,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024		1,896,000	4310.26	87,394			47,418		148,448			(21,610)		9,562		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2024		1,460,000	4350.98	70,956			39,420		109,207			(17,569)		7,699		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017U$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2024		2,384,691	262.14	90,312			64,068		112,166			(22,412)		14,191		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/11/2024		455,586	260.6	16,538			12,001		23,269			(4,084)		2,745		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2025		1,444,073	263.91		52,846		40,620		63,473			(12,276)		8,943		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/16/2024		495,441	257.47	17,885			11,605		28,826			(4,416)		2,823		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2022	11/29/2023		1,060,084	249.5	38,481			8,069		85,529			(9,643)		3,420		0001
Purchased Call/S&P 500 INDEX/SPX2613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024		3,294,000	100		37,552		25,381		85,466			(12,346)		13,494		0001
Purchased Call/S&P 500 INDEX/SPX2613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024		3,885,000	100		41,570		29,889		104,040			(11,893)		16,458		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/28/2023		895,602	254.58	34,216			4,199		53,790			(8,502)		2,224		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023		417,997	257.92	16,344			2,878		20,258			(4,047)		1,242		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/04/2024		2,083,554	258.68	74,366			47,255		113,731			(18,496)		11,721		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/10/2023		774,041	250.09	30,420			377		61,189			(7,532)		641		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024		970,843	262.76	35,232			24,240		43,894			(8,720)		5,693		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024		669,530	262.18	23,951			11,789		28,678			(5,972)		3,311		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/07/2023		448,740	250.4	17,308			3,798		34,588			(4,310)		1,486		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/08/2024		3,222,451	260.63	121,364			83,102		161,970			(30,117)		18,801		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/08/2023		2,163,075	250.17	84,653			18,725		168,778			(21,069)		7,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/15/2024		2,366,359	261.98	84,051			58,278		111,463			(20,868)		13,903		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/21/2023		4,555,595	249.6	181,765			5,019		369,228			(45,194)		5,464		0001
Purchased Call/S&P 500 INDEX/SPX2612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024		2,415,000	100		28,256		18,214		33,649			(10,212)		9,689		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPR08K5P83	07/22/2022	07/23/2024		2,433,000	4248.82	121,893			64,965		224,108			(30,140)		12,559		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/26/2024		1,552,929	4252	83,874			45,297		140,484			(20,853)		8,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2024		1,552,000	4279.78	79,773			43,552		135,270			(19,752)		8,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024		1,781,000	4381.22	73,555			54,889		163,711			(18,138)		10,881		0001
Purchased Call/S&P 500 INDEX/SPX2612SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024		3,147,000	100		34,302		22,679		92,046			(11,777)		12,786		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/06/2025		1,499,652	265.43		55,335		53,960		65,821			(1,575)		10,436		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/18/2023		424,518	249.61	16,849			395		34,406			(4,180)		471		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/17/2024		1,721,257	257.75	64,534			42,258		98,835			(16,092)		9,818		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023		1,766,517	250.09	69,745			578		139,717			(17,347)		1,223		0001
Purchased Call/S&P 500 INDEX/SPX1407SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024		1,816,000	100		34,504		24,809		91,213			(9,872)		7,693		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/09/2021	11/09/2023		1,664,000	4720.31	60,736			10,944		2,530			(15,059)		5,003		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$O	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/20/2022	07/19/2023		1,788,270	3854	111,676			5,553		210,881			(55,531)		2,040		0001
Purchased Call/S&P 500 INDEX/SPX2611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		2,187,000	248.27	117,223			63,673		188,379			(54,103)		8,013		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/11/2023		1,384,405	250.09	54,546			749		109,439			(13,487)		1,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2022	08/23/2024		1,476,092	233.27	47,151			27,452		55,622			(11,820)		7,917		0001
Purchased Call/S&P 500 INDEX/SPX161XS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		2,132,000	100	27,076			6,243		43,702			(13,464)		5,114		0001
Purchased Call/S&P 500 INDEX/SPX2613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2024		6,621,000	100	70,845			50,993		172,812			(20,214)		28,101		0001
Purchased Call/S&P 500 INDEX/SPX715Z$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2022	11/15/2024		1,571,231	3946	258,372			179,752		334,716			(64,504)		9,232		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	01/24/2024		1,668,447	4404	85,907			24,630		58,124			(21,418)		6,297		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2022	02/01/2024		1,684,524	4440	82,645			24,576		49,465			(20,576)		6,479		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024		2,415,000	4432.06	115,679			38,188		91,273			(28,643)		9,812		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715U$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	07/27/2023		2,273,340	4024	119,712			8,817		194,348			(60,694)		3,091		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/15/2024		625,086	257.47	22,566			14,630		36,368			(5,580)		3,558		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/13/2023		2,124,201	252.87	84,115			8,558		141,966			(20,873)		4,814		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028		75,056	997.33	24,333			35,790		35,790	9,864				862		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2023	01/27/2025		1,127,381	268.15	39,799			31,606		40,192			(8,225)		7,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2022	09/04/2024		796,543	230.58	24,545			14,828		36,100			(6,210)		4,333		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/06/2025		888,972	261.48	33,173			25,342		43,993			(7,891)		5,486		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2025		2,036,605	4740	66,889			58,759		100,573			(8,361)		13,452		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040O$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2022	05/31/2024		1,590,595	4321	66,871			30,942		107,868			(16,626)		7,630		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2022	07/12/2024		1,094,298	258.33	45,851			24,125		58,754			(11,527)		5,568		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040Z$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025		2,061,000	4810.87	89,447			88,219		95,956			(1,708)		14,463		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/09/2024		1,295,605	262.58	54,410			30,505		55,954			(13,585)		6,832		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/27/2025		1,219,633	260.65	45,800			39,955		64,808			(5,891)		8,050		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2023	04/18/2025		3,221,520	265.44	113,641			102,786		138,113			(11,116)		21,627		0001
Purchased Call/S&P 500 INDEX/SPX2611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2024		2,156,204	248	110,263			60,919		189,751			(49,376)		8,000		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/13/2022	10/12/2023		1,611,721	4049	52,194			14,933		135,104			(25,953)		4,302		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/27/2025		1,414,461	4801	69,357			69,357		70,549					9,988		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/05/2024		1,443,321	267.94	54,285			25,327		42,394			(13,413)		6,975		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/30/2023		948,158	247.46	37,626			7,867		84,525			(9,342)		3,069		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/22/2023		931,608	250.55	37,726			9,066		71,317			(9,388)		3,225		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2021	12/27/2023		1,685,044	251.48	66,574			16,395		122,955			(16,533)		5,917		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023		1,326,000	4593.74	46,410			5,320		3,542			(11,539)		3,181		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017389	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/22/2023		61,289	1050.54	5,547			9,698		9,698	5,069				147		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/12/2024		826,781	259.1	34,280			17,946		42,600			(8,591)		4,207		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023		24,076	1026.27	2,376			4,475		4,475	2,178				67		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017451	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		51,157	1045.86	5,065			8,993		8,993	4,445				153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	08/30/2024		1,204,976	230.58	39,714			23,828		54,453			(10,084)		6,517		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/16/2024		165,846	259.41	6,169			3,229		8,420			(1,526)		848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023		1,636,000	4594.88	66,258			14,002		13,576			(16,473)		5,313		0001
Purchased Call/S&P 500 INDEX/SPX161XSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023		1,709,000	252.34	41,016			11,816		99,393			(20,339)		4,583		0001
Purchased Call/S&P 500 INDEX/SPX161XSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		3,718,000	100	32,347			8,740		80,236			(16,084)		9,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2021	12/11/2023		2,489,000	4684.46	99,062			22,211		13,941			(24,528)		8,342		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024		1,461,982	4622	48,978			14,612		19,446			(12,177)		5,636		0001
Purchased Call/S&P 500 INDEX/SPX715USK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	07/27/2023		2,498,662	4024	137,918			10,158		222,955			(69,925)		3,398		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/16/2025		1,492,495	268.85		53,106		52,386		55,958			(974)		10,459		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023		1,593,000	3846.11	91,598			3,308		190,004			(45,547)		1,560		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023		2,396,000	3919.65	136,572			9,406		240,745			(67,725)		3,197		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/04/2024		366,406	267.94	12,329			5,775		10,749			(3,065)		1,768		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2023	02/06/2025		1,152,495	266.88	43,836			35,339		44,178			(8,545)		7,308		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2025		1,311,000	4759.42	50,605			49,353		67,598			(1,452)		9,149		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2022	07/26/2024		1,756,784	262.71	64,479			34,890		74,696			(16,084)		9,103		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/08/2023		8,006	1124.92	719			876		876	501				18		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/22/2023		36,670	1050.54	3,511			6,440		6,440	3,416				88		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		90,135	1045.86	8,112			13,990		13,990	6,745				270		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		19,954	1117.91		1,702		2,220		2,220	518				80		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2022	04/22/2024		1,799,000	4281.05	94,268			38,381		125,181			(23,341)		8,114		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024		1,651,000	4066.17	102,527			50,700		202,685			(25,352)		8,210		0001
Purchased Call/S&P 500 INDEX/SPX715W$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2022	08/29/2023		2,276,212	4050	91,409			15,498		160,890			(47,272)		4,614		0001
Purchased Call/S&P 500 INDEX/SPX161Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/24/2023		1,573,857	258	37,294			15,209		68,315			(18,750)		4,994		0001
Purchased Call/S&P 500 INDEX/SPX715X$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/05/2022	09/21/2023		1,428,804	3790	67,743			15,917		125,143			(34,933)		3,407		0001
Purchased Call/S&P 500 INDEX/SPX161Y$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023		3,609,000	100	30,316			10,773		48,821			(15,033)		10,769		0001
Purchased Call/S&P 500 INDEX/SPX715W$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/23/2022	08/23/2023		1,132,000	4128.73	13,131			1,917		23			(6,512)		2,177		0001
Purchased Call/S&P 500 INDEX/SPX2613$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024		3,626,000	100		42,787		29,114		73,550			(13,874)		14,944		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/04/2022	01/26/2024		1,507,940	4236	110,097			32,092		89,012			(27,639)		5,719		0001
Purchased Call/S&P 500 INDEX/SPX715W$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/31/2022	08/29/2023		1,594,272	4046	63,659			10,404		111,565			(31,742)		3,232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2022	03/15/2024		1,835,063	4299	120,528			42,951		106,827			(29,966)		7,729		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024		1,608,000	4414.11	85,224			32,500		69,744			(21,102)		7,029		0001
Purchased Call/S&P 500 INDEX/SPX161Y$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		6,508,000	100	57,270			18,772		104,816			(28,478)		18,580		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023		1,861,000	4703.05	59,738			12,624		8,368			(14,852)		6,044		0001
Purchased Call/S&P 500 INDEX/SPX715V$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023		2,394,000	4207.27	65,117			7,396		97,002			(32,291)		4,060		0001
Purchased Call/S&P 500 INDEX/SPX161Z$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		2,402,000	246.36	126,585			46,415		202,731			(62,945)		7,250		0001
Purchased Call/S&P 500 INDEX/SPX161ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2023		1,920,461	247	101,101			44,496		164,922			(50,411)		6,338		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2024		1,819,000	4444.41	85,311			28,554		60,713			(21,124)		7,451		0001
Purchased Call/S&P 500 INDEX/SPX2614$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024		1,700,000	100	28,050			21,679		57,727			(6,532)		7,445		0001
Purchased Call/S&P 500 INDEX/SPX7210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/10/2021	09/08/2023		1,714,000	4421.13	188,540			17,969		50,331			(46,876)		3,753		0001
Purchased Call/S&P 500 INDEX/SPX713$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2021	10/10/2023		1,650,290	5407	32,440			4,519		5			(8,077)		4,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		1,937,000	3929.86	115,252			19,904		200,432			(57,309)		4,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		1,847,000	3888.64	123,564			57,320		241,807			(61,443)		6,265		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/19/2023	01/18/2024		2,117,753	3966	145,472			81,222		244,926			(64,743)		7,877		0001
Purchased Call/S&P 500 INDEX/SPX715W$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/07/2022	09/06/2023		1,970,150	3917	82,064			15,189		137,043			(40,807)		4,252		0001
Purchased Call/S&P 500 INDEX/SPX161X$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023		1,919,000	240.5	101,131			29,216		202,924			(50,288)		5,146		0001
Purchased Call/S&P 500 INDEX/SPX161Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2023		1,565,916	254	39,596			14,339		87,232			(19,689)		4,691		0001
Purchased Call/S&P 500 INDEX/SPX161Z$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2022	12/01/2023		4,238,000	100	41,109			17,423		227			(20,385)		13,764		0001
Purchased Call/S&P 500 INDEX/SPX715W$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		149,835	4137.99	12,991			12,677		12,677	6,780				285		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024		2,284,209	3885	153,891			101,165		326,989			(53,417)		9,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025		1,493,000	4585.75	64,946			57,084		100,266			(8,085)		9,885		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/01/2024		1,501,472	254.61	58,133			36,605		99,544			(14,400)		8,419		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2023	07/02/2025		2,717,943	269.89		97,846		97,846		97,764					19,258		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024		2,057,000	4341.2	125,477			47,850		111,248			(31,069)		8,992		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024		2,046,000	4040.06	124,397			59,553		263,347			(30,801)		10,018		0001
Purchased Call/S&P 500 INDEX/SPX715X$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/04/2022	09/19/2023		3,626,898	3900	148,242			34,079		295,323			(76,662)		8,543		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024		1,697,000	4382.43	87,565			49,488		117,327			(21,682)		9,026		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/05/2025		1,298,197	271.08		45,938		38,656		40,610			(7,430)		8,419		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/02/2022	08/30/2024		1,670,158	4229	93,728			55,226		167,887			(23,303)		9,032		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2024		1,443,000	4265.49	71,861			43,965		139,548			(17,793)		7,984		0001
Purchased Call/S&P 500 INDEX/SPX2613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024		4,966,000	100	56,116			37,256		135,299			(18,910)		20,218		0001
Purchased Call/S&P 500 INDEX/SPX150Z$V	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024		4,238,000	100	48,313			29,927		24,421			(18,582)		16,600		0001
Purchased Call/S&P 500 INDEX/SPX161T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023		2,277,000	100	22,542			376					(11,209)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024		12,438	1211.99		935		921		921	(15)				62		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023		1,398,000	3919.09	93,107			34,139		167,447			(46,298)		4,219		0001
Purchased Call/S&P 500 INDEX/SPX2613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024		4,781,000	100	56,416			38,237		99,825			(18,444)		19,585		0001
Purchased Call/S&P 500 INDEX/SPX7217$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2021	11/22/2023		2,624,182	4645	314,054			62,550		44,538			(78,082)		8,270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2023		2,279,269	3903	137,182			28,043		257,390			(68,214)		5,166		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		1,976,000	3957.64	134,961			76,218		237,741			(59,206)		7,422		0001
Purchased Call/S&P 500 INDEX/SPX715X$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/11/2023		2,019,363	3593	86,936			24,839		149,154			(43,831)		5,364		0001
Purchased Call/S&P 500 INDEX/SPX161Z$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2023		3,366,000	100	31,640			13,162		39,289			(15,690)		10,861		0001
Purchased Call/S&P 500 INDEX/SPX2616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024		1,884,000	100		41,448		34,616		64,328			(7,096)		8,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028		48,858	997.33	15,840			23,297		23,297	6,421				561		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		36,972	1045.86	5,586			8,449		8,449	3,345				216		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/10/2025		1,628,401	268.05	60,571			49,229		58,928			(11,446)		10,360		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		1,725,000	4031.26	116,783			84,699		191,862			(32,227)		7,349		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2022	09/28/2023		1,630,168	3818	89,918			22,230		227,087			(44,712)		4,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2024		1,757,405	4135	120,891			104,240		162,584			(16,892)		8,150		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		515,194	258.33	18,650			11,929		28,659			(4,612)		2,911		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/11/2024		1,909,000	3895.47	134,585			94,172		272,700			(41,072)		7,978		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2021	07/27/2023		673,890	250.56	26,709			957		51,800			(6,641)		916		0001
Purchased Call/S&P 500 INDEX/SPX721A$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/13/2023		1,399,320	4665	185,028			42,879		26,158			(46,905)		4,718		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	03/28/2025		2,416,239	262.02	90,718			79,587		120,617			(11,377)		15,960		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$W	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	09/22/2021	09/22/2023		1,518,000	4655.59	42,200			4,811		1,903			(10,463)		3,641		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$X	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	09/28/2022	09/27/2024		1,821,197	4272	79,853			49,798		182,557			(19,799)		10,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/18/2024		1,677,986	227.19	58,262			38,202		94,907			(14,512)		9,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/29/2024		1,574,936	3879	105,126			70,373		230,903			(34,850)		6,438		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/26/2023	01/25/2024		1,734,076	3977	119,442			69,011		197,513			(50,861)		6,561		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013J$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2024		2,150,000	4133.62	115,670			57,280		234,053			(28,562)		10,706		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/21/2029		201,127	228.12	12,229			10,896		14,618			(866)		2,511		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	12/13/2023		1,886,089	.3938	126,034			57,447		222,020			(62,671)		6,360		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/08/2024		3,441,895	.3867	260,209			181,424		519,915			(80,064)		14,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2023	04/15/2024		1,386,000	4123.02	93,971			74,814		126,401			(19,716)		6,177		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/24/2024		2,335,000	4148.32	157,146			143,576		214,459			(15,110)		11,084		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/08/2024		672,626	260.28	23,665			12,228		32,432			(5,905)		3,404		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2023	02/14/2025		4,202,205	269.17	152,959			125,370		143,626			(28,073)		26,826		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2024		1,967,000	4211.88	134,149			127,497		158,855			(7,676)		9,576		0001
Purchased Call/Shiller Barclays Global Index/SBG017H\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/12/2023		2,206,831	251.07	87,031			1,317		165,158			(21,608)		2,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/16/2024		318,656	225.91	11,820			7,690		19,338			(2,935)		1,816		0001
Purchased Call/Shiller Barclays Global Index/SBG017L\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2021	12/29/2023		1,951,309	252.03	75,471			18,851		138,356			(18,747)		6,889		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017J3K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023		5,502	997.33	554			1,083		1,083	500				14		0001
Purchased Call/Shiller Barclays Global Index/SBG017H\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/25/2023		576,404	250.13	22,710			749		45,374			(5,616)		754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024		12,787,748	275.35	280,794			280,794		293,607			(656)		63,851		0001
Purchased Call/Shiller Barclays Global Index/SBG017R\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2022	07/17/2024		1,072,159	259.41	40,154			21,046		54,474			(9,922)		5,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		1,420,000	3852.39	96,844			48,827		208,420			(48,156)		5,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/13/2024		1,628,000	4140.8	105,657			92,268		148,814			(14,107)		7,598		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400\$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/13/2024		1,617,114	.4275	72,172			31,600		119,144			(17,993)		7,547		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/18/2025		828,015	258.72		30,273		26,035		47,846			(4,332)		5,426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017XSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/20/2025		3,349,209	258.99		129,215		111,484		191,390			(17,867)		21,983		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024		1,640,000	4140.34		107,420		82,336		144,997			(25,241)		7,182		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024		2,129,000	4013.21		138,598		99,653		240,898			(39,653)		9,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SQ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	08/11/2022	08/09/2024		1,645,600	4308	91,513			51,121		133,501			(22,721)		8,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		2,220,000	4105.42		144,300		108,928		207,110			(36,174)		9,582		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024		1,936,000	4153.91		130,293		116,333		179,913			(14,870)		9,148		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2023		1,658,952	3922	109,299			47,705		201,201			(54,349)		5,475		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		2,420,000	3869.27		169,400		111,522		357,289			(58,638)		9,771		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2022	08/09/2023		1,587,000	3986.24	93,474			10,043		133,012			(46,353)		2,627		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/28/2024		1,853,000	4042.08		123,966		92,293		200,185			(31,838)		7,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/05/2024		1,906,000	4145.05		125,605		97,075		163,123			(29,251)		8,347		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/12/2025		1,748,000	4660.47		62,753		58,783		106,770			(4,206)		11,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025		1,732,609	4697		80,797		78,789		100,024			(2,331)		12,057		0001
Purchased Call/S&P 500 INDEX/SPX161VS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2022	08/11/2023		5,504,000	100	57,242			6,501					(28,386)		9,335		0001
Purchased Call/S&P 500 INDEX/SPX2613SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024		5,280,000	100		60,192		43,656		147,106			(16,610)		22,495		0001
Purchased Call/S&P 500 INDEX/SPX2614SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024		4,467,000	100		48,690		37,630		103,468			(11,339)		19,562		0001
Purchased Call/S&P 500 INDEX/SPX7217SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2021	11/17/2023		1,483,537	5432	58,037			11,267		43			(14,630)		4,594		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/11/2024		2,248,512	257.63	82,046			53,481		129,605			(20,578)		12,744		0001
Purchased Call/S&P 500 INDEX/SPX2615S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2024		6,280,000	100		68,452		53,074		133,795			(15,768)		27,698		0001
Purchased Call/S&P 500 INDEX/SPX2616S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024		3,438,000	100		40,225		33,428		74,836			(7,053)		15,610		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024		9,393,774	276.06		204,784		204,784		204,869					47,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		286,751	229.2		7,255		3,817		12,411			(3,459)		1,040		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/24/2024		1,251,976	261.46	48,853			26,233		57,031			(12,141)		6,471		0001
Purchased Call/Shiller Barclays Global Index/SBG017SST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024		556,081	260.46	20,297			12,390		27,541			(5,012)		3,073		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2022	08/17/2023		1,713,027	.4040	89,523			11,720		122,234			(44,638)		3,106		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/24/2024		1,513,069	258.41	58,003			38,561		84,374			(14,471)		8,694		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/25/2024		1,564,661	259.31	57,591			38,347		83,510			(14,341)		8,999		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/07/2024		1,192,982	254.37	47,555			16,399		75,648			(11,840)		4,946		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/17/2023		1,347,208	250.32	52,175			3,374		104,625			(12,956)		2,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024		1,755,000	4280.5	101,790			40,968		118,889			(25,238)		7,875		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM017OSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028		8,738	1220.04	1,928			1,853		1,853	593				95		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/15/2023		1,041,488	249.85	41,835			9,643		82,617			(10,394)		3,533		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2025		2,846,472	264.61		103,081		97,815		128,871			(5,393)		19,597		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025		3,801,162	265.4		137,722		133,679		167,142			(4,287)		26,451		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023		50,006	997.33	5,036			9,841		9,841	4,541				130		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	07/31/2024		874,180	263.06	32,327			17,610		36,521			(8,011)		4,558		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/16/2024		2,468,549	265.31	90,216			51,172		91,555			(22,412)		13,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/19/2023	05/20/2025		1,413,000	4662.76		58,216		55,097		89,170			(3,340)		9,714		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023		1,062,730	257.54		41,701		7,610		53,024			(10,399)		3,208		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2021	11/17/2023		390,050	256.6		15,131		2,907		20,825			(3,766)		1,208		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/16/2025		1,057,059	264.66		40,460		31,444		44,894			(9,047)		6,582		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/20/2025		1,069,667	265.99		40,648		31,938		42,507			(8,795)		6,684		0001
Purchased Call/S&P 500 INDEX/SPX161T$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023		3,872,000	100	37,171			1,342					(18,483)		3,792		0001
Purchased Call/S&P 500 INDEX/SPX2616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024		3,117,000	100		37,092		30,910		66,018			(6,420)		14,153		0001
Purchased Call/S&P 500 INDEX/SPX8155$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/10/2024		1,424,000	4298.86		16,376		15,564		18,944			(937)		6,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/09/2024		1,295,722	232.57	38,107			23,062		51,758			(9,547)		7,089		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2023		7,506	1163.03	685			545		545	309				14		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2022	12/30/2024		1,718,000	4555.45	46,730			35,272		112,009			(11,571)		10,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025		1,521,653	4593		69,964		66,964		106,344			(3,364)		10,483		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/11/2024		1,791,631	3946		120,651		65,380		214,651			(55,838)		6,548		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		20,958	1097.09	1,922			2,820		2,820	1,466				66		0001
Purchased Call/S&P 500 INDEX/SPX2617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2024		2,155,000	100		42,023		37,520		63,672			(4,796)		10,183		0001
Purchased Call/S&P 500 INDEX/SPX1500$L	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/12/2022	07/12/2023		5,110,000	100	49,056			1,487					(24,326)		4,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2024		2,260,000	4133.85	112,774			57,238		250,480			(27,924)		11,392		0001
Purchased Call/S&P 500 INDEX/SPX2617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024		2,142,000	100		43,268		37,919		62,043			(5,438)		10,028		0001
Purchased Call/S&P 500 INDEX/SPX2617$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024		5,837,000	100		71,211		63,973		106,491			(7,394)		27,666		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/26/2024		1,501,000	4306.65	80,153			46,526		127,095			(19,846)		8,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024		1,779,000	4314.95	84,503			50,260		153,465			(20,952)		9,699		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	08/04/2022	08/01/2024		912,158	262.58	33,145			18,709		39,219			(8,503)		4,763		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/08/2022	11/08/2023		19,693	1045.86	1,772			3,057		3,057	1,474				59		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/23/2021	12/26/2023		440,198	251.2	17,168			4,192		32,594			(4,239)		1,541		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	08/22/2022	08/02/2024		864,865	262	34,049			18,805		38,424			(8,525)		4,521		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/20/2023	01/22/2025		90,009	1096.87	15,925			21,159		21,159	5,234				563		0001
Purchased Call/Shiller Barclays Global Index/SBG017USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/30/2022	11/29/2024		1,538,341	263.47	55,282			39,361		67,612			(13,719)		9,163		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/12/2022	12/09/2024		1,405,699	260.6	51,848			37,653		71,741			(12,889)		8,453		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	07/15/2022	07/05/2024		1,361,979	258.48	51,539			26,503		72,293			(12,916)		6,866		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	07/01/2022	06/28/2024		590,614	262.59	18,243			9,186		24,850			(4,556)		2,949		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/14/2022	01/12/2024		2,459,618	255.39	93,049			25,146		144,751			(23,197)		9,012		0001
Purchased Call/Shiller Barclays Global Index/SBG017USI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/22/2022	11/15/2024		1,130,556	262.83	38,984			27,004		50,972			(9,680)		6,642		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	06/29/2022	06/27/2024		1,366,409	262.16	41,876			21,042		58,844			(10,483)		6,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024		2,220,000	4387.76	130,980			40,122		86,178			(32,476)		8,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2022	07/13/2023		1,405,438	3830	84,843			2,836		174,355			(42,305)		1,326		0001
Purchased Call/S&P 500 INDEX/SPX2616S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024		4,555,000	100		54,205		45,270		85,459			(9,280)		20,819		0001
Purchased Call/S&P 500 INDEX/SPX721WSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023		2,529,000	3831.39	70,559			778		130,108			(34,990)		1,480		0001
Purchased Call/S&P 500 INDEX/SPX150RSH	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/19/2022	09/19/2023		5,821,000	100	53,553			11,802					(26,557)		13,711		0001
Purchased Call/S&P 500 INDEX/SPX721WSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023		1,250,000	3825.33	14,000			77		24,979			(6,905)		567		0001
Purchased Call/S&P 500 INDEX/SPX7219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023		2,709,000	4596.55	333,478			76,040		70,616			(82,684)		9,162		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721A$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/29/2023		2,724,000	4708.03	329,876			82,469		46,675			(82,016)		9,618		0001
Purchased Call/S&P 500 INDEX/SPX7214$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023		1,587,000	5113.96	73,478			11,102		329			(18,219)		4,376		0001
Purchased Call/S&P 500 INDEX/SPX7215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2021	10/25/2023		1,497,000	5290.27	54,790			8,730		59			(13,585)		4,238		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2023	05/24/2024		1,553,000	4108.87	105,604			95,160		156,275			(10,676)		7,372		0001
Purchased Call/S&P 500 INDEX/SPX161V$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2023		5,694,000	100	60,356			7,648					(29,930)		10,216		0001
Purchased Call/S&P 500 INDEX/SPX7219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2021	12/08/2023		1,650,224	4675	195,117			43,299		27,983			(48,847)		5,480		0001
Purchased Call/S&P 500 INDEX/SPX161V$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		5,102,000	100	53,061			7,075					(26,385)		9,347		0001
Purchased Call/S&P 500 INDEX/SPX8154$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024		36,299	4138.12	271,292			4,294		4,294	1,263				168		0001
Purchased Call/S&P 500 INDEX/SPX721C$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2022	01/22/2024		2,623,000	4391.34	324,465			91,493		173,064			(80,340)		9,853		0001
Purchased Call/S&P 500 INDEX/SPX150S$5	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/27/2022	09/27/2023		6,600,000	100	53,460			12,960		36,093			(26,510)		16,295		0001
Purchased Call/S&P 500 INDEX/SPX2501$Q	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	03/10/2023	03/12/2024		3,599,000	100	39,589			27,734		112,939			(12,049)		15,070		0001
Purchased Call/S&P 500 INDEX/SPX721B$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2022	01/10/2024		2,029,766	4677	247,923			65,908		44,857			(61,640)		7,399		0001
Purchased Call/S&P 500 INDEX/SPX2615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024		1,525,000	264.51	37,973			30,232		66,422			(7,967)		6,797		0001
Purchased Call/S&P 500 INDEX/SPX8156$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/29/2023	06/28/2024		1,611,000	4396.44	20,621			20,621		22,266			(56)		8,044		0001
Purchased Call/S&P 500 INDEX/SPX2612$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		1,826,000	264.09	40,355			25,854		67,212			(14,745)		7,263		0001
Purchased Call/S&P 500 INDEX/SPX2613$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		2,395,000	260.67	50,295			36,045		124,251			(14,508)		10,087		0001
Purchased Call/S&P 500 INDEX/SPX161M$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026		4,705,000	5900	314,610			200,863		142,942			(34,387)		40,033		0001
Purchased Call/S&P 500 INDEX/SPX721B$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024		1,412,000	4638.6	172,546			46,537		37,519			(42,900)		5,174		0001
Purchased Call/S&P 500 INDEX/SPX2615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024		1,897,532	265	39,883			30,823		77,695			(9,288)		8,310		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2022	02/08/2024		1,892,916	4422	93,571			28,731		65,538			(23,296)		7,398		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024		1,829,000	4010.95	115,044			56,023		253,985			(28,369)		9,032		0001
Purchased Call/S&P 500 INDEX/SPX7214$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023		3,547,000	5222.43	137,269			20,741		221			(34,035)		9,780		0001
Purchased Call/S&P 500 INDEX/SPX2616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024		1,841,000	267.51	38,845			32,424		67,982			(6,668)		8,401		0001
Purchased Call/S&P 500 INDEX/SPX721X$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/06/2023		1,514,488	3854	54,242			758		99,261			(27,272)		971		0001
Purchased Call/S&P 500 INDEX/SPX721Z$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/18/2023		1,476,658	3826	69,997			3,343		118,940			(35,390)		1,640		0001
Purchased Call/S&P 500 INDEX/SPX2502$I	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	03/24/2023	03/25/2024		2,066,000	100	39,667			29,286		113,288			(10,592)		8,868		0001
Purchased Call/S&P 500 INDEX/SPX2618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024		2,094,000	100	37,901			35,172		46,729			(3,011)		10,045		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8156$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/12/2024		1,693,500	4353		21,625		20,728		22,835			(951)		8,268		0001
Purchased Call/S&P 500 INDEX/SPX721W$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023		2,551,000	3831.39		64,795		714		118,498			(32,131)		1,493		0001
Purchased Call/S&P 500 INDEX/SPX721X$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		3,458,000	3899.38		51,524		859		89,718			(25,621)		2,394		0001
Purchased Call/S&P 500 INDEX/SPX721Y$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		5,048,000	3830.85		114,085		5,343		200,942			(56,574)		5,605		0001
Purchased Call/S&P 500 INDEX/SPX2502$V	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/03/2023	04/03/2024		2,670,000	100		29,370		22,350		50,003			(7,062)		11,651		0001
Purchased Call/S&P 500 INDEX/SPX715V$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2022	08/11/2023		1,570,034	4209		78,606		9,104		94,184			(39,742)		2,663		0001
Purchased Call/S&P 500 INDEX/SPX715W$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2022	08/31/2023		1,898,204	3979		74,364		12,961		126,796			(38,238)		3,912		0001
Purchased Call/S&P 500 INDEX/SPX161Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023		1,560,000	252.04		35,568		10,275		92,951			(17,686)		4,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	09/20/2024		2,128,259	229.41		66,235		41,331		104,462			(16,667)		11,789		0001
Purchased Call/S&P 500 INDEX/SPX2614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024		1,825,000	100		30,113		23,273		62,105			(7,013)		7,992		0001
Purchased Call/S&P 500 INDEX/SPX721Z$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		1,901,000	3961.63		52,848		2,936		94,009			(26,279)		2,280		0001
Purchased Call/S&P 500 INDEX/SPX721Z$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023		6,567,000	3961.63		76,834		4,868		130,127			(37,894)		8,420		0001
Purchased Call/S&P 500 INDEX/SPX2502$N	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	03/27/2023	03/27/2024		2,955,000	100		32,210		23,892		89,614			(8,360)		12,731		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2022	08/10/2023		1,828,593	4001		110,722		12,302		147,706			(55,057)		3,064		0001
Purchased Call/S&P 500 INDEX/SPX2619$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024		3,658,000	100		50,115		49,558		53,042			(964)		18,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		1,858,000	3992.7		107,764		10,178		153,224			(53,586)		2,877		0001
Purchased Call/S&P 500 INDEX/SPX2501$0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	02/24/2023	02/22/2024		1,383,057	249		78,185		51,398		121,974			(27,139)		5,572		0001
Purchased Call/S&P 500 INDEX/SPX715X$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024		2,087,000	3630.45		361,260		223,991		604,664			(89,206)		11,625		0001
Purchased Call/S&P 500 INDEX/SPX8210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2023		1,666,529	3940		21,446		1,493		32,264			(10,694)		2,224		0001
Purchased Call/S&P 500 INDEX/SPX8154$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024		3,212,701	4138.12		271,292		380,028		380,028	111,768				14,875		0001
Purchased Call/S&P 500 INDEX/SPX161W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2023		1,771,625	258		34,464		5,046		48,089			(17,137)		3,407		0001
Purchased Call/S&P 500 INDEX/SPX715U$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2024		1,522,160	4841		69,542		37,210		65,506			(17,266)		7,867		0001
Purchased Call/S&P 500 INDEX/SPX721A$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023		1,532,000	5599.71		51,628		12,340		44			(12,801)		5,304		0001
Purchased Call/S&P 500 INDEX/SPX721Y$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023		1,196,000	3863.16		13,634		601		23,853			(6,724)		1,291		0001
Purchased Call/S&P 500 INDEX/SPX2500$Z	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	02/24/2023	02/23/2024		1,556,000	248.84		89,159		58,696		138,620			(30,863)		6,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W8Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/02/2023	01/31/2024		2,019,967	3976		156,367		93,211		233,219			(63,753)		7,752		0001
Purchased Call/S&P 500 INDEX/SPX7212SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023		1,594,000	4993.73	61,210			7,598		508			(15,197)		3,980		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W8Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/09/2023	01/05/2024		2,280,371	3898		167,345		87,635		302,903			(79,732)		8,205		0001
Purchased Call/S&P 500 INDEX/SPX721Y8H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,448,000	254.16	25,485			920		50,678			(12,672)		1,418		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W8K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	12/16/2022	12/13/2024		1,463,889	4571	38,706			28,388		87,368			(9,623)		8,837		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024		1,449,161	3981	87,626			41,450		193,602			(21,876)		7,024		0001
Purchased Call/S&P 500 INDEX/SPX150Z$9	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	02/03/2023	02/02/2024		2,222,000	100	51,328			30,797		65,329			(20,729)		8,566		0001
Purchased Call/S&P 500 INDEX/SPX2614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024		1,641,000	252.21	86,317			65,158		133,886			(21,639)		7,083		0001
Purchased Call/S&P 500 INDEX/SPX8210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023		3,351,000	100	33,175			2,742					(16,361)		4,883		0001
Purchased Call/S&P 500 INDEX/SPX161Z$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023		3,498,000	100	34,280			14,569					(17,046)		11,361		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	03/24/2023	03/25/2025		1,868,000	4749.83		43,524		37,845		91,733			(5,827)		12,310		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024		141,244	1097.09	25,028			31,893		31,893	12,418				836		0001
Purchased Call/S&P 500 INDEX/SPX2612$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		1,736,000	100	35,588			23,429		69,553			(12,319)		7,009		0001
Purchased Call/S&P 500 INDEX/SPX2612$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		4,543,000	100	49,519			32,600		131,880			(17,141)		18,342		0001
Purchased Call/S&P 500 INDEX/SPX2502$H	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	03/24/2023	03/22/2024		1,330,000	100	25,536			18,797		56,084			(6,875)		5,677		0001
Purchased Call/S&P 500 INDEX/SPX2618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024		2,086,000	100	25,449			23,276		36,103			(2,420)		9,962		0001
Purchased Call/S&P 500 INDEX/SPX821NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		1,553,000	4105.02		35,098		27,191		52,313			(8,107)		6,837		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/07/2024		1,564,000	3864.22		113,077		77,663		236,840			(35,530)		6,485		0001
Purchased Call/S&P 500 INDEX/SPX8156$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024		1,500,000	4409.59		18,900		18,374		19,569			(727)		7,344		0001
Purchased Call/S&P 500 INDEX/SPX821MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2025		1,961,000	3909.44		294,738		256,224		463,746			(39,513)		12,912		0001
Purchased Call/S&P 500 INDEX/SPX8210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025		1,525,450	5089		51,508		47,304		83,621			(4,263)		10,295		0001
Purchased Call/S&P 500 INDEX/SPX2504$R	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	05/05/2023	05/03/2024		1,526,000	253.73		79,810		68,060		121,596			(12,278)		7,009		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/14/2024		625,929	265.52	23,222			13,060		22,890			(5,734)		3,321		0001
Purchased Call/S&P 500 INDEX/SPX2612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		5,964,000	100		69,779		44,705		59,926			(25,496)		23,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024		1,417,000	100		27,490		18,427		72,562			(9,088)		5,805		0001
Purchased Call/S&P 500 INDEX/SPX2614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024		3,232,000	100		34,582		26,507		78,148			(8,126)		14,154		0001
Purchased Call/S&P 500 INDEX/SPX2611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		1,610,684	259		46,555		27,028		80,176			(19,696)		6,109		0001
Purchased Call/S&P 500 INDEX/SPX150Y$L	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2024		1,689,258	249		89,437		51,142		142,139			(38,330)		6,376		0001
Purchased Call/S&P 500 INDEX/SPX2613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024		1,549,000	259.17		39,654		27,747		87,391			(12,102)		6,474		0001
Purchased Call/S&P 500 INDEX/SPX821P$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024		1,426,000	4061.22		17,682		15,037		24,772			(2,761)		6,550		0001
Purchased Call/S&P 500 INDEX/SPX7213$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023		2,764,000	5022.88	114,706			15,284		869			(28,441)		7,161		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025		1,578,000	4648.67		62,489		55,421		92,350			(7,286)		10,480		0001
Purchased Call/S&P 500 INDEX/SPX715X$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/17/2023		2,448,000	3861.85	46,022			13,693		119,177			(22,822)		6,689		0001
Purchased Call/S&P 500 INDEX/SPX2619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024		4,386,000	100		57,457		56,036		60,954			(1,570)		21,658		0001
Purchased Call/S&P 500 INDEX/SPX721A$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023		1,617,000	5552.28	67,106			16,684		91			(16,638)		5,709		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2024		1,656,000	4333.66	73,030			47,584		150,617			(18,083)		9,456		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2023		13,672	1068.03	1,367			2,134		2,134	1,283				9		0001
Purchased Call/S&P 500 INDEX/SPX2611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		1,598,000	259.82		43,306		25,141		75,076			(18,322)		6,061		0001
Purchased Call/S&P 500 INDEX/SPX2613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		5,661,000	100		60,573		43,410		129,250			(17,473)		23,843		0001
Purchased Call/S&P 500 INDEX/SPX150Z$J	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024		2,811,000	100		59,593		36,915		54,265			(22,920)		11,011		0001
Purchased Call/S&P 500 INDEX/SPX2615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024		3,978,000	100		44,554		34,762		90,201			(9,860)		17,576		0001
Purchased Call/S&P 500 INDEX/SPX2612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2023	02/02/2024		2,139,312	251		114,213		68,719		167,436			(45,559)		8,248		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025		1,826,000	4606.39		49,302		41,920		118,577			(7,543)		11,899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/10/2023	03/07/2025		1,585,320	4444		63,079		53,582		142,334			(9,704)		10,297		0001
Purchased Call/S&P 500 INDEX/SPX161Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		1,723,000	252.93	52,035			17,056		99,015			(25,874)		4,919		0001
Purchased Call/S&P 500 INDEX/SPX161Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2022	12/01/2023		1,508,799	261	29,410			12,534		52,191			(14,746)		4,900		0001
Purchased Call/S&P 500 INDEX/SPX161Y$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023		4,290,000	100	37,323			11,508		48,644			(18,559)		11,882		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2024		1,830,000	4119.05	97,356			50,347		210,582			(24,106)		9,312		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX521GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2018	10/06/2023		1,609,152	.3547	142,008			7,560		524,826			(14,092)		4,169		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/17/2024		2,932,000	4276.33		203,481		197,860		202,806			(7,762)		14,417		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2024		68,973	1184.19	9,394			6,953		6,953	3,924				278		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2028		299,999	1210.43	80,610			82,627		82,627	32,883				3,263		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/15/2024		1,356,578	254.73	56,825			20,161		84,571			(14,095)		5,714		0001
Purchased Call/S&P 500 INDEX/SPX821PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024		1,596,000	4130.62	19,790			17,214		26,794			(2,711)		7,413		0001
Purchased Call/S&P 500 INDEX/SPX8155$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024		1,262,000	4283.85	16,027			15,015		18,839			(1,051)		6,108		0001
Purchased Call/S&P 500 INDEX/SPX2617ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2023	05/17/2024		1,466,955	255	74,628			67,102		114,175			(7,691)		6,889		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/28/2023		456,839	250.68	17,954			1,432		34,735			(4,445)		918		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024		1,840,000	4450.94	66,424			48,814		142,298			(16,425)		11,149		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		32,872	1158.51	3,136			2,396		2,396	1,364				54		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/29/2025		1,592,000	4675.16	62,884			60,210		96,372			(2,999)		11,016		0001
Purchased Call/S&P 500 INDEX/SPX8151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/05/2024		61,032	.4133	92,237			4,753		4,753	1,331				237		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/08/2023		32,062	1124.92	2,735			3,550		3,550	1,975				70		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2025		1,416,000	4727.05	68,534			68,158		79,788			(655)		9,978		0001
Purchased Call/S&P 500 INDEX/SPX721X$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		1,023,000	3818.8	11,560			350		20,420			(5,732)		927		0001
Purchased Call/S&P 500 INDEX/SPX721Z$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		1,068,861	.3988	21,628			1,202		19,382			(10,754)		1,282		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2023	03/04/2024		2,519,000	3879.33	179,101			121,868		368,852			(58,074)		10,382		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/14/2024		1,566,000	3933.21	105,079			74,190		210,148			(31,007)		6,583		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/16/2024		1,459,000	4126.07		97,315		85,552		138,955			(11,965)		6,841		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2023	01/23/2024		1,697,754	.3976		114,880		65,555		193,666			(49,370)		6,393		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$U	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	09/21/2021	09/21/2023		1,985,000	4561.03	63,123			7,110		6,554			(15,651)		4,733		0001
Purchased Call/S&P 500 INDEX/SPX161M$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026		4,705,000	.6000	252,050			152,758		81,702			(30,014)		37,369		0001
Purchased Call/S&P 500 INDEX/SPX8155$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/11/2024		2,026,000	4298.86		47,003		44,679		57,064			(2,682)		9,877		0001
Purchased Call/S&P 500 INDEX/SPX2615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024		1,714,000	265.24		41,136		33,543		72,663			(7,846)		7,731		0001
Purchased Call/S&P 500 INDEX/SPX521L$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2018	11/17/2023		1,653,000	3019.54	208,609			15,915		904,912			(20,701)		5,119		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$T	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	08/24/2022	08/23/2024		1,823,854	.4440	72,025			41,454		113,587			(17,858)		9,782		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028		437,416	1124.64	126,151			145,820		145,820	47,669				4,864		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024		116,093	231.3		2,914		2,009		4,452			(908)		482		0001
Purchased Call/S&P 500 INDEX/SPX161W$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		2,615,000	257.41	48,378			7,391		78,150			(24,056)		5,121		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/13/2024		1,791,141	257.34	70,345			22,201		95,076			(17,626)		7,078		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/22/2023		949,757	247.22	37,420			2,673		86,439			(9,253)		1,810		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		1,715,000	3991.69		116,620		69,972		196,302			(47,097)		6,612		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/03/2024		2,116,035	.4125		148,775		126,872		198,599			(22,888)		9,719		0001
Purchased Call/S&P 500 INDEX/SPX8152$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024		21,799	3991.05		135,541		2,181		2,181	711				88		0001
Purchased Call/S&P 500 INDEX/SPX150Y$N	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	01/27/2023	01/26/2024		2,141,000	249.71		114,329		66,375		174,294			(48,370)		8,120		0001
Purchased Call/S&P 500 INDEX/SPX161V$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		2,218,645	.247	93,358			8,817		147,712			(46,422)		3,435		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		220,735	233.36	5,651			592		4,852			(2,802)		361		0001
Purchased Call/S&P 500 INDEX/SPX2615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024		1,425,000	253.35		76,665		62,764		115,337			(14,034)		6,449		0001
Purchased Call/S&P 500 INDEX/SPX8154$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/09/2024		3,146,000	4119.17		111,998		96,306		140,881			(15,912)		14,590		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2022	07/15/2024		2,245,000	4138.41	118,985			62,193		243,970			(29,461)		11,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SZ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/24/2022	10/20/2023		1,681,838	3822	119,878			37,065		239,621			(60,105)		4,658		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023		1,984,539	3868	135,494			44,535		258,632			(67,934)		5,666		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023		90,986	178.75	4,003			144		2,585			(1,985)		89		0001
Purchased Call/S&P 500 INDEX/SPX150PSY	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/12/2022	08/11/2023		2,670,000	248.47	117,213			13,349		162,051			(58,284)		4,529		0001
Purchased Call/S&P 500 INDEX/SPX1500SX	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/18/2022	07/18/2023		2,255,000	242.5	96,063			4,499		187,174			(47,637)		2,504		0001
Purchased Call/S&P 500 INDEX/SPX150RS3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/13/2022	09/13/2023		2,875,000	244.33	138,575			28,249		240,165			(68,718)		6,516		0001
Purchased Call/S&P 500 INDEX/SPX8212S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023		4,219,000	4305.2	82,271			10,425		108,603			(40,797)		7,570		0001
Purchased Call/S&P 500 INDEX/SPX721BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2024		1,671,000	4634.77	205,533			53,077		42,552			(50,961)		6,012		0001
Purchased Call/S&P 500 INDEX/SPX161VSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		1,832,000	259.08	35,358			4,714		40,838			(17,582)		3,356		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/05/2024		512,120	255.92	19,665			6,699		29,796			(4,863)		2,115		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/05/2022	04/05/2024		2,327,000	4297.46	143,576			54,949		142,996			(35,550)		10,191		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/01/2024		1,469,359	3857	112,589			77,824		224,357			(35,322)		6,019		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	03/11/2025		1,039,387	267.34	36,288			31,056		39,695			(5,335)		6,773		0001
Purchased Call/S&P 500 INDEX/SPX2613S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		1,770,000	262.78	39,117			25,752		74,372			(13,541)		7,146		0001
Purchased Call/S&P 500 INDEX/SPX161USV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2023		4,387,000	100	44,747			4,561					(22,069)		7,078		0001
Purchased Call/S&P 500 INDEX/SPX2615S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024		3,356,000	100	38,930			30,588		76,214			(8,403)		14,879		0001
Purchased Call/S&P 500 INDEX/SPX8155ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/11/2024		1,171,000	4298.86	14,169			13,468		16,404			(809)		5,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2022	08/22/2023		360,101	233.38	8,386			1,216		8,240			(4,201)		686		0001
Purchased Call/S&P 500 INDEX/SPX150ZS6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024		4,671,000	100	55,585			33,351		60,885			(22,448)		18,008		0001
Purchased Call/S&P 500 INDEX/SPX8154SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/08/2024		4,320,197	4138	214,730			184,561		276,579			(30,592)		20,003		0001
Purchased Call/S&P 500 INDEX/SPX8155SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/07/2024		717,000	14528.4	16,204			15,394		19,379			(935)		3,475		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/24/2022	10/20/2023		1,585,592	242	90,880			28,099		158,815			(45,566)		4,392		0001
Purchased Call/S&P 500 INDEX/SPX8210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		2,012,000	4023.61	30,381			2,176		51,326			(15,066)		2,736		0001
Purchased Call/S&P 500 INDEX/SPX8212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		5,356,000	4137.99	63,736			9,130		98,845			(31,606)		10,205		0001
Purchased Call/S&P 500 INDEX/SPX8214$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		2,071,000	3979.87	50,947			9,544		85,030			(25,264)		4,502		0001
Purchased Call/S&P 500 INDEX/SPX8211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2024		1,737,000	4103.74	266,630			147,396		278,686			(65,839)		9,137		0001
Purchased Call/S&P 500 INDEX/SPX8213$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024		1,797,854	.5110	85,834			49,606		39,594			(21,311)		9,643		0001
Purchased Call/S&P 500 INDEX/SPX2504$J	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/01/2023	04/25/2024		1,470,348	266		34,763		29,034		58,196			(5,794)		6,665		0001
Purchased Call/S&P 500 INDEX/SPX8211$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		660,000	13565.9	14,190			1,616					(7,056)		1,119		0001
Purchased Call/S&P 500 INDEX/SPX8212$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		2,248,000	4280.15	59,572			6,785		79,320			(29,622)		3,813		0001
Purchased Call/S&P 500 INDEX/SPX8150$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/19/2024		2,164,381	.3914		97,477		54,696		140,947			(43,115)		8,071		0001
Purchased Call/S&P 500 INDEX/SPX8151$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024		2,039,285	.4136		127,110		77,325		172,762			(49,861)		7,916		0001
Purchased Call/S&P 500 INDEX/SPX8210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2023	05/01/2024		3,563,707	.4168		192,580		162,257		255,321			(30,686)		16,315		0001
Purchased Call/S&P 500 INDEX/SPX8212$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		8,508,000	4274.04	102,096			13,219		143,354			(50,628)		15,427		0001
Purchased Call/S&P 500 INDEX/SPX8212$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		9,165,000	4137.99	211,712			30,328		330,598			(104,986)		17,462		0001
Purchased Call/S&P 500 INDEX/SPX8213$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023		4,020,000	3986.16	91,254			15,083		151,410			(45,252)		8,217		0001
Purchased Call/S&P 500 INDEX/SPX5003$B	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/10/2018	10/10/2023		1,210,496	.3313	131,114			7,260		494,118			(12,996)		3,200		0001
Purchased Call/S&P 500 INDEX/SPX821M$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	03/19/2024		1,601,906	.3917		76,164		55,740		106,399			(20,829)		6,799		0001
Purchased Call/S&P 500 INDEX/SPX821N$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		1,595,000	4105.02	36,047			27,927		53,728			(8,326)		7,022		0001
Purchased Call/S&P 500 INDEX/SPX8210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024		2,720,000	4135.35		79,424		66,003		99,045			(13,926)		12,350		0001
Purchased Call/S&P 500 INDEX/SPX715Y$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/13/2023		2,443,673	.3993	127,443			47,659		209,381			(63,546)		7,458		0001
Purchased Call/S&P 500 INDEX/SPX715Z$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/17/2023		16,554,000	3965.34	377,431			145,730		583,760			(187,679)		51,261		0001
Purchased Call/S&P 500 INDEX/SPX161W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/02/2022	08/31/2023		1,600,452	254	34,683			5,910		70,269			(17,294)		3,298		0001
Purchased Call/S&P 500 INDEX/SPX821N$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	04/02/2025		1,929,356	.5206		48,552		42,750		79,770			(5,853)		12,794		0001
Purchased Call/S&P 500 INDEX/SPX2616$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024		2,128,000	253.69		111,933		97,630		174,161			(15,068)		9,884		0001
Purchased Call/S&P 500 INDEX/SPX8151$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024		1,977,237	.4136		66,523		40,468		87,378			(26,095)		7,675		0001
Purchased Call/S&P 500 INDEX/SPX8152$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024		1,564,750	.3951		96,062		65,108		132,041			(31,405)		6,410		0001
Purchased Call/S&P 500 INDEX/SPX8153$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		10,818,000	4050.83		259,632		195,445		347,781			(65,621)		46,693		0001
Purchased Call/S&P 500 INDEX/SPX8210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2023	05/13/2024		1,858,000	4124.08		43,291		37,805		61,304			(5,780)		8,671		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8155S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/10/2024		1,570,017	.4132		66,903		58,517		84,176			(8,525)		7,293		0001
Purchased Call/S&P 500 INDEX/SPX8155S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024		4,222,000	4283.85		93,306		87,410		104,329			(6,118)		20,434		0001
Purchased Call/S&P 500 INDEX/SPX821S$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024		3,924,000	4205.45		186,782		170,654		223,859			(17,960)		18,627		0001
Purchased Call/S&P 500 INDEX/SPX821S$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	01/05/2024		16,720,000	.3950		76,120		66,872		33,319			(10,126)		60,158		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SY	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2025		1,368,760	.4564		42,187		34,972		96,214			(7,349)		8,789		0001
Purchased Call/S&P 500 INDEX/SPX150Z$S	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024		2,402,000	100		52,844		31,881		93,446			(21,166)		9,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	09/02/2022	08/23/2024		1,931,686	.4376		78,076		45,690		141,444			(19,600)		10,361		0001
Purchased Call/S&P 500 INDEX/SPX721WSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023		2,578,000	3825.33		70,379		389		128,791			(34,710)		1,169		0001
Purchased Call/S&P 500 INDEX/SPX150R$S	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/22/2022	09/22/2023		6,037,000	100		53,126		12,214		53,083			(26,344)		14,480		0001
Purchased Call/S&P 500 INDEX/SPX2501$R	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	03/10/2023	03/12/2024		3,639,000	100		65,138		45,632		175,107			(19,825)		15,238		0001
Purchased Call/S&P 500 INDEX/SPX721X$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		6,952,000	3818.8		80,643		2,444		138,623			(39,990)		6,303		0001
Purchased Call/S&P 500 INDEX/SPX721Z$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		1,229,000	105		18,435		1,024					(9,167)		1,474		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024		20,009	1126.32		1,685		2,161		2,161	.476				93		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/12/2024		2,839,798	255.44		109,144		29,433		166,649			(27,148)		10,405		0001
Purchased Call/S&P 500 INDEX/SPX8155$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024		4,480,000	4283.85		113,792		106,602		127,558			(7,462)		21,683		0001
Purchased Call/S&P 500 INDEX/SPX8155$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/07/2024		1,673,000	4298.86		38,646		36,714		47,189			(2,230)		8,109		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		6,303	1060.04		571		928		928	357				23		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	10/25/2024		1,524,399	228.64		53,869		36,207		79,540			(13,539)		8,768		0001
Purchased Call/S&P 500 INDEX/SPX8152$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/14/2024		1,356,074	.3919		68,823		48,726		104,162			(20,175)		5,701		0001
Purchased Call/S&P 500 INDEX/SPX8153$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024		2,152,277	.3971		122,568		90,992		181,227			(31,739)		9,238		0001
Purchased Call/S&P 500 INDEX/SPX8153$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024		5,920,000	4109.31		142,672		108,180		186,099			(35,280)		25,786		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023		1,549,919	.4140		47,637		15,658		101,181			(23,884)		4,425		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2021	10/03/2023		2,345,673	263.53	88,461			11,425					(21,881)		5,983		0001
Purchased Call/S&P 500 INDEX/SPX8213$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2022	09/01/2023		2,200,000	3966.85	43,120			7,426		71,689			(21,383)		4,570		0001
Purchased Call/S&P 500 INDEX/SPX8215$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		3,559,000	3647.29	65,842			15,962		114,849			(32,650)		8,787		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/10/2023	03/28/2025		1,291,030	262.68	47,851			42,025		62,468			(5,985)		8,528		0001
Purchased Call/S&P 500 INDEX/SPX8156$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/14/2024		5,158,000	4372.59	68,086			65,280		71,663			(2,976)		25,255		0001
Purchased Call/S&P 500 INDEX/SPX8213$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,471,000	4057.66	42,007			6,418		67,029			(20,888)		4,839		0001
Purchased Call/S&P 500 INDEX/SPX8213$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023		2,473,000	4030.61	48,471			7,878		78,703			(24,036)		5,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$W	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/27/2022	09/27/2024		1,533,000	4133.14	79,409			49,454		198,208			(19,662)		8,558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/27/2022	07/21/2023		155,623	231.16	4,033			225		4,632			(2,015)		187		0001
Purchased Call/S&P 500 INDEX/SPX8215$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024		4,729,000	4282.37	62,423			58,088		69,171			(4,802)		22,686		0001
Purchased Call/S&P 500 INDEX/SPX821T$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2023	06/05/2024		2,756,595	4274	92,732			87,096		106,356			(5,859)		13,322		0001
Purchased Call/S&P 500 INDEX/SPX150P$V	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/08/2022	08/08/2023		1,862,000	246.6	80,997			8,479		127,134			(40,166)		3,043		0001
Purchased Call/S&P 500 INDEX/SPX521C$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2018	08/18/2023		1,537,637	3528	120,714			3,180		504,483			(11,979)		2,817		0001
Purchased Call/S&P 500 INDEX/SPX8153$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024		8,292,000	4109.31	199,837			150,852		261,143			(50,097)		35,790		0001
Purchased Call/S&P 500 INDEX/SPX8210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		3,498,000	4198.05	87,800			78,071		104,519			(10,344)		16,427		0001
Purchased Call/S&P 500 INDEX/SPX8153$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024		3,327,000	4109.31	117,110			88,798		154,286			(28,959)		14,492		0001
Purchased Call/S&P 500 INDEX/SPX8156$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/13/2023	06/11/2024		2,777,064	4299	173,819			166,137		187,692			(8,118)		13,539		0001
Purchased Call/S&P 500 INDEX/SPX8150$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	12/20/2023		3,193,661	3820	177,182			85,126		313,450			(88,347)		10,993		0001
Purchased Call/S&P 500 INDEX/SPX8152$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/09/2023	03/06/2024		1,623,059	4048	81,736			56,691		128,166			(25,444)		6,716		0001
Purchased Call/S&P 500 INDEX/SPX8153$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024		2,161,497	4109	114,126			87,013		154,848			(27,277)		9,415		0001
Purchased Call/S&P 500 INDEX/SPX8154$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/25/2024		2,353,402	4072	108,190			90,108		131,844			(18,777)		10,668		0001
Purchased Call/S&P 500 INDEX/SPX8154$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024		1,993,239	4135	111,072			92,560		140,260			(19,224)		9,050		0001
Purchased Call/S&P 500 INDEX/SPX8215$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023		2,211,000	3655.04	33,607			8,055		57,569			(16,665)		5,428		0001
Purchased Call/S&P 500 INDEX/SPX1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		1,839,000	257.96	42,665			15,644		76,024			(21,215)		5,550		0001
Purchased Call/S&P 500 INDEX/SPX8216$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		4,842,000	3719.98	105,071			31,550		182,984			(52,104)		13,291		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017N8Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024		1,198,700	261.75	46,704			17,036		49,413			(11,596)		5,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/31/2023	05/30/2025		1,592,000	4652.33		68,456		65,729		104,095			(2,813)		11,023		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		37,982	1082.32	6,609			9,177		9,177	3,525				228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2024		1,662,000	4341.18	76,452			50,549		149,017			(18,930)		9,559		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Z	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	03/01/2023	02/28/2025		1,554,822	4458		57,624		48,125		135,329			(9,551)		10,042		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$G	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	12/02/2022	11/29/2024		1,657,918	4673	42,735			30,517		76,074			(10,625)		9,875		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$O	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/06/2023	01/03/2025		1,592,482	4532		52,226		39,819		109,800			(12,554)		9,801		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$W	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/17/2023	02/14/2025		2,224,945	4595		65,998		54,222		143,355			(12,057)		14,204		0001
Purchased Call/Shiller Barclays Global Index/SBG017O8Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/26/2024		607,759	263.31	22,973			8,489		22,666			(5,681)		2,614		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/08/2028		119,894	1124.92	35,418			42,413		42,413	12,472				1,367		0001
Purchased Call/Shiller Barclays Global Index/SBG017O8S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/29/2024		1,925,416	262.98	70,847			26,538		73,654			(17,594)		8,326		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	10/31/2024		2,102,291	259.7	78,108			52,524		110,335			(19,405)		12,167		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024		1,517,123	260.03	55,485			37,440		78,355			(13,798)		8,789		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023		93,420	997.33	8,548			15,829		15,829	6,991				242		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		74,702	1097.09	7,478			10,865		10,865	5,626				235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/26/2022	10/25/2024		1,928,000	4233.67	109,318			72,378		211,185			(27,105)		11,089		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$N	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	01/06/2023	01/07/2025		1,538,000	4650.74		37,835		28,896		82,031			(9,045)		9,500		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		18,516	997.33	3,383			5,925		5,925	2,197				105		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/06/2023		64,040	226.1	1,569			431		3,393			(796)		166		0001
Purchased Call/S&P 500 INDEX/SPX721A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	01/02/2024		2,184,000	4735.2	257,712			65,490		33,621			(63,724)		7,795		0001
Purchased Call/S&P 500 INDEX/SPX8156$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024		1,324,000	4328.82		16,947		16,808		18,911			(185)		6,593		0001
Purchased Call/S&P 500 INDEX/SPX8210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		1,757,000	4130.29	36,897			2,767		2			(18,347)		2,433		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2021	12/22/2023		7,008,836	241.13	270,428			65,163		85,454			(67,596)		24,265		0001
Purchased Call/S&P 500 INDEX/SPX821R$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024		5,430,000	4151.28		71,133		64,810		83,574			(7,016)		25,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/28/2023		1,712,942	240.38	59,930			12,382		20,951			(14,900)		5,509		0001
Purchased Call/S&P 500 INDEX/SPX821T$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2023	06/05/2024		1,722,337	.4274	91,731			86,156		108,591			(5,796)		8,324		0001
Purchased Call/S&P 500 INDEX/SPX821U$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024		5,595,000	4388.71	126,447			123,321		132,706			(3,455)		27,628		0001
Purchased Call/S&P 500 INDEX/SPX150S$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/26/2022	09/26/2023		4,294,000	100	35,640			8,542		36,659			(17,674)		10,542		0001
Purchased Call/S&P 500 INDEX/SPX150S$Q	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/24/2022	10/24/2023		2,696,000	100	22,377			7,089		9,721			(11,096)		7,599		0001
Purchased Call/S&P 500 INDEX/SPX8156$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024		619,000	15083.9		13,742		13,359		13,814			(529)		3,031		0001
Purchased Call/S&P 500 INDEX/SPX8210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025		1,414,788	.5194	33,388			31,310		65,810			(2,118)		9,648		0001
Purchased Call/S&P 500 INDEX/SPX621X$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023		1,649,000	5016.87	70,247			5,018		13			(17,370)		3,142		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/05/2024		891,177	261.8	31,352			12,034		37,002			(7,782)		3,903		0001
Purchased Call/S&P 500 INDEX/SPX150S$A	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/28/2022	09/28/2023		7,199,000	100	59,752			14,650		40,934			(29,630)		17,874		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2022	11/01/2024		2,814,653	260.32	101,445			68,354		143,263			(25,185)		16,306		0001
Purchased Call/S&P 500 INDEX/SPX821P$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024		833,000	13259.1		18,992		16,219		28,694			(2,898)		3,845		0001
Purchased Call/S&P 500 INDEX/SPX821S$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/31/2024		5,295,000	4221.02		134,493		124,807		156,068			(10,686)		25,401		0001
Purchased Call/S&P 500 INDEX/SPX821U$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/15/2023	06/14/2024		1,325,000	105		19,875		19,268		16,702			(817)		6,487		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027		484,234	3821.35	98,687			161,546		161,546	48,207				4,651		0001
Purchased Call/S&P 500 INDEX/SPX821T$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024		13,252,000	4282.37		336,601		313,419		380,006			(25,681)		63,856		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821TSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		3,777,000	4283.85		49,856		46,706		55,114			(3,269)		18,280		0001
Purchased Call/S&P 500 INDEX/SPX821USI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024		2,686,000	4388.71		44,050		42,961		46,114			(1,204)		13,263		0001
Purchased Call/S&P 500 INDEX/SPX621SSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2023		1,962,000	4322.31	196,789			1,081		58,955			(48,593)		1,148		0001
Purchased Call/S&P 500 INDEX/SPX161ZS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2022	11/14/2023		1,933,597	257	47,837			18,022		87,720			(23,853)		5,923		0001
Purchased Call/S&P 500 INDEX/SPX8156S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024		1,444,000	4409.59		33,212		32,287		34,974			(1,277)		7,070		0001
Purchased Call/S&P 500 INDEX/SPX621XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023		2,774,000	5171.44	90,155			6,440		1			(22,292)		5,285		0001
Purchased Call/S&P 500 INDEX/SPX715HS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	08/02/2023		1,507,000	5015.84	55,759			2,451		89			(13,825)		2,266		0001
Purchased Call/S&P 500 INDEX/SPX8211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	08/02/2023		2,789,000	4091.19	75,303			6,638		126,642			(37,342)		4,193		0001
Purchased Call/S&P 500 INDEX/SPX821USL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024		3,049,000	4388.71		87,201		85,045		91,654			(2,383)		15,056		0001
Purchased Call/S&P 500 INDEX/SPX8156S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/27/2023	06/27/2024		5,888,000	4378.41		151,910		151,076		158,540			(1,245)		29,359		0001
Purchased Call/S&P 500 INDEX/SPX821VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024		3,352,000	4348.33		75,420		74,589		80,251			(1,439)		16,645		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/12/2022	10/11/2023		2,343,461	3780	152,793			43,052		359,178			(75,977)		6,224		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		1,789,000	3914.74	120,936			46,695		214,562			(60,136)		5,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/21/2022	12/19/2023		2,025,102	3880	136,393			64,607		276,724			(68,009)		6,951		0001
Purchased Call/S&P 500 INDEX/SPX2500SE	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/16/2023	02/16/2024		1,846,000	250.58		103,376		66,046		149,416			(37,952)		7,343		0001
Purchased Call/S&P 500 INDEX/SPX6211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026		520,011	3509.44	94,902			215,653		215,653	63,671				4,763		0001
Purchased Call/S&P 500 INDEX/SPX715HSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2021	08/11/2023		2,001,000	4427.82	205,903			11,644		41,709			(51,123)		3,394		0001
Purchased Call/S&P 500 INDEX/SPX715HSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/17/2023		1,500,000	4924.02	74,550			4,813		213			(18,484)		2,720		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		138,722	1114.61		16,888		14,198		14,198	3,239				611		0001
Purchased Call/Shiller Barclays Global Index/SBG017LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/04/2024		326,522	253.57	12,928			3,325		21,285			(3,210)		1,172		0001
Purchased Call/S&P 500 INDEX/SPX8211SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2022	07/31/2023		2,106,448	4130	97,114			8,230		154,548			(49,375)		3,069		0001
Purchased Call/S&P 500 INDEX/SPX821VS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		6,290,000	4381.89		84,286		83,119		87,220			(1,847)		31,103		0001
Purchased Call/S&P 500 INDEX/SPX821USW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/13/2025		1,800,333	5550		37,780		37,361		42,348			(470)		12,590		0001
Purchased Call/Shiller Barclays Global Index/SBG017USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024		3,324,977	262.89	119,810			84,163		150,002			(29,696)		19,671		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Y5F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	04/10/2025		1,377,234	264.02		52,404		46,730		62,910			(5,736)		9,189		0001
Purchased Call/S&P 500 INDEX/SPX161Z5L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2023		1,725,000	258.27	43,988			18,055		74,043			(21,694)		5,529		0001
Purchased Call/S&P 500 INDEX/SPX161X5S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2023		6,980,000	100	59,330			16,508		43,373			(29,421)		18,449		0001
Purchased Call/Shiller Barclays Global Index/SBG017R5S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/09/2024		2,062,799	263.89	79,068			44,226		82,702			(19,688)		10,878		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025		18,647	1157.95		2,762		3,545		3,545	783				128		0001
Purchased Call/Shiller Barclays Global Index/SBG017V5R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2025		831,122	260.8		29,255		22,173		42,449			(7,103)		5,110		0001
Purchased Call/Shiller Barclays Global Index/SBG017U55	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024		2,890,564	259.9	107,604			72,781		150,255			(26,814)		16,746		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2029		182,125	1126.32		52,416		67,714		67,714	15,298				2,204		0001
Purchased Call/Shiller Barclays Global Index/SBG017V5S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/03/2025		1,009,987	260.35		37,884		28,868		52,720			(9,122)		6,216		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		1,141,010	260.4	41,797			30,252		58,758			(10,397)		6,842		0001
Purchased Call/S&P 500 INDEX/SPX150T5B	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023		1,400,047	244	76,064			25,001		128,709			(38,137)		3,997		0001
Purchased Call/S&P 500 INDEX/SPX150Y5S	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	01/27/2023	01/25/2024		1,910,410	249	106,348			61,617		160,836			(45,117)		7,228		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		87,377	1114.61		7,313		9,723		9,723	2,410				385		0001
Purchased Call/S&P 500 INDEX/SPX150D5W	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	07/15/2022	07/14/2023		1,572,345	252	33,618			1,214		68,272			(16,717)		1,540		0001
Purchased Call/S&P 500 INDEX/SPX715T5S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2022	07/12/2024		2,024,682	4886	65,146			33,876		75,787			(16,175)		10,302		0001
Purchased Call/S&P 500 INDEX/SPX261285	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024		1,940,000	100	23,086			14,055		20,478			(9,045)		7,565		0001
Purchased Call/S&P 500 INDEX/SPX2612S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024		4,397,000	100	51,445			31,779		44,124			(19,873)		17,223		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2023		151,924	1104.09	14,554			18,329		18,329	10,934				182		0001
Purchased Call/S&P 500 INDEX/SPX150XSL	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	01/10/2023	01/09/2024		2,590,959	247		139,927		74,215		234,159			(65,735)		9,420		0001
Purchased Call/S&P 500 INDEX/SPX150Z5T	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024		4,542,000	100		51,779		32,074		28,391			(19,915)		17,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P5R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2025		2,115,797	221.24		73,207		72,805		73,817			(699)		14,920		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2613$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024		3,690,000	100		42,066		28,044		100,510			(14,060)		15,054		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2023		20,008	1068.03	1,801			3,118		3,118	1,934				14		0001
Purchased Call/S&P 500 INDEX/SPX8211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		1,341,000	105	20,115			1,900					(10,002)		2,076		0001
Purchased Call/S&P 500 INDEX/SPX8211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2022	07/28/2023		1,532,662	4076	70,045			5,358		114,971			(35,513)		2,123		0001
Purchased Call/S&P 500 INDEX/SPX821V$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		2,303,000	4381.89	115,150			113,555		122,536			(2,524)		11,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$R	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/08/2023	02/07/2025		2,385,467	4647	68,158			54,957		135,301			(13,258)		15,139		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2023		20,015	1104.09	1,773			2,411		2,411	1,473				24		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/29/2022	11/27/2024		253,767	262.97	8,897			6,303		11,435			(2,209)		1,509		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		69,184	1032.94	6,344			10,714		10,714	4,740				240		0001
Purchased Call/Merrill Lynch RPM Index/MLR161P$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025		2,689,972	220.44		92,843		92,843		92,145			(118)		18,995		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2029		184,429	1096.87		57,331		71,627		71,627	14,296				2,176		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/18/2022	08/16/2024		469,906	265.43	17,239			9,830		17,314			(4,297)		2,499		0001
Purchased Call/S&P 500 INDEX/SPX715V$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/19/2022	08/21/2024		2,235,000	4160.4	351,789			201,229		330,920			(86,867)		11,959		0001
Purchased Call/S&P 500 INDEX/SPX715X$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/06/2022	10/02/2024		1,571,364	4433	127,838			81,271		200,045			(31,828)		8,820		0001
Purchased Call/S&P 500 INDEX/SPX721B$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/03/2021	12/01/2023		3,340,000	4486.24	430,526			90,981		128,689			(107,040)		10,848		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2023		30,153	1082.32	2,331			4,703		4,703	2,369				100		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029		236,979	1117.91		73,171		88,414		88,414	15,243				2,818		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024		24,803	1211.99		1,885		1,862		1,862	(23)				123		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/21/2022	01/22/2024		117,964	253.8	4,565			1,287		7,333			(1,130)		443		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024		1,572,266	4082	246,163			135,135		260,657			(61,119)		8,219		0001
Purchased Call/S&P 500 INDEX/SPX2613$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024		4,100,000	100		45,100		32,586		111,795			(12,569)		17,434		0001
Purchased Call/S&P 500 INDEX/SPX2614$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024		1,977,000	100		33,411		24,875		79,382			(8,581)		8,533		0001
Purchased Call/S&P 500 INDEX/SPX8213$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/01/2022	09/01/2023		5,184,000	3966.85	60,134			10,356		98,497			(29,820)		10,769		0001
Purchased Call/S&P 500 INDEX/SPX8214$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2022	09/14/2023		1,285,047	3942	46,638			9,825		86,579			(23,579)		2,932		0001
Purchased Call/S&P 500 INDEX/SPX8150$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024		2,088,688	3840		65,563		33,599		102,604			(31,969)		7,455		0001
Purchased Call/S&P 500 INDEX/SPX8151$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2024		2,577,000	4136.48		104,369		62,966		137,035			(41,804)		10,003		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023		100,017	1158.51	9,709			7,290		7,290	4,149				163		0001
Purchased Call/S&P 500 INDEX/SPX150RS6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	09/16/2022	09/15/2023		2,394,000	243.61	117,067			24,714		208,269			(58,212)		5,498		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	10/25/2024		1,675,995	228.34	59,813			41,273		88,959			(15,439)		9,640		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025		737,966	221.17		25,460		25,460		25,965					5,229		0001
Purchased Call/S&P 500 INDEX/SPX1407$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	03/15/2023	03/15/2024		3,906,000	100		41,013		29,070		104,099			(11,990)		16,452		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/14/2024		772,163	256.66	30,685			9,808		42,691			(7,747)		3,058		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/10/2025		577,950	262.69		22,702		17,481		27,018			(5,238)		3,579		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029		571,655	1159.68	167,685			193,638		193,638	25,953				6,774		0001
Purchased Call/S&P 500 INDEX/SPX2615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024		5,215,000	100	59,973			46,956		115,051			(13,109)		23,081		0001
Purchased Call/S&P 500 INDEX/SPX150Z$8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	02/03/2023	02/02/2024		4,417,000	100	52,562			31,537		55,018			(21,227)		17,029		0001
Purchased Call/S&P 500 INDEX/SPX8211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024		1,509,260	5052	73,621			40,415		35,773			(18,279)		7,890		0001
Purchased Call/S&P 500 INDEX/SPX8210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		3,249,000	4023.61	84,149			6,027		145,744			(41,729)		4,418		0001
Purchased Call/S&P 500 INDEX/SPX161Y$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2022	10/24/2023		1,606,910	253	47,020			14,937		91,666			(23,381)		4,529		0001
Purchased Call/S&P 500 INDEX/SPX721D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024		1,532,866	5055	71,603			20,641		6,398			(17,778)		5,813		0001
Purchased Call/S&P 500 INDEX/SPX161Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		6,004,000	100	52,835			19,373		28,716			(26,272)		18,121		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025		20,011	1126.32		2,946		4,187		4,187	1,242				136		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1407S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024		4,035,000	100		45,192		25,358		156,103			(19,989)		15,046		0001
Purchased Call/S&P 500 INDEX/SPX1407S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2023	02/12/2024		2,241,000	100		49,526		30,834		51,571			(18,893)		8,836		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029		247,049	1211.99		73,571		76,926		76,926	3,354				3,022		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2022	08/30/2024		1,947,208	263.57	67,096			39,767		80,600			(16,834)		10,531		0001
Purchased Call/S&P 500 INDEX/SPX1407S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024		1,623,000	100		36,680		20,816		61,439			(15,878)		6,111		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		11,986	1032.94	1,099			1,855		1,855	821				41		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/16/2024		1,371,686	260.18	49,368			36,301		71,700			(12,257)		8,303		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/09/2024		420,065	261.38	15,798			6,143		17,967			(3,909)		1,853		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024		1,446,693	260.18	52,200			38,428		75,676			(12,922)		8,774		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		29,000	1114.61		2,137		2,695		2,695	557				128		0001
Purchased Call/S&P 500 INDEX/SPX161M$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025		4,700,000	5725	330,070			198,745		128,321			(39,696)		37,024		0001
Purchased Call/S&P 500 INDEX/SPX1405$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2023		1,302,000	100	18,879			5,101		57,995			(9,388)		3,373		0001
Purchased Call/S&P 500 INDEX/SPX1407S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2024		6,412,000	100		71,814		40,556		181,172			(31,504)		24,085		0001
Purchased Call/S&P 500 INDEX/SPX8215$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,589,000	3744.52	30,986			8,349		52,764			(15,365)		4,117		0001
Purchased Call/S&P 500 INDEX/SPX8216$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/02/2023		3,334,627	3586	147,293			39,138		259,382			(75,311)		8,461		0001
Purchased Call/S&P 500 INDEX/SPX161X$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023		4,423,000	100	37,596			10,668		41,624			(18,643)		11,805		0001
Purchased Call/S&P 500 INDEX/SPX1500$A	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/24/2022	08/24/2023		6,332,000	100	63,320			9,420					(31,400)		12,290		0001
Purchased Call/S&P 500 INDEX/SPX8215$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		2,785,000	3585.62	28,129			7,032		49,441			(13,987)		6,953		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/26/2024		2,298,012	262.63	90,233			37,303		91,962			(22,403)		10,434		0001
Purchased Call/S&P 500 INDEX/SPX2619$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024		1,588,000	273.26		37,953		37,532		46,063			(730)		7,853		0001
Purchased Call/S&P 500 INDEX/SPX715Z$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	07/14/2023		1,940,000	4250	45,685			2,984		103,838			(40,534)		1,900		0001
Purchased Call/S&P 500 INDEX/SPX161X$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		1,520,000	250.14	41,192			11,130		99,892			(20,483)		3,938		0001
Purchased Call/S&P 500 INDEX/SPX8212$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		8,233,000	4274.04	190,182			24,624		259,460			(94,310)		14,928		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8214SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2022	09/12/2023		1,018,000	105	14,659			2,948		21			(7,269)		2,292		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A9H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/24/2023	05/23/2024		1,895,831	4139		118,347		106,610		181,987			(11,997)		8,986		0001
Purchased Call/S&P 500 INDEX/SPX2614SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024		1,835,761	251		103,710		78,288		158,592			(25,999)		7,924		0001
Purchased Call/S&P 500 INDEX/SPX2615SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2023	04/16/2024		1,419,659	253		78,905		63,211		115,144			(15,824)		6,338		0001
Purchased Call/S&P 500 INDEX/SPX161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	01/12/2024		4,300,000	4200	522,850			110,222		429,165			(102,088)		15,755		0001
Purchased Call/S&P 500 INDEX/SPX2616S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024		4,270,000	100		50,813		42,414		88,458			(8,723)		19,484		0001
Purchased Call/S&P 500 INDEX/SPX161HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	08/13/2024		4,300,000	4325	520,420			186,876		503,513			(82,556)		22,787		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2023	06/14/2024		1,691,000	4250.63		116,172		111,384		124,946			(5,079)		8,279		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/21/2024		1,441,000	4254.76		99,573		97,385		106,577			(2,449)		7,126		0001
Purchased Call/S&P 500 INDEX/SPX150RSW	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	09/23/2022	09/25/2023		5,397,000	100	45,335			10,740		79,435			(22,359)		13,175		0001
Purchased Call/S&P 500 INDEX/SPX2617SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2023	05/15/2024		1,572,813	254		91,981		81,732		127,988			(10,896)		7,363		0001
Purchased Call/S&P 500 INDEX/SPX721NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/18/2024		1,629,418	4372	246,863			99,153		141,279			(61,293)		7,299		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025		81,164	1159.68		11,939		13,810		13,810	1,870				515		0001
Purchased Call/S&P 500 INDEX/SPX161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	04/07/2025		4,300,000	5200	246,720			115,829		175,476			(32,407)		28,625		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025		20,018	1126.32		2,662		3,343		3,343	680				136		0001
Purchased Call/S&P 500 INDEX/SPX161WSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2022	08/18/2023		2,502,984	249	87,758			11,933		150,972			(44,494)		4,585		0001
Purchased Call/S&P 500 INDEX/SPX8216S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2022	10/04/2024		1,734,700	3734	253,389			161,566		457,168			(63,260)		9,758		0001
Purchased Call/S&P 500 INDEX/SPX721ESB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2022	01/30/2024		1,862,426	5123	102,626			30,068		5,643			(25,481)		7,130		0001
Purchased Call/S&P 500 INDEX/SPX2616SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024		1,482,000	266.88		31,122		27,178		60,184			(4,155)		6,916		0001
Purchased Call/S&P 500 INDEX/SPX161TSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2023		1,396,000	100	18,706			103					(9,226)		633		0001
Purchased Call/S&P 500 INDEX/SPX2614SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2024		1,450,669	252		74,028		56,694		120,832			(17,442)		6,342		0001
Purchased Call/S&P 500 INDEX/SPX2616S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024		1,482,000	100		32,604		27,170		56,377			(5,643)		6,729		0001
Purchased Call/S&P 500 INDEX/SPX161TSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023		5,372,000	100	53,183			886					(26,445)		3,720		0001
Purchased Call/S&P 500 INDEX/SPX2615SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2023	04/19/2024		1,791,887	267		31,064		25,424		66,497			(5,695)		8,041		0001
Purchased Call/S&P 500 INDEX/SPX161HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	05/20/2025		8,600,000	5400	418,540			203,223		262,263			(53,312)		59,122		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$9	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	11/03/2022	11/01/2023		2,834,017	3861	175,932			60,278		377,537			(87,724)		8,259		0001
Purchased Call/S&P 500 INDEX/SPX161W$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023		3,297,000	100	31,981			5,110					(15,773)		6,628		0001
Purchased Call/S&P 500 INDEX/SPX2616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024		2,045,000	268.57	37,015			31,610		71,901			(5,648)		9,438		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029		208,891	1157.95		61,142		72,674		72,674	11,532				2,537		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$V	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/21/2022	09/19/2023		1,700,841	3874	99,908			22,140		208,012			(49,816)		4,006		0001
Purchased Call/S&P 500 INDEX/SPX8214$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023		2,527,000	3901.35	47,508			10,002		78,824			(23,559)		5,803		0001
Purchased Call/S&P 500 INDEX/SPX8211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024		1,688,399	5180	68,670			37,697		26,201			(17,050)		8,826		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/27/2024		3,528,484	260.68	117,534	10,597		96,444		180,835			(31,777)		21,578		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024		94,938	1190.49		5,601		5,618		5,618	17				460		0001
Purchased Call/S&P 500 INDEX/SPX1407$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/15/2024		1,415,000	100	26,885			19,268		63,903			(7,755)		5,960		0001
Purchased Call/S&P 500 INDEX/SPX1407$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/19/2024		2,887,000	100	60,050			43,223		153,259			(17,134)		12,253		0001
Purchased Call/S&P 500 INDEX/SPX1407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2024		1,348,000	100	38,688			27,953		100,405			(10,782)		5,732		0001
Purchased Call/S&P 500 INDEX/SPX8151$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/05/2024		1,583,899	4133	92,237			54,483		123,352			(34,689)		6,148		0001
Purchased Call/S&P 500 INDEX/SPX8152$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/14/2024		1,588,274	4136	85,494			53,847		113,289			(31,708)		6,290		0001
Purchased Call/S&P 500 INDEX/SPX821P$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024		2,186,000	4136.25	28,418			24,234		34,954			(4,372)		10,040		0001
Purchased Call/S&P 500 INDEX/SPX821P$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024		5,389,000	4130.62	133,647			116,247		165,637			(18,308)		25,031		0001
Purchased Call/S&P 500 INDEX/SPX821S$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	12/15/2023		8,360,000	4000	40,580			35,113		17,191			(5,974)		28,359		0001
Purchased Call/S&P 500 INDEX/SPX161U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2023		2,446,000	100	30,086			1,409					(14,919)		2,716		0001
Purchased Call/S&P 500 INDEX/SPX621T$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023		2,122,337	4341	218,881			1,816		55,764			(54,645)		1,470		0001
Purchased Call/S&P 500 INDEX/SPX621Y$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/27/2021	08/29/2023		3,802,000	5206.52	125,846			10,199		2			(31,118)		7,707		0001
Purchased Call/S&P 500 INDEX/SPX821V$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024		1,251,000	105		17,389		17,198		17,740			(331)		6,221		0001
Purchased Call/S&P 500 INDEX/SPX150P$B	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/22/2022	07/21/2023		2,378,000	244.18	99,638			5,535		180,684			(49,545)		2,852		0001
Purchased Call/S&P 500 INDEX/SPX150P$C	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/22/2022	07/20/2023		2,249,214	244	95,088			5,032		172,103			(47,413)		2,632		0001
Purchased Call/S&P 500 INDEX/SPX715H$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/03/2021	08/03/2023		1,544,000	5049.03	57,128			2,590		94			(14,165)		2,356		0001
Purchased Call/S&P 500 INDEX/SPX821T$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	05/30/2025		1,743,358	5302		47,747		46,162		68,240			(1,646)		12,071		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2615SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2023	04/18/2024		2,331,329	253		130,321		104,832		189,434			(25,707)		10,444		0001
Purchased Call/S&P 500 INDEX/SPX050KSK	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/08/2020	04/08/2026		8,651,000	2749.98	1,680,024			6,190,869		6,190,869	1,645,922				72,060		0001
Purchased Call/S&P 500 INDEX/SPX161US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2023		3,449,000	100	33,110			1,551					(16,419)		3,830		0001
Purchased Call/S&P 500 INDEX/SPX161VSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2023		3,574,000	100	56,469			7,934					(27,850)		6,745		0001
Purchased Call/S&P 500 INDEX/SPX821V$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/18/2024		1,680,054	4410		54,982		54,214		58,396			(1,215)		8,273		0001
Purchased Call/S&P 500 INDEX/SPX721VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2021	12/22/2023		1,498,000	4725.79	65,912			15,819		20,062			(16,365)		5,186		0001
Purchased Call/S&P 500 INDEX/SPX161UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		4,386,000	100	44,299			4,184					(22,028)		6,791		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		29,716	1075.45		2,137		2,838		2,838	701				127		0001
Purchased Call/S&P 500 INDEX/SPX150PS6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	07/19/2022	07/19/2023		2,670,000	243.83	115,077			5,706		206,263			(57,066)		3,046		0001
Purchased Call/S&P 500 INDEX/SPX161WSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023		1,703,000	253.99	41,553			6,754		73,946			(20,606)		3,452		0001
Purchased Call/S&P 500 INDEX/SPX821W$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024		2,265,000	4396.44		102,831		102,831		107,236			(282)		11,309		0001
Purchased Call/S&P 500 INDEX/SPX8156SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2023	06/25/2024		2,762,000	4348.33		35,354		34,965		38,731			(672)		13,734		0001
Purchased Call/S&P 500 INDEX/SPX161W$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		2,663,000	245.74	120,101			18,349		200,172			(59,721)		5,215		0001
Purchased Call/S&P 500 INDEX/SPX161WSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023		2,862,000	100	26,330			4,860		17,533			(13,057)		6,177		0001
Purchased Call/S&P 500 INDEX/SPX821VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/20/2024		2,409,402	4389		82,762		81,612		87,676			(1,819)		11,898		0001
Purchased Call/S&P 500 INDEX/SPX8212S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023		3,247,000	4305.2	97,085			12,303		116,778			(48,144)		5,826		0001
Purchased Call/S&P 500 INDEX/SPX8212SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023		2,983,000	4128.73	48,026			7,012		75,254			(23,816)		5,737		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2025		1,783,000	4655.32		51,885		44,616		104,423			(7,443)		11,684		0001
Purchased Call/S&P 500 INDEX/SPX621KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2024		1,770,000	4824.3	85,137			32,102		128,492			(10,547)		10,864		0001
Purchased Call/S&P 500 INDEX/SPX715YS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2022	10/23/2023		2,277,000	3752.75	76,052			23,884		134,451			(37,508)		6,391		0001
Purchased Call/S&P 500 INDEX/SPX615AS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2018	07/14/2023		1,774,839	3470	134,769			962		598,761			(13,373)		1,738		0001
Purchased Call/S&P 500 INDEX/SPX8213SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2024		1,781,000	5141.06	68,212			39,674		37,596			(16,844)		9,609		0001
Purchased Call/S&P 500 INDEX/SPX162SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		2,585,000	254.18	81,945			31,640		144,627			(40,747)		8,005		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/31/2023	04/02/2025		731,525	263.51		26,787		23,582		34,118			(3,291)		4,851		0001
Purchased Call/S&P 500 INDEX/SPX8215SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		4,202,000	3744.52	103,789			27,965		178,986			(51,468)		10,887		0001
Purchased Call/S&P 500 INDEX/SPX8212SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		1,644,000	4274.04	19,070			2,469					(9,457)		2,981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017V$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2022	12/20/2024		1,693,031	260.34	56,200	9,784		49,755		87,922			(15,889)		10,287		0001
Purchased Call/S&P 500 INDEX/SPX8217$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		2,129,000	3695.16	40,238			12,193		69,583			(19,954)		5,870		0001
Purchased Call/S&P 500 INDEX/SPX161X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		3,065,000	100	41,991			9,681		65,668			(20,880)		7,352		0001
Purchased Call/S&P 500 INDEX/SPX8152$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024		1,989,201	3991.05		135,541		198,981		198,981	64,909				8,014		0001
Purchased Call/S&P 500 INDEX/SPX821S$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2023	05/23/2025		1,679,716	5051	64,511			62,175		103,566			(2,591)		11,572		0001
Purchased Call/S&P 500 INDEX/SPX8210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/21/2023		1,987,478	3999	102,014			5,764		179,444			(51,577)		2,384		0001
Purchased Call/S&P 500 INDEX/SPX8212$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		2,211,000	4280.15	61,466			7,000		80,954			(30,564)		3,750		0001
Purchased Call/S&P 500 INDEX/SPX821U$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025		1,980,080	4390		270,144		267,176		291,002			(3,331)		13,915		0001
Purchased Call/S&P 500 INDEX/SPX821W$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024		2,624,000	4396.44		128,051		128,051		133,943			(351)		13,102		0001
Purchased Call/S&P 500 INDEX/SPX8212$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2022	08/14/2023		2,011,671	4280	92,712			11,300		94,759			(46,228)		3,532		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/08/2024		1,332,488	256.42	53,336			16,336		74,518			(13,266)		5,208		0001
Purchased Call/S&P 500 INDEX/SPX2616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024		4,428,000	100	51,808			45,188		84,026			(6,974)		20,568		0001
Purchased Call/S&P 500 INDEX/SPX2617$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024		5,472,000	100	65,664			59,170		98,824			(6,638)		25,976		0001
Purchased Call/S&P 500 INDEX/SPX161X$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023		5,741,000	100	49,373			12,785					(24,483)		14,644		0001
Purchased Call/S&P 500 INDEX/SPX1500$R	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	07/14/2022	07/14/2023		5,167,000	100	47,536			1,712					(23,573)		5,060		0001
Purchased Call/S&P 500 INDEX/SPX8213$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		1,556,000	4057.66	33,610			5,135		8,061			(16,712)		3,047		0001
Purchased Call/S&P 500 INDEX/SPX2618$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024		1,396,000	100	35,458			32,397		54,138			(3,409)		6,627		0001
Purchased Call/S&P 500 INDEX/SPX161T$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023		4,517,000	100	42,460			585					(21,055)		2,896		0001
Purchased Call/S&P 500 INDEX/SPX161W$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023		5,143,000	100	48,859			9,960					(24,228)		11,657		0001
Purchased Call/S&P 500 INDEX/SPX8216$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2022	10/09/2024		1,902,791	4503	117,928			75,487		217,740			(29,240)		10,762		0001
Purchased Call/S&P 500 INDEX/SPX721J$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2022	03/15/2024		1,612,000	4339.99	221,489			78,495		138,706			(54,917)		6,790		0001
Purchased Call/S&P 500 INDEX/SPX8212$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		2,645,000	4137.99	68,241			9,776		106,546			(33,840)		5,039		0001
Purchased Call/S&P 500 INDEX/SPX621I$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026		8,794,989	3509.44	1,605,086			3,647,362		3,647,362	1,076,874				80,561		0001
Purchased Call/S&P 500 INDEX/SPX9059$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027		703,763	3940.59	142,794			216,227		216,227	67,664				6,795		0001
Purchased Call/S&P 500 INDEX/SPX8210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		7,617,000	100	73,885			5,292					(36,639)		10,358		0001
Purchased Call/S&P 500 INDEX/SPX8218$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023		2,197,000	3770.55	45,478			15,791		85,986			(22,614)		6,454		0001
Purchased Call/S&P 500 INDEX/SPX2619$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024		3,020,000	100		41,676		41,447		41,221			(342)		15,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2616SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024		4,873,000	100		56,527		48,205		94,643			(8,696)		22,382		0001
Purchased Call/S&P 500 INDEX/SPX2616ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024		2,458,000	100		43,507		37,411		73,638			(6,181)		11,399		0001
Purchased Call/S&P 500 INDEX/SPX821WSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024		2,049,096	4378		116,775		116,775		123,856			(321)		10,217		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027		245,354	3876.5		49,512		78,665		78,665	24,487				2,344		0001
Purchased Call/S&P 500 INDEX/SPX2503S0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/19/2023	04/19/2024		1,682,000	100		31,622		25,454		59,336			(6,221)		7,548		0001
Purchased Call/S&P 500 INDEX/SPX900AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	08/03/2020	02/21/2025		8,250,000	3600		940,425		340,274		2,918,202			(102,355)		52,976		0001
Purchased Call/S&P 500 INDEX/SPX521NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2018	12/15/2023		1,581,812	3037		155,878		14,295		900,882			(15,477)		5,366		0001
Purchased Call/S&P 500 INDEX/SPX715ZSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	11/29/2023		1,401,001	3958		61,713		26,030		89,834			(30,856)		4,520		0001
Purchased Call/S&P 500 INDEX/SPX721MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2022	04/11/2024		2,045,427	4447		266,110		104,178		147,922			(65,981)		9,053		0001
Purchased Call/S&P 500 INDEX/SPX8219SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		1,484,000	4003.58		16,918		6,730		27,916			(8,389)		4,677		0001
Purchased Call/S&P 500 INDEX/SPX821CSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		1,342,000	4044.98		25,766		11,953		59,214			(12,812)		4,552		0001
Purchased Call/S&P 500 INDEX/SPX821D9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023		5,809,000	100		54,024		25,598		141,919			(26,790)		19,996		0001
Purchased Call/S&P 500 INDEX/SPX2616SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024		2,182,536	253		124,689		103,908		180,307			(21,581)		9,910		0001
Purchased Call/S&P 500 INDEX/SPX161YSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023		4,085,000	100		35,948		12,082		3,415			(17,826)		11,857		0001
Purchased Call/S&P 500 INDEX/SPX161ZST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023		3,860,000	100		37,828		16,077					(18,810)		12,536		0001
Purchased Call/S&P 500 INDEX/SPX721NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2024		2,344,000	5335.03		97,745		39,152		7,335			(24,202)		10,501		0001
Purchased Call/S&P 500 INDEX/SPX821BS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2022	11/29/2023		1,983,000	100		33,513		13,941		57,178			(16,619)		6,398		0001
Purchased Call/S&P 500 INDEX/SPX2614S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024		1,954,873	249		102,560		75,496		182,680			(27,612)		8,344		0001
Purchased Call/S&P 500 INDEX/SPX721LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2024		1,491,000	4473.99		211,275		80,858		98,169			(52,313)		6,530		0001
Purchased Call/S&P 500 INDEX/SPX2502SJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	03/24/2023	03/26/2024		2,353,000	100		45,178		33,387		130,117			(12,031)		10,119		0001
Purchased Call/S&P 500 INDEX/SPX821BSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,128,000	4071.7		12,859		5,465		20,180			(6,394)		3,663		0001
Purchased Call/S&P 500 INDEX/SPX821CS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023		3,296,000	100		31,971		14,209		28,555			(15,898)		10,945		0001
Purchased Call/S&P 500 INDEX/SPX821CS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023		3,973,000	100		38,935		17,483		42,958			(19,202)		13,316		0001
Purchased Call/S&P 500 INDEX/SPX821BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		2,697,000	100		54,479		23,154		20,037			(27,090)		8,759		0001
Purchased Call/S&P 500 INDEX/SPX1407S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	01/20/2023	01/19/2024		3,883,000	100		43,101		24,185		83,823			(19,064)		14,479		0001
Purchased Call/S&P 500 INDEX/SPX161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026		4,705,000	5850		339,100		219,253		166,702			(36,232)		40,746		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SV	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/16/2023	02/16/2024		1,804,000	3915.7		126,641		80,909		245,320			(46,493)		7,176		0001
Purchased Call/S&P 500 INDEX/SPX2619S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2023	07/10/2023		2,180,000	4375		22,065		14,185		42,457			(9,807)		1,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161XS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023		2,890,000	100	45,951			10,000		12,199			(22,662)		6,765		0001
Purchased Call/S&P 500 INDEX/SPX2615SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	07/07/2023		2,075,000	4000		36,420		2,953		206			(33,152)		1,437		0001
Purchased Call/S&P 500 INDEX/SPX2615SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	07/12/2023		2,075,000	4000		38,090		5,304		449			(32,583)		1,881		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		2,138,788	265.07	73,268			42,430		80,850			(18,275)		11,471		0001
Purchased Call/S&P 500 INDEX/SPX2619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024		3,194,000	100		44,716		44,716		43,739					16,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/08/2021	12/08/2023		1,827,000	4678.52	73,080			16,062		7,136			(18,120)		6,067		0001
Purchased Call/S&P 500 INDEX/SPX161ZSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		5,178,000	100	46,602			17,994		30,913			(23,173)		16,034		0001
Purchased Call/S&P 500 INDEX/SPX2500SM	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024		2,454,000	100		27,976		18,111		79,879			(9,887)		9,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/02/2022	11/30/2023		2,075,797	3954	138,779			58,759		229,894			(69,198)		6,720		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000AS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/21/2025		2,313,075	4693		62,107		53,957		125,245			(8,361)		15,194		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/24/2021	11/24/2023		1,634,000	4711.59	64,870			13,063		3,759			(16,084)		5,185		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/19/2022	04/19/2024		1,669,000	4239.21	101,475			40,785		123,230			(25,126)		7,490		0001
Purchased Call/S&P 500 INDEX/SPX161YSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023		6,117,000	100	55,053			18,806					(27,300)		17,898		0001
Purchased Call/S&P 500 INDEX/SPX150XS3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028		1,786,952	4271.78	454,958			478,863		478,863	149,142				19,603		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/19/2024		565,947	256.63	22,745			7,396		31,403			(5,710)		2,266		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/17/2021	09/15/2023		1,550,907	4674	40,554			4,257		560			(10,083)		3,562		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	03/28/2024		1,743,816	4428	87,033			32,622		68,216			(21,669)		7,527		0001
Purchased Call/S&P 500 INDEX/SPX161YSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023		5,119,000	100	42,488			15,216		82,186			(21,069)		15,334		0001
Purchased Call/Shiller Barclays Global Index/SBG017WS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/13/2025		1,315,550	265.08		48,776		37,858		54,592			(10,979)		8,169		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/09/2022	11/03/2023		1,583,405	3834	107,991			38,133		221,552			(54,447)		4,652		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2024		1,428,091	3923		98,928		52,743		179,716			(46,203)		5,206		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/10/2021	09/11/2023		1,911,000	4660.44	54,846			5,432		626			(13,580)		4,273		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/16/2023	06/13/2025		1,833,895	4731		95,265		93,947		102,427			(1,832)		12,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/27/2025		1,380,367	4726		77,873		77,873		79,029					9,747		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/30/2022	09/30/2024		1,755,000	4082.19	103,545			65,090		236,786			(25,638)		9,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2021	10/13/2023		2,942,368	240.88	120,587			17,304		26,018			(29,954)		7,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	10/27/2023		3,498,727	245.01	127,999			20,999		16,422			(32,088)		9,989		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/29/2021	10/30/2023		1,942,000	4785.98	53,211			8,856		1,213			(13,175)		5,614		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	06/28/2024		1,389,151	4261		106,269		106,269		106,333					6,936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2022	05/03/2024		1,634,000	4202.89	92,648			39,016		138,253			(22,940)		7,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2023	04/25/2025		1,666,616	4570		77,315		70,809		119,156			(6,788)		11,248		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/15/2024		2,979,556	255.96	119,553			42,453		173,564			(29,679)		12,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2023		1,593,000	4541.28	53,206			7,601		9,908			(13,192)		4,272		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/24/2022	08/23/2024		1,475,949	4011	134,372			77,337		207,809			(33,317)		7,916		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/23/2024		1,828,271	254.84	73,893			24,325		112,564			(18,520)		7,382		0001
Purchased Call/S&P 500 INDEX/SPX150K$3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028		20,299,048	4271.78	5,168,138			5,439,692		5,439,692	1,694,197				222,682		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/06/2024		783,644	260.85	27,563			16,645		37,793			(6,931)		4,273		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/09/2024		1,560,623	262.99	50,758			30,678		67,175			(12,691)		8,538		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		1,461,863	261.41	41,915			25,730		68,671			(10,534)		8,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	07/16/2021	07/18/2023		1,569,000	4504.07	52,091			1,216		305			(12,880)		1,742		0001
Purchased Call/S&P 500 INDEX/SPX161Z$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023		7,741,000	100	81,281			32,603		33,067			(40,417)		24,395		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2618$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024		2,170,000	100		36,022		34,538		39,854			(1,575)		10,625		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/13/2022	10/11/2024		1,389,960	4214	72,323			46,686		151,559			(17,957)		7,878		0001
Purchased Call/S&P 500 INDEX/SPX715Y$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/10/2023		2,012,437	3993	114,398			42,180		189,519			(57,517)		6,074		0001
Purchased Call/S&P 500 INDEX/SPX8214$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		4,972,000	3979.87	111,870			20,956		185,985			(55,475)		10,809		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023		1,908,000	4686.39	54,760			6,478		1,798			(13,559)		4,658		0001
Purchased Call/S&P 500 INDEX/SPX8213$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2022	09/01/2023		2,610,000	3966.85	41,238			7,102		67,993			(20,450)		5,422		0001
Purchased Call/S&P 500 INDEX/SPX8214$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023		656,000	11311.2	13,776			3,176		25,905			(6,850)		1,573		0001
Purchased Call/S&P 500 INDEX/SPX721B$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2024		2,075,000	4689.96	249,830			66,919		43,682			(61,944)		7,603		0001
Purchased Call/S&P 500 INDEX/SPX721C$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2022	01/17/2024		2,032,268	5698	47,957			13,193		63			(11,907)		7,541		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/06/2021	08/07/2023		2,439,000	4660.36	71,219			3,625		757			(17,634)		3,935		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023		2,293,000	4650.77	73,605			4,455		1,006			(18,225)		4,026		0001
Purchased Call/S&P 500 INDEX/SPX715Y$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2022	10/30/2023		3,670,897	3901	193,535			65,049		365,439			(96,768)		10,611		0001
Purchased Call/S&P 500 INDEX/SPX715Y$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/07/2023		3,299,915	3797	170,341			61,380		310,475			(84,936)		9,847		0001
Purchased Call/S&P 500 INDEX/SPX721B$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/27/2023		1,800,452	4788	203,322			50,408		20,147			(50,690)		6,322		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027		9,670,766	3821.35	1,970,902			3,226,277		3,226,277	962,757				92,890		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	07/02/2021	07/03/2023		2,147,000	4497.76	73,857			203		9			(18,287)		973		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2022	08/30/2024		1,134,240	262.91	39,917			23,549		48,750			(9,968)		6,134		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023		1,634,895	266.69	61,636			1,107					(15,324)		1,601		0001
Purchased Call/S&P 500 INDEX/SPX715Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/25/2023		1,705,727	3859	91,609			29,850		161,906			(46,316)		4,829		0001
Purchased Call/S&P 500 INDEX/SPX2617$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2024		1,853,454	259		81,642		72,570		120,248			(9,644)		8,691		0001
Purchased Call/S&P 500 INDEX/SPX721K$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024		2,089,000	4467.44	292,042			109,314		136,396			(72,609)		9,017		0001
Purchased Call/S&P 500 INDEX/SPX2501$N	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	03/10/2023	03/08/2024		2,272,000	100		56,573		39,444		144,084			(17,407)		9,439		0001
Purchased Call/S&P 500 INDEX/SPX161T$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023		5,622,000	100	53,409			1,929					(26,558)		5,505		0001
Purchased Call/S&P 500 INDEX/SPX150Z$C	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	02/03/2023	02/02/2024		1,273,000	250.91		68,869		41,322		98,740			(27,813)		4,908		0001
Purchased Call/S&P 500 INDEX/SPX2504$6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/25/2023	04/25/2024		5,335,000	100		60,286		49,520		136,984			(10,871)		24,183		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8218$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023		1,094,000	3719.89	22,536			7,803		42,875			(11,176)		3,214		0001
Purchased Call/S&P 500 INDEX/SPX8217$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/11/2023		1,503,724	3589	52,161			15,115		90,145			(26,520)		3,994		0001
Purchased Call/S&P 500 INDEX/SPX161V$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023		2,635,000	246.4	116,467			12,513		184,064			(57,755)		4,361		0001
Purchased Call/S&P 500 INDEX/SPX161W$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023		1,907,000	245.4	86,769			14,103		147,333			(43,028)		3,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Q	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024		1,979,000	3980.74	134,176			77,897		228,013			(56,767)		7,505		0001
Purchased Call/S&P 500 INDEX/SPX2616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024		3,860,000	100	45,162			38,710		75,110			(6,540)		17,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/26/2023		1,641,858	245.06	57,462			9,255		7,571			(14,276)		4,668		0001
Purchased Call/S&P 500 INDEX/SPX905K$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027		270,272	4442	54,031			58,664		58,664	19,142				2,750		0001
Purchased Call/S&P 500 INDEX/SPX821V$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025		2,089,000	4298.32	302,905			301,243		340,054			(2,893)		14,731		0001
Purchased Call/S&P 500 INDEX/SPX821A$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		726,000	11756	15,536			6,301		28,310			(7,726)		2,304		0001
Purchased Call/S&P 500 INDEX/SPX161W$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		1,776,000	256.3	35,875			6,876		58,815			(17,839)		3,889		0001
Purchased Call/S&P 500 INDEX/SPX161W$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		1,984,000	257.28	36,704			7,035		58,796			(18,251)		4,344		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025		22,007	1117.91	3,603			4,873		4,873	1,271				141		0001
Purchased Call/S&P 500 INDEX/SPX8215$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	09/22/2023		2,247,278	3758	86,895			20,845		159,167			(44,809)		5,390		0001
Purchased Call/S&P 500 INDEX/SPX8216$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2022	09/29/2023		2,406,351	3640	93,750			24,038		176,142			(48,070)		6,008		0001
Purchased Call/S&P 500 INDEX/SPX8216$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	10/11/2024		1,522,007	3574	257,924			165,808		476,510			(63,951)		8,626		0001
Purchased Call/S&P 500 INDEX/SPX715L$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/10/2023		1,558,000	4646.71	65,903			11,999		22,204			(16,340)		4,702		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024		55,017	1126.32	3,736			4,439		4,439	703				255		0001
Purchased Call/S&P 500 INDEX/SPX715W$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		1,750,165	4137.99	151,739			148,074		148,074	79,198				3,335		0001
Purchased Call/S&P 500 INDEX/SPX715X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		1,490,000	3639.66	130,524			279,554		279,554	122,899				3,860		0001
Purchased Call/S&P 500 INDEX/SPX2503$R	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	04/20/2023	04/19/2024		6,251,000	100	74,387			60,375		157,609			(14,470)		28,051		0001
Purchased Call/S&P 500 INDEX/SPX2503$X	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	04/21/2023	04/23/2024		4,578,000	100	54,478			44,451		103,039			(10,363)		20,683		0001
Purchased Call/S&P 500 INDEX/SPX8216$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		5,036,000	3719.98	56,403			16,937		95,544			(27,970)		13,823		0001
Purchased Call/S&P 500 INDEX/SPX8215$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		5,647,000	3744.52	124,799			33,626		214,060			(61,886)		14,630		0001
Purchased Call/S&P 500 INDEX/SPX721B$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2024		1,365,000	5547.92	42,315			11,683		173			(10,492)		5,077		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8213$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2022	08/29/2024		1,545,008	4828	84,365			49,319		76,619			(20,947)		8,346		0001
Purchased Call/S&P 500 INDEX/SPX9057$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027		13,026,646	3876.5	2,628,777			4,176,567		4,176,567	1,300,085				124,472		0001
Purchased Call/S&P 500 INDEX/SPX9059$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027		12,394,237	3940.59	2,514,791			3,808,054		3,808,054	1,191,658				119,666		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/30/2021	08/01/2023		5,645,700	267.72	213,407			9,087					(52,769)		8,358		0001
Purchased Call/S&P 500 INDEX/SPX8211$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		1,574,000	4280.15	33,684			3,836					(16,749)		2,670		0001
Purchased Call/S&P 500 INDEX/SPX715Y$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/07/2023		4,242,249	3805	234,942			84,658		435,213			(117,147)		12,659		0001
Purchased Call/S&P 500 INDEX/SPX8214$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023		2,461,000	3789.93	38,638			8,728		64,696			(19,160)		5,868		0001
Purchased Call/S&P 500 INDEX/SPX8214$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023		1,531,000	3693.23	31,845			7,342		60,439			(15,835)		3,672		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025		99,016	1075.45		13,367		18,176		18,176	4,809				650		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024		1,718,518	264.72	65,167			25,999		59,531			(16,083)		7,685		0001
Purchased Call/S&P 500 INDEX/SPX905N$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023		1,984,000	5097.47	76,582			10,639		513			(18,936)		5,244		0001
Purchased Call/S&P 500 INDEX/SPX7150$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2022	02/01/2024		2,755,000	5525.41	83,201			24,572		1,506			(20,629)		10,597		0001
Purchased Call/S&P 500 INDEX/SPX715P$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2022	02/23/2024		2,338,000	4198.03	307,681			100,165		257,130			(76,288)		9,440		0001
Purchased Call/S&P 500 INDEX/SPX905W$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024		2,211,000	4361.2	295,832			92,244		165,376			(73,150)		8,737		0001
Purchased Call/S&P 500 INDEX/SPX150Z$P	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	02/09/2023	02/09/2024		1,436,000	264.12		30,300		18,717		49,573			(11,705)		5,625		0001
Purchased Call/S&P 500 INDEX/SPX161U$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		1,326,000	258.16	21,614			1,621		28,491			(10,748)		1,836		0001
Purchased Call/S&P 500 INDEX/SPX161U$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		1,542,000	246.63	66,460			6,277		104,972			(33,048)		2,387		0001
Purchased Call/S&P 500 INDEX/SPX161V$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		1,630,248	256	34,856			3,292		50,575			(17,332)		2,524		0001
Purchased Call/S&P 500 INDEX/SPX161W$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		2,086,761	259	32,670			4,991		50,134			(16,245)		4,087		0001
Purchased Call/S&P 500 INDEX/SPX8219$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023		2,749,000	100	42,610			16,786		141,466			(21,130)		8,633		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2024		3,895,780	261.32	131,806	5,930		103,369		193,505			(34,112)		23,824		0001
Purchased Call/S&P 500 INDEX/SPX161T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023		8,146,000	100	78,202			2,585					(38,779)		7,687		0001
Purchased Call/S&P 500 INDEX/SPX161W$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		1,537,000	254.96	35,044			5,354		59,913			(17,426)		3,010		0001
Purchased Call/S&P 500 INDEX/SPX161X$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		3,337,000	241.32	169,186			39,007		329,983			(84,128)		8,004		0001
Purchased Call/S&P 500 INDEX/SPX8216$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/03/2023		1,710,470	3678	71,285			19,090		134,050			(36,345)		4,363		0001
Purchased Call/S&P 500 INDEX/SPX8218$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023		3,349,000	3830.6	83,390			26,878		142,258			(41,352)		9,521		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8218S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023		2,182,000	3871.98	58,478			19,654		97,575			(28,998)		6,333		0001
Purchased Call/S&P 500 INDEX/SPX905L8F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023		2,680,000	4942.89	140,700			14,495		909			(34,886)		6,115		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/21/2025		1,591,732	263.97		58,561		55,453		74,229			(3,281)		10,950		0001
Purchased Call/S&P 500 INDEX/SPX8215M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028		2,344,986	3758	587,596			933,596		933,596	264,381				26,828		0001
Purchased Call/S&P 500 INDEX/SPX8215S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		1,341,000	3647.29	14,885			3,609		26,465			(7,381)		3,311		0001
Purchased Call/S&P 500 INDEX/SPX905YS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024		1,786,617	4887	115,718			39,793		27,460			(28,731)		7,408		0001
Purchased Call/S&P 500 INDEX/SPX917D5F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2019	01/12/2024		1,205,533	2919	136,478			14,615		739,065			(13,550)		4,417		0001
Purchased Call/S&P 500 INDEX/SPX917DSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	12/15/2023		2,112,000	2875	259,232			24,294		1,303,347			(26,272)		7,164		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2023		4,713,000	4663.41	195,590			46,748		39,539			(48,495)		16,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024		1,543,000	4627.43	63,572			17,401		17,000			(15,719)		5,711		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024		2,219,000	4401.83	103,627			29,750		75,235			(25,694)		8,416		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/07/2025		3,384,495	267.57		126,626		102,746		125,355			(24,167)		21,479		0001
Purchased Call/S&P 500 INDEX/SPX8218S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/24/2023		1,913,859	3797	106,515			34,408		179,976			(53,853)		5,395		0001
Purchased Call/S&P 500 INDEX/SPX905HSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023		1,371,000	4332.56	142,036			2,547		40,915			(35,265)		1,343		0001
Purchased Call/S&P 500 INDEX/SPX9051S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023		1,488,636	5072	46,638			836		7			(11,579)		1,458		0001
Purchased Call/S&P 500 INDEX/SPX905MSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023		2,042,000	4765.26	128,850			15,752		6,181			(31,948)		5,070		0001
Purchased Call/S&P 500 INDEX/SPX7150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/09/2024		2,262,000	4553.23	281,393			86,196		97,267			(69,770)		8,860		0001
Purchased Call/S&P 500 INDEX/SPX7150SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024		2,445,000	4468.05	312,960			96,262		136,970			(77,703)		9,577		0001
Purchased Call/S&P 500 INDEX/SPX8219SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/17/2023		1,510,308	3954	56,242			21,776		88,827			(28,199)		4,677		0001
Purchased Call/S&P 500 INDEX/SPX821A5C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023		1,994,720	3950	126,407			50,492		193,722			(63,029)		6,264		0001
Purchased Call/S&P 500 INDEX/SPX821BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/01/2023		3,485,137	4076	171,009			73,085		292,250			(85,979)		11,319		0001
Purchased Call/S&P 500 INDEX/SPX7151SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/25/2023		1,521,665	5381	38,427			2,948		72			(9,633)		2,980		0001
Purchased Call/S&P 500 INDEX/SPX715MS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2021	11/16/2023		1,702,000	5609.58	49,528			9,389		219			(12,280)		5,252		0001
Purchased Call/S&P 500 INDEX/SPX1612SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		1,408,232	246	76,658			29,598		122,573			(38,118)		4,361		0001
Purchased Call/S&P 500 INDEX/SPX8216S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023		3,203,000	3639.66	35,874			9,693		63,097			(17,838)		8,298		0001
Purchased Call/S&P 500 INDEX/SPX8219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023		2,155,000	100	31,679			11,869		41,087			(15,709)		6,601		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8217SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		4,244,000	3695.16	92,095			27,908		160,647			(45,669)		11,702		0001
Purchased Call/S&P 500 INDEX/SPX8217SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/16/2023		2,502,062	3585	105,538			31,368		180,802			(52,769)		6,805		0001
Purchased Call/S&P 500 INDEX/SPX8217SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023		1,335,000	100	32,040			9,879		52,429			(15,932)		3,698		0001
Purchased Call/S&P 500 INDEX/SPX8218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023		4,614,000	3871.98	114,427			38,458		189,812			(56,743)		13,392		0001
Purchased Call/S&P 500 INDEX/SPX905II$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024		1,553,468	5077	79,389			25,220		7,425			(19,711)		6,179		0001
Purchased Call/S&P 500 INDEX/SPX161Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		2,565,000	257.5	62,843			24,264		113,254			(31,249)		7,943		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/18/2024		1,690,954	264.98	62,672			25,210		57,624			(15,581)		7,575		0001
Purchased Call/S&P 500 INDEX/SPX715LSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/07/2023		1,745,563	5617	44,774			8,000		188			(11,147)		5,209		0001
Purchased Call/S&P 500 INDEX/SPX161W$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023		5,804,000	100	53,977			9,071					(26,767)		11,960		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025		993,380	261.48		36,060		27,552		49,236			(8,609)		6,141		0001
Purchased Call/S&P 500 INDEX/SPX161X$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/25/2023		3,310,000	100	47,664			11,292		126,756			(23,507)		8,080		0001
Purchased Call/S&P 500 INDEX/SPX721D$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/24/2024		1,167,912	4407	38,852			11,124		46,006			(9,673)		4,408		0001
Purchased Call/S&P 500 INDEX/SPX8156$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025		59,675	4381.89		243,061		7,475		7,475	505				419		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024		61,738	1126.32		4,569		5,572		5,572	1,003				286		0001
Purchased Call/S&P 500 INDEX/SPX905Z$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024		2,222,000	4482.28	298,859			108,639		137,421			(73,999)		9,484		0001
Purchased Call/S&P 500 INDEX/SPX821C$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	12/12/2024		2,179,080	3932	374,640			272,746		476,980			(92,890)		13,141		0001
Purchased Call/S&P 500 INDEX/SPX905J$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023		1,521,000	4436.75	59,927			3,293		28,920			(14,859)		2,549		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/21/2024		1,642,636	256.63	59,141			19,159		91,275			(14,716)		6,604		0001
Purchased Call/S&P 500 INDEX/SPX8212$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2022	08/14/2023		4,177,426	4280	169,844			21,170		200,602			(86,596)		7,334		0001
Purchased Call/S&P 500 INDEX/SPX8213$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023		1,733,000	4199.12	48,351			7,366		71,107			(23,977)		3,394		0001
Purchased Call/S&P 500 INDEX/SPX905N$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2021	09/28/2023		1,572,283	5441	33,852			4,208		29			(8,498)		3,904		0001
Purchased Call/S&P 500 INDEX/SPX821B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023		1,801,000	3806.8	44,845			15,937		75,469			(22,238)		5,374		0001
Purchased Call/S&P 500 INDEX/SPX821C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023		1,674,000	100	41,515			18,451		64,477			(20,644)		5,559		0001
Purchased Call/S&P 500 INDEX/SPX821C$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023		1,511,000	105	23,269			10,449		42,218			(11,476)		5,064		0001
Purchased Call/S&P 500 INDEX/SPX9050$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023		2,091,000	4501.72	235,865			36,986		57,460			(58,402)		5,868		0001
Purchased Call/S&P 500 INDEX/SPX161Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		4,809,000	100	43,281			16,711		15,253			(21,522)		14,892		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX500A$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	2IGI19DL770X0HC3ZE78	11/12/2018	11/10/2023		1,675,000	3154.78	189,778			13,749		820,560		(18,832)		5,055		0001
Purchased Call/S&P 500 INDEX/SPX161X$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023		4,943,000	100	43,993			11,854		165,363		(21,816)		12,806		0001
Purchased Call/S&P 500 INDEX/SPX161X$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		5,291,000	100	46,032			12,438		97,573		(22,889)		13,708		0001
Purchased Call/S&P 500 INDEX/SPX161X$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023		3,372,000	100	29,336			8,104		57,295		(14,468)		8,869		0001
Purchased Call/S&P 500 INDEX/SPX161X$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		1,578,000	100	19,725			4,164				(9,808)		3,624		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029		38,853	1114.61	11,322			14,732		14,732		3,411		467		0001
Purchased Call/S&P 500 INDEX/SPX161Y$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023		2,318,000	244.43	123,318			41,446		211,268		(61,152)		6,728		0001
Purchased Call/S&P 500 INDEX/SPX161Y$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023		4,467,000	100	38,863			11,983		176,339		(19,325)		12,372		0001
Purchased Call/S&P 500 INDEX/SPX9179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	11/07/2018	11/06/2023		1,205,328	3165	153,339			10,767		580,427		(15,208)		3,583		0001
Purchased Call/S&P 500 INDEX/SPX917L$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	04/16/2019	04/12/2024		1,409,791	3705	85,326			13,401		438,179		(8,472)		6,251		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/08/2022	04/09/2024		2,025,000	4326.86	109,958			42,744		114,682		(27,189)		8,931		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/19/2022	04/19/2024		1,846,000	4319.67	95,623			38,433		110,572		(23,677)		8,284		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/27/2023	04/26/2024		2,439,396	4107	170,775			141,918		241,298		(29,944)		11,076		0001
Purchased Call/S&P 500 INDEX/SPX615G$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	12/31/2018	12/29/2023		1,406,000	2778.59	170,829			16,980		963,311		(16,952)		4,964		0001
Purchased Call/S&P 500 INDEX/SPX161Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/02/2022	10/27/2023		1,553,667	254	38,214			12,631		83,355		(19,267)		4,436		0001
Purchased Call/S&P 500 INDEX/SPX161Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		2,144,000	254.37	66,250			24,292		115,886		(32,943)		6,471		0001
Purchased Call/S&P 500 INDEX/SPX161Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		3,363,000	100	29,594			10,851		21,731		(14,716)		10,150		0001
Purchased Call/S&P 500 INDEX/SPX2500$C	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4H0FFQ7349	02/15/2023	02/15/2024		2,533,000	100	30,143			19,016		5,760		(11,149)		10,054		0001
Purchased Call/S&P 500 INDEX/SPX2617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	05/18/2023	07/25/2023		2,080,000	4000	4,260			1,598		145		(2,694)		2,722		0001
Purchased Call/S&P 500 INDEX/SPX161X$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023		1,968,000	240.84	100,565			24,102		200,041		(49,869)		4,832		0001
Purchased Call/S&P 500 INDEX/SPX621V$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023		1,994,000	4918.74	87,138			3,711		6		(21,546)		2,952		0001
Purchased Call/S&P 500 INDEX/SPX621W$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2023		1,401,000	4392.99	148,086			8,340		37,402		(36,717)		2,376		0001
Purchased Call/S&P 500 INDEX/SPX621X$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2023		2,220,000	5186.85	72,816			5,301		1		(18,054)		4,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	12/15/2021	12/15/2023		1,480,000	4665.79	62,456			14,327		9,667		(15,486)		5,020		0001
Purchased Call/S&P 500 INDEX/SPX521D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/22/2018	08/21/2023		1,389,673	3257	156,594			4,381		585,742		(15,531)		2,623		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX521M$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2018	12/01/2023		1,135,000	3295.15	115,884			9,731		492,755			(11,499)		3,686		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025		20,011	1157.95		2,685		3,127		3,127	441				138		0001
Purchased Call/S&P 500 INDEX/SPX161X$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/04/2023		1,288,241	254	24,662			6,563		64,649			(12,331)		3,303		0001
Purchased Call/S&P 500 INDEX/SPX621S$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2023		1,723,000	5082.23	48,933			269					(12,083)		1,008		0001
Purchased Call/S&P 500 INDEX/SPX9051$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023		2,530,000	4411.79	100,947			3,328		44,202			(24,961)		3,311		0001
Purchased Call/AI Powered US Equity Index/AIP000U$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	11/16/2021	11/14/2023		1,002,936	2604.15	36,167			6,781		207			(8,998)		3,072		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2025		1,774,894	265.21		66,158		51,445		73,350			(14,768)		11,061		0001
Purchased Call/AI Powered US Equity Index/AIP100S$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	05/13/2022	05/14/2024		1,740,078	2377.56	58,687			25,638		41,798			(14,514)		8,134		0001
Purchased Call/S&P 500 INDEX/SPX8213$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,204,000	4057.66	45,843			7,004		73,856			(22,796)		4,316		0001
Purchased Call/S&P 500 INDEX/SPX8213$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2022	08/31/2023		2,456,000	3955	66,066			11,102		111,096			(32,762)		5,061		0001
Purchased Call/S&P 500 INDEX/SPX615S$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026		1,994,000	3321.75	340,775			901,906		901,906	277,113				15,974		0001
Purchased Call/S&P 500 INDEX/SPX2619$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024		2,474,000	100		47,501		47,240		49,766			(389)		12,336		0001
Purchased Call/S&P 500 INDEX/SPX8216$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2024		1,340,435	3623	56,447			36,260		90,351			(14,015)		7,589		0001
Purchased Call/S&P 500 INDEX/SPX917D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	09/22/2023		2,640,000	3100	227,900			11,140		1,378,985			(24,236)		6,332		0001
Purchased Call/S&P 500 INDEX/SPX8217$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/22/2024		1,963,000	3752.75	69,883			45,981		104,386			(17,280)		11,255		0001
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		4,493,000	100	43,133			21,747		84,825			(21,448)		15,863		0001
Purchased Call/S&P 500 INDEX/SPX821C$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		5,801,000	100	54,529			25,296		86,089			(27,115)		19,678		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024		76,484	1211.99		5,813		5,744		5,744	(69)				378		0001
Purchased Call/S&P 500 INDEX/SPX161X$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023		5,151,000	100	45,329			13,059		7,398			(22,478)		13,814		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/24/2025		1,415,210	268.37		50,244		39,773		49,781			(10,594)		8,874		0001
Purchased Call/S&P 500 INDEX/SPX821A$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/23/2022	11/22/2023		1,958,000	4027.26	22,517			9,032		36,379			(11,197)		6,170		0001
Purchased Call/S&P 500 INDEX/SPX715G$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/27/2021	07/27/2023		1,693,000	4858.77	86,512			3,090		122			(21,450)		2,302		0001
Purchased Call/S&P 500 INDEX/SPX715N$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2022	01/04/2024		1,478,902	5778	36,927			9,591		397			(9,257)		5,307		0001
Purchased Call/S&P 500 INDEX/SPX2500$F	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	02/16/2023	02/15/2024		1,878,649	251		102,211		65,198		148,447			(37,627)		7,456		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8219S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023		3,345,000	100	28,767			10,778		25,197			(14,265)		10,247		0001
Purchased Call/S&P 500 INDEX/SPX8219SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023		3,814,000	100	34,326			13,428		23,986			(16,929)		11,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025		2,547,213	221.17	87,879			87,879		89,437					18,024		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		27,043	1075.45	1,717			2,183		2,183	466				115		0001
Purchased Call/S&P 500 INDEX/SPX2616SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2024		4,494,000	100	52,580			45,935		82,007			(7,001)		21,006		0001
Purchased Call/S&P 500 INDEX/SPX2618S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024		2,107,000	100	25,705			23,486		36,418			(2,472)		10,002		0001
Purchased Call/S&P 500 INDEX/SPX621VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023		3,216,000	5079.16	103,555			4,410					(25,606)		4,761		0001
Purchased Call/S&P 500 INDEX/SPX715JS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/19/2023		1,922,000	4925.05	103,211			11,342		939			(25,521)		4,527		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/22/2021	10/24/2023		2,977,000	4690.23	91,394			14,437		6,502			(22,599)		8,391		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2023		1,549,000	4539.11	49,568			681		5			(12,257)		1,345		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023		1,964,192	4614	53,610			6,664		9,962			(13,329)		4,904		0001
Purchased Call/S&P 500 INDEX/SPX161WSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023		1,767,000	100	22,794			3,768					(11,303)		3,612		0001
Purchased Call/S&P 500 INDEX/SPX1500SH	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	07/07/2022	07/07/2023		5,446,000	100	53,371			887					(26,466)		3,771		0001
Purchased Call/S&P 500 INDEX/SPX705GSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/26/2018	12/22/2023		1,366,757	2783	165,666			15,838		980,135			(16,457)		4,732		0001
Purchased Call/S&P 500 INDEX/SPX715ZSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	12/04/2023		2,626,000	4071.7	97,425			41,868		142,535			(48,049)		8,611		0001
Purchased Call/S&P 500 INDEX/SPX8217SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/10/2023		2,817,664	3612	144,955			41,357		259,660			(73,699)		7,448		0001
Purchased Call/S&P 500 INDEX/SPX8218SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023		2,832,000	3806.8	43,046			15,297		70,838			(21,346)		8,451		0001
Purchased Call/S&P 500 INDEX/SPX8219S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		598,000	11677	12,678			4,895		23,383			(6,304)		1,852		0001
Purchased Call/S&P 500 INDEX/SPX821ASN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		2,921,000	4026.12	62,217			25,233		92,300			(30,938)		9,269		0001
Purchased Call/S&P 500 INDEX/SPX821BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,996,000	105	30,339			12,894		50,783			(15,086)		6,483		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023		1,541,724	4526	52,169			6,485		10,109			(12,971)		3,849		0001
Purchased Call/S&P 500 INDEX/SPX821BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023		3,458,000	100	33,888			14,844		32,971			(16,805)		11,447		0001
Purchased Call/S&P 500 INDEX/SPX821BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		614,000	11994.3	13,201			5,610		23,869			(6,564)		1,994		0001
Purchased Call/Shiller Barclays Global Index/SBG017WS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/21/2025		406,670	265.99		14,803		11,590		16,176			(3,256)		2,543		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2022	04/11/2024		1,674,865	4270	94,784			37,311		115,212			(23,566)		7,413		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2024		2,036,000	4229.44	107,297			45,038		166,414			(26,567)		9,336		0001
Purchased Call/S&P 500 INDEX/SPX715KS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2021	10/19/2023		1,814,497	4502	200,992			30,537		49,550			(49,972)		5,003		0001
Purchased Call/S&P 500 INDEX/SPX8218SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023		1,216,000	100	29,184			10,701		46,910			(14,512)		3,670		0001
Purchased Call/S&P 500 INDEX/SPX721PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024		1,621,000	4122.55	244,609			102,675		227,581			(60,567)		7,433		0001
Purchased Call/S&P 500 INDEX/SPX721PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2022	05/02/2024		1,836,924	4167	265,200			111,471		240,233			(65,755)		8,423		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2023	01/31/2025		1,180,092	268.49	42,194			33,616		41,403			(8,612)		7,444		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/19/2024		758,301	259.01	29,447			10,603		37,035			(7,288)		3,218		0001
Purchased Call/Shiller Barclays Global Index/SBG017WS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/15/2025		126,719	265.08	4,613			3,573		5,263			(1,057)		788		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2023	01/31/2025		2,711,601	268.2	98,788			78,860		96,654			(20,112)		17,106		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2024		1,527,000	4241.38	91,925			36,263		113,518			(22,824)		6,770		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/24/2025		1,095,250	267.14	41,305			32,574		41,081			(8,806)		6,867		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024		1,519,000	4387.62	79,444			26,226		66,841			(19,671)		6,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024		2,074,000	4358.49	104,944			36,133		99,195			(25,985)		8,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2024		2,423,000	4307.7	147,803			53,525		138,406			(36,597)		10,323		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/25/2022	03/21/2024		1,678,140	4144	136,821			49,960		149,332			(34,064)		7,149		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2022	05/03/2024		1,806,000	4297.08	84,340			35,518		121,685			(20,883)		8,295		0001
Purchased Call/S&P 500 INDEX/SPX615XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026		7,481,000	2929.8	1,383,985			4,687,119		4,687,119	1,309,069				63,230		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/13/2022	05/14/2024		1,557,000	4200.59	84,389			36,862		135,284			(20,867)		7,278		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023		1,514,000	4711.32	56,926			10,571		4,165			(14,095)		4,621		0001
Purchased Call/S&P 500 INDEX/SPX715JST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/11/2021	10/11/2023		1,486,000	5048.51	57,062			7,995		701			(14,148)		3,947		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2020	12/23/2024		1,747,566	.4745	87,609			32,597		147,285			(10,891)		10,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/20/2022	05/17/2024		1,815,390	.4203	101,650			45,069		157,813			(25,273)		8,526		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023		1,691,582	.4646	52,788			3,500		384			(13,124)		3,099		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023		2,137,829	.4674	76,952			12,542		5,835			(19,132)		6,103		0001
Purchased Call/S&P 500 INDEX/SPX621YSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2023		1,693,000	5191.35	61,456			5,065		2			(15,238)		3,461		0001
Purchased Call/S&P 500 INDEX/SPX715KSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2021	11/01/2023		1,716,000	4558.77	195,624			33,052		38,771			(48,504)		5,001		0001
Purchased Call/S&P 500 INDEX/SPX715NS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2021	12/22/2023		2,820,000	4678.53	344,322			82,637		53,341			(85,490)		9,763		0001
Purchased Call/S&P 500 INDEX/SPX2501S8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	02/28/2023	02/27/2024		1,657,296	249		94,392		62,841		147,464			(31,637)		6,747		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/05/2022	09/29/2023		1,559,773	.3777	116,412			29,348		236,236			(58,693)		3,894		0001
Purchased Call/S&P 500 INDEX/SPX715TSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		1,844,389	3961.63	145,707			231,142		231,142	132,682				2,212		0001
Purchased Call/S&P 500 INDEX/SPX2501SG	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	03/03/2023	03/01/2024		1,565,233	249		97,024		65,761		140,048			(31,719)		6,412		0001
Purchased Call/S&P 500 INDEX/SPX1500S0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	08/31/2022	08/31/2023		1,658,000	244.4	76,102			12,789		134,589			(37,738)		3,417		0001
Purchased Call/S&P 500 INDEX/SPX621USR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2023		1,150,000	4367.48	45,540			1,256		28,636			(11,307)		1,379		0001
Purchased Call/S&P 500 INDEX/SPX715W4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		1,765,000	4137.99	169,793			149,409		149,409	78,153				3,363		0001
Purchased Call/S&P 500 INDEX/SPX715TSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2022	07/07/2023		3,364,923	3899.38	254,052			476,550		476,550	283,361				2,330		0001
Purchased Call/S&P 500 INDEX/SPX150PSZ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	08/12/2022	08/11/2023		1,497,525	248	67,821			7,724		94,060			(33,724)		2,540		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024		41,104	1126.32		3,395		4,324		4,324	928				190		0001
Purchased Call/S&P 500 INDEX/SPX715QS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024		1,592,000	4587.14	217,149			80,834		74,444			(53,841)		6,871		0001
Purchased Call/S&P 500 INDEX/SPX8216SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023		1,949,000	3669.91	27,676			7,973		47,407			(13,724)		5,227		0001
Purchased Call/S&P 500 INDEX/SPX721BSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		1,652,000	4627.96	209,143			54,233		43,337			(51,927)		5,944		0001
Purchased Call/S&P 500 INDEX/SPX715ES8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2021	05/21/2025		1,669,569	5726	51,508			24,410		27,913			(6,394)		11,486		0001
Purchased Call/S&P 500 INDEX/SPX715NSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/09/2024		1,250,930	4685	47,043			12,424		22,015			(11,680)		4,548		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/12/2025		1,496,514	262.37		55,165		51,725		74,835			(3,598)		10,228		0001
Purchased Call/S&P 500 INDEX/SPX2502S8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	03/22/2023	03/22/2024		4,191,000	100		46,520		33,868		129,166			(12,710)		17,889		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8218ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023		1,013,000	3956.37	11,244			4,123		19,510			(5,576)		3,057		0001
Purchased Call/S&P 500 INDEX/SPX8219SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2022	11/14/2023		1,018,229	3962	21,562			8,123		38,695			(10,751)		3,119		0001
Purchased Call/S&P 500 INDEX/SPX8219SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		2,816,000	3965.34	59,699			23,051		105,936			(29,686)		8,720		0001
Purchased Call/S&P 500 INDEX/SPX8217SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/09/2023		1,958,137	3640	87,629			24,824		157,728			(44,679)		5,150		0001
Purchased Call/S&P 500 INDEX/SPX8217SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/17/2023		4,497,566	3677	213,597			63,902		395,641			(106,504)		12,289		0001
Purchased Call/S&P 500 INDEX/SPX161XST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2023		5,189,000	100	44,625			12,539		36,921			(22,129)		13,782		0001
Purchased Call/S&P 500 INDEX/SPX161YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023		2,857,000	100	24,856			7,806		14,540			(12,259)		8,018		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023		1,312,000	3872.05	88,166			42,732		179,231			(43,841)		4,542		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/26/2023	01/26/2024		1,655,000	3983.64	112,375			65,059		185,975			(47,721)		6,277		0001
Purchased Call/S&P 500 INDEX/SPX821D5O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		2,315,000	100	22,456			10,884		54,230			(11,166)		8,015		0001
Purchased Call/S&P 500 INDEX/SPX8218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023		1,457,000	100	34,968			12,822		56,157			(17,388)		4,398		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023		2,069,000	4671.47	61,036			4,282		343			(15,113)		3,905		0001
Purchased Call/S&P 500 INDEX/SPX7156SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2021	01/21/2025		1,481,000	4946.96	74,791			29,259		86,710			(9,266)		9,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A58	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023		1,858,000	3775.73	124,672			36,016		286,042			(61,993)		4,983		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/23/2022	11/16/2023		1,423,966	3912	101,534			39,693		170,696			(51,334)		4,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		1,797,000	3913.47	121,298			53,910		220,942			(60,316)		5,967		0001
Purchased Call/S&P 500 INDEX/SPX821AS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		43,454	4003.58	4,793			1,907		6,004			(2,377)		137		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024		1,039,342	260.29	43,104			15,752		46,998			(10,767)		4,428		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024		1,389,000	4254.47	83,062			32,587		98,368			(20,567)		6,158		0001
Purchased Call/S&P 500 INDEX/SPX2501SC	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	03/03/2023	03/05/2024		1,690,000	250.35	98,020			66,783		142,842			(31,697)		6,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2024		1,386,679	4265	67,634			30,380		107,511			(16,770)		6,573		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S5K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024		2,745,000	4151.56	174,582			72,763		264,765			(43,228)		12,526		0001
Purchased Call/S&P 500 INDEX/SPX821D5Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		2,579,000	100	25,016			12,125		57,400			(12,439)		8,929		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8217S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/04/2024		1,078,845	.3785	49,695			32,041		77,262			(12,545)		6,069		0001
Purchased Call/S&P 500 INDEX/SPX821FSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		1,306,000	100		20,765		10,926		46,093			(9,902)		4,736		0001
Purchased Call/S&P 500 INDEX/SPX821C$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2024		1,987,000	4882.17	103,324			74,977		122,428			(25,514)		11,972		0001
Purchased Call/S&P 500 INDEX/SPX721US9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024		1,552,000	4468.24	84,429			40,995		152,619			(20,877)		7,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024		2,033,000	4135.62	118,524			56,246		213,662			(29,347)		9,897		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024		1,626,000	4499.83	66,178			37,401		84,723			(16,386)		8,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		2,017,000	3854.82	115,978			1,933		233,290			(57,670)		1,397		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023		1,854,000	3938.83	104,380			5,799		175,018			(51,903)		2,224		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2022	09/16/2024		3,783,467	260.46	131,675			80,537		187,243			(32,771)		20,864		0001
Purchased Call/S&P 500 INDEX/SPX715U$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		1,261,725	3961.63	105,859			158,309		158,309	89,256				1,513		0001
Purchased Call/S&P 500 INDEX/SPX715S$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2022	06/12/2024		1,723,000	5025.48	57,204			27,229		34,008			(14,125)		8,412		0001
Purchased Call/S&P 500 INDEX/SPX715T$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/21/2024		1,540,372	.4813	54,949			26,982		65,243			(13,643)		7,617		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	07/14/2023		2,622,021	250.02	101,591			1,826		207,962			(25,287)		2,568		0001
Purchased Call/S&P 500 INDEX/SPX721QSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/10/2024		1,562,838	.4785	66,845			28,951		55,789			(16,597)		7,259		0001
Purchased Call/S&P 500 INDEX/SPX7210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024		1,632,000	4271.78	232,886			175,155		175,155	74,266				7,361		0001
Purchased Call/S&P 500 INDEX/SPX721US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024		1,710,000	4723.64	61,902			30,057		95,086			(15,306)		8,420		0001
Purchased Call/S&P 500 INDEX/SPX2619S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024		1,529,000	279.31		28,439		28,439		31,114					7,635		0001
Purchased Call/S&P 500 INDEX/SPX150T$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023		1,995,000	252.08	60,249			20,920		121,770			(29,959)		5,861		0001
Purchased Call/S&P 500 INDEX/SPX821B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		7,338,000	3941.26	87,322			38,008		130,442			(43,302)		24,216		0001
Purchased Call/S&P 500 INDEX/SPX161ZS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2023		2,679,000	100	23,575			8,768		2,342			(11,627)		8,176		0001
Purchased Call/S&P 500 INDEX/SPX521C$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2018	08/11/2023		1,629,000	3404.75	145,307			3,268		606,644			(14,395)		2,763		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/14/2023	04/12/2024		3,478,461	.4126	229,709			182,491		321,845			(48,592)		15,422		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2023	04/26/2024		1,840,106	.4135	118,103			99,246		170,643			(19,081)		8,355		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/15/2022	08/07/2023		1,565,439	.4273	46,287			4,824		30,207			(23,467)		2,526		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023		4,410,000	100	42,336			2,352					(21,052)		5,289		0001
Purchased Call/S&P 500 INDEX/SPX161VSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		1,952,000	100	26,157			3,488					(13,007)		3,576		0001
Purchased Call/S&P 500 INDEX/SPX721PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2022	05/02/2024		1,506,159	5085	65,477			27,674		16,047			(16,279)		6,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005AS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/11/2022	10/11/2024		1,896,000	4169.54	98,782			63,415		223,418			(24,459)		10,746		0001
Purchased Call/S&P 500 INDEX/SPX821HSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		1,395,000	100	33,759			19,599		57,990			(14,283)		5,291		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/18/2024		1,504,160	4204	83,919			44,455		148,130			(20,893)		7,714		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025		1,607,985	4597	51,902			40,352		96,945			(11,589)		10,021		0001
Purchased Call/S&P 500 INDEX/SPX821BSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/05/2023		2,555,259	3999	121,263			52,592		198,544			(60,298)		8,406		0001
Purchased Call/S&P 500 INDEX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		10,285	3936.97	527,464			1,035		1,035	357				44		0001
Purchased Call/S&P 500 INDEX/SPX821ISD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025		1,724,402	4077	251,105			200,057		334,219			(51,253)		10,878		0001
Purchased Call/S&P 500 INDEX/SPX821HS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/22/2024		1,612,880	3973	87,534			49,846		125,432			(37,722)		6,058		0001
Purchased Call/S&P 500 INDEX/SPX821HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024		2,507,465	4071	83,899			49,270		114,719			(34,669)		9,577		0001
Purchased Call/S&P 500 INDEX/SPX150ZS0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024		2,358,000	262.49	57,064			35,250		92,474			(22,044)		9,236		0001
Purchased Call/S&P 500 INDEX/SPX161USG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		1,528,000	255.33	32,241			2,418		49,389			(16,032)		2,116		0001
Purchased Call/S&P 500 INDEX/SPX161WSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		2,539,000	253.6	64,491			12,361		109,401			(32,068)		5,559		0001
Purchased Call/S&P 500 INDEX/SPX821HSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		2,079,000	100	50,312			29,209		74,912			(21,286)		7,885		0001
Purchased Call/S&P 500 INDEX/SPX821GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/17/2025		1,741,636	5104	51,160			40,051		74,611			(11,149)		10,854		0001
Purchased Call/S&P 500 INDEX/SPX821MSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/12/2025		1,502,919	4854	59,695			51,191		120,052			(8,704)		9,802		0001
Purchased Call/S&P 500 INDEX/SPX821FSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024		1,489,000	3969.61	17,124			9,151		27,912			(7,975)		5,442		0001
Purchased Call/S&P 500 INDEX/SPX821GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		2,109,000	3972.61	25,097			14,082		39,470			(11,101)		7,864		0001
Purchased Call/S&P 500 INDEX/SPX821DS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024		2,532,000	3796.5	428,668			315,179		642,855			(105,851)		15,356		0001
Purchased Call/S&P 500 INDEX/SPX721SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	05/31/2024		1,476,334	5092	60,362			27,777		19,845			(14,966)		7,082		0001
Purchased Call/S&P 500 INDEX/SPX821TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023		2,450,000	3830.6	35,525			11,450		59,214			(17,617)		6,965		0001
Purchased Call/S&P 500 INDEX/SPX905MSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/28/2021	09/27/2023		1,920,735	4446	184,438			22,325		57,946			(45,793)		4,742		0001
Purchased Call/S&P 500 INDEX/SPX821NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		1,396,000	3965.34	29,595			11,427		52,701			(14,716)		4,323		0001
Purchased Call/S&P 500 INDEX/SPX161XSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		2,171,294	243	97,834			26,434		203,487			(48,648)		5,625		0001
Purchased Call/S&P 500 INDEX/SPX161Y$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2023		2,441,578	241	138,318			41,648		254,086			(68,779)		6,702		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721FSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024		1,720,000	4521.54	208,808			82,877		82,877	32,651				6,722		0001
Purchased Call/S&P 500 INDEX/SPX821FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024		2,101,000	3824.14		23,531		12,057		40,480			(11,475)		7,519		0001
Purchased Call/S&P 500 INDEX/SPX821DSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		2,540,000	3844.82	29,464			14,281		45,587			(14,651)		8,794		0001
Purchased Call/S&P 500 INDEX/SPX821DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		2,682,000	3844.82	47,740			23,410		74,269			(23,481)		9,391		0001
Purchased Call/S&P 500 INDEX/SPX821IST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024		1,486,000	4117.86		17,832		10,906		25,876			(6,937)		5,808		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013IWX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025		1,495,000	4654.23		42,458		33,780		80,206			(8,712)		9,431		0001
Purchased Call/S&P 500 INDEX/SPX150S$0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	09/23/2022	09/21/2023		1,911,771	242	92,503			21,129		181,513			(46,124)		4,558		0001
Purchased Call/S&P 500 INDEX/SPX161XSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023		5,511,000	100	47,946			12,548					(23,776)		14,132		0001
Purchased Call/S&P 500 INDEX/SPX161YSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023		5,021,000	100	44,687			15,142		471			(22,160)		14,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024		2,042,000	4257.04	111,697			45,813		149,118			(27,657)		9,256		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024		1,602,288	4213	93,150			55,404		164,765			(23,096)		8,736		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2024		2,244,000	4279.47	109,507			66,095		211,807			(27,115)		12,333		0001
Purchased Call/S&P 500 INDEX/SPX150QSS	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	09/07/2022	09/06/2023		2,535,173	244	122,081			22,595		212,487			(60,705)		5,471		0001
Purchased Call/Shiller Barclays Global Index/SBG017IWSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	01/23/2025		985,573	267.03		36,587		28,886		37,167			(7,730)		6,174		0001
Purchased Call/Shiller Barclays Global Index/SBG017IWSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025		397,199	268.05		14,339		11,644		14,388			(2,739)		2,531		0001
Purchased Call/S&P 500 INDEX/SPX161YST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023		2,427,000	100	31,551			10,955		14,706			(15,689)		7,130		0001
Purchased Call/S&P 500 INDEX/SPX161ZS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023		4,239,000	100	38,151			14,690		20,644			(18,919)		13,127		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2024		2,173,000	4144.91	121,036			63,756		238,624			(29,969)		11,159		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013IW6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2022	11/12/2024		1,527,000	4320.4	80,473			55,270		144,683			(19,898)		8,945		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013IWW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025		1,602,000	4668.04		40,210		31,495		81,363			(8,832)		10,027		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025		1,734,000	4595.08		78,030		69,574		117,847			(8,540)		11,579		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013IW8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023		1,946,645	3917	128,962			48,806		231,338			(64,126)		5,985		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024		2,013,000	3939.54		139,501		86,413		257,243			(53,654)		7,885		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W5A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2022	11/19/2024		1,482,000	4364.94	73,211			50,986		129,555			(18,103)		8,742		0001
Purchased Call/Shiller Barclays Global Index/SBG017W5Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/14/2025		1,633,237	269.64		58,521		48,026		54,453			(10,736)		10,426		0001
Purchased Call/S&P 500 INDEX/SPX150QS8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/23/2022	08/23/2023		2,184,000	246.65	97,843			14,286		153,391			(48,520)		4,200		0001
Purchased Call/S&P 500 INDEX/SPX150SV	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2023		1,757,000	244.16	92,945			29,702		159,605			(46,091)		4,974		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		1,604,000	4067.59		107,468		80,231		165,405			(27,382)		6,923		0001
Purchased Call/Shiller Barclays Global Index/SBG017W5K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	01/31/2025		939,903	268.3		33,951		27,168		33,315			(6,879)		5,929		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	02/24/2025		1,746,518	268.05		62,606		52,145		63,722			(10,549)		11,243		0001
Purchased Call/S&P 500 INDEX/SPX150QSX	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/09/2022	09/08/2023		1,843,000	245.26	85,331			16,355		138,024			(42,431)		4,035		0001
Purchased Call/S&P 500 INDEX/SPX150RSL	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/20/2022	09/20/2023		2,672,000	243.97	132,531			29,573		236,672			(65,721)		6,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2022	10/12/2023		1,914,700	3784	140,278			40,586		294,232			(70,923)		5,110		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024		1,881,000	4040.69		123,206		91,050		205,521			(32,810)		8,089		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/10/2024		2,081,142	4154		130,596		113,908		184,628			(17,580)		9,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/08/2023		5,051,844	245.27	178,598			32,133		25,762			(44,523)		15,132		0001
Purchased Call/S&P 500 INDEX/SPX150T5Q	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023		1,390,618	243	76,486			26,558		135,346			(38,033)		4,085		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/19/2025		421,198	269.38		15,014		12,370		14,291			(2,705)		2,700		0001
Purchased Call/S&P 500 INDEX/SPX150US9	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	11/14/2022	11/14/2023		1,483,000	245.99	79,044			29,614		127,428			(39,197)		4,543		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2023	04/11/2025		3,475,658	265		127,247		113,851		151,617			(13,657)		23,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025		1,414,000	4573.73		42,844		36,017		97,123			(6,965)		9,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	02/21/2025		270,844	269.51		8,710		7,331		9,135			(1,408)		1,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Y5V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2023	04/25/2025		1,892,273	262.9		72,715		66,687		91,697			(6,278)		12,771		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2023	05/15/2025		3,214,961	263.5		114,617		107,678		152,880			(7,078)		22,021		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2023	05/23/2025		1,730,354	262.94		69,153		67,012		84,694			(2,415)		11,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007SV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/20/2021	07/20/2023		1,575,000	4593.51	43,313			1,130		6			(10,739)		1,843		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/29/2024		1,603,000	4152.51		108,203		90,318		139,581			(18,574)		7,315		0001
Purchased Call/S&P 500 INDEX/SPX150W1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/09/2022	12/07/2023		1,609,326	246	87,959			38,957		143,613			(43,858)		5,328		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025		3,443,052	263.51		123,800		117,804		164,241			(6,217)		23,721		0001
Purchased Call/S&P 500 INDEX/SPX150W0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/09/2022	12/11/2023		2,009,000	246.34	108,687			48,804		177,974			(53,603)		6,733		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2023	03/24/2025		2,375,458	259.42		91,507		79,664		133,324			(11,997)		15,641		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025		3,522,899	263.3		130,728		121,569		168,584			(9,321)		24,007		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/23/2025		1,319,759	264.54		45,916		43,630		60,017			(2,342)		9,093		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/13/2025		1,334,584	262.37		48,921		45,839		66,788			(3,257)		9,128		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2023	05/30/2025		1,214,691	262.81		40,254		38,668		59,992			(1,637)		8,411		0001
Purchased Call/S&P 500 INDEX/SPX161Y5R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2022	11/02/2023		1,502,731	244	75,028			25,843		140,350			(37,308)		4,397		0001
Purchased Call/S&P 500 INDEX/SPX161Y5S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023		2,933,000	100	25,810			8,962		1,431			(12,834)		8,616		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/04/2024		976,121	261.71	35,352			20,991		44,945			(8,760)		5,310		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/14/2024		1,201,489	254.58	46,609			16,458		75,465			(11,559)		5,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023		2,327,000	4605.78	65,621			8,157		9,330			(16,315)		5,810		0001
Purchased Call/Shiller Barclays Global Index/SBG017WS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2025		317,140	265.99		11,544		9,042		12,626			(2,536)		1,985		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2024		2,352,000	4467.36	122,774			36,428		62,002			(30,441)		9,068		0001
Purchased Call/S&P 500 INDEX/SPX150US0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/09/2022	11/03/2023		1,810,928	243	97,450			34,410		176,269			(49,132)		5,320		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150US0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/21/2022	11/21/2023		1,710,000	246.09	93,366			36,781		148,014			(46,299)		5,370		0001
Purchased Call/S&P 500 INDEX/SPX821H83	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024		7,811,000	4016.22		189,026		108,313		261,552			(80,789)		29,553		0001
Purchased Call/S&P 500 INDEX/SPX821HSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024		2,605,000	4017.77		32,823		19,260		44,048			(13,579)		9,973		0001
Purchased Call/S&P 500 INDEX/SPX821ISB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025		1,498,261	4071		66,740		53,172		80,142			(13,622)		9,451		0001
Purchased Call/S&P 500 INDEX/SPX150TSJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/04/2022	11/03/2023		1,658,000	255.49	38,134			13,241		79,794			(18,962)		4,871		0001
Purchased Call/S&P 500 INDEX/SPX150VSJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/01/2022	11/30/2023		1,999,624	247	112,437			47,473		167,913			(55,910)		6,473		0001
Purchased Call/S&P 500 INDEX/SPX821GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		971,000	11619		21,362		11,986		37,493			(9,449)		3,621		0001
Purchased Call/S&P 500 INDEX/SPX821HS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024		3,540,000	4016.22		95,580		54,768		132,905			(40,851)		13,394		0001
Purchased Call/S&P 500 INDEX/SPX821BSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		2,350,000	3941.26	36,660			15,957		55,175			(18,179)		7,755		0001
Purchased Call/S&P 500 INDEX/SPX821NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	04/16/2025		1,500,000	5039.65		55,050		49,462		87,559			(5,783)		10,055		0001
Purchased Call/S&P 500 INDEX/SPX721QS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028		2,997,668	4123	707,306			901,799		901,799	275,436				33,043		0001
Purchased Call/S&P 500 INDEX/SPX621XS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023		1,255,000	5227.11	36,144			2,234					(8,937)		2,228		0001
Purchased Call/S&P 500 INDEX/SPX621QSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2021	05/06/2025		1,724,983	5784	39,382			18,295		20,434			(4,899)		11,738		0001
Purchased Call/S&P 500 INDEX/SPX2505S6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	05/12/2023	05/14/2024		1,729,000	100		34,234		29,908		59,587			(4,558)		8,082		0001
Purchased Call/S&P 500 INDEX/SPX2505SU	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	05/30/2023	05/30/2024		2,495,000	100		30,439		27,930		44,911			(2,578)		11,951		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023		2,382,000	100	34,777			17,149		85,182			(17,246)		8,364		0001
Purchased Call/S&P 500 INDEX/SPX2611SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2023	01/26/2024		5,297,000	100		63,564		36,800		98,772			(26,993)		20,089		0001
Purchased Call/S&P 500 INDEX/SPX821DSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/14/2023		2,457,003	3995	120,632			55,780		220,298			(60,150)		8,310		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		379,896	269.38		13,676		11,250		12,876			(2,485)		2,433		0001
Purchased Call/S&P 500 INDEX/SPX2610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023		5,948,000	100	57,101			27,213		247,476			(28,316)		20,534		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/01/2022	05/31/2024		1,854,000	4268.72	92,329			42,487		141,691			(22,893)		8,894		0001
Purchased Call/S&P 500 INDEX/SPX821FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024		4,520,000	3892.09		103,960		54,987		158,042			(48,989)		16,434		0001
Purchased Call/S&P 500 INDEX/SPX150SSJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	10/25/2022	10/25/2023		4,874,000	100	41,429			13,239		49,643			(20,544)		13,798		0001
Purchased Call/S&P 500 INDEX/SPX821ISY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		1,964,000	4090.46		43,797		27,130		66,725			(16,845)		7,693		0001
Purchased Call/S&P 500 INDEX/SPX150VS2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/23/2022	11/22/2023		1,848,248	246	106,172			42,587		160,608			(52,794)		5,825		0001
Purchased Call/S&P 500 INDEX/SPX821HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024		1,440,978	4071		82,110		48,220		118,523			(33,930)		5,504		0001
Purchased Call/S&P 500 INDEX/SPX821ISO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/30/2024		2,414,680	4018		126,973		74,711		176,755			(52,324)		9,245		0001
Purchased Call/S&P 500 INDEX/SPX821PS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025		2,575,283	4107		329,654		305,101		508,146			(25,775)		17,472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161ZS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023		5,451,000	100	48,514			18,443		21,179			(24,058)		16,819		0001
Purchased Call/S&P 500 INDEX/SPX161XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023		6,900,000	100	60,720			16,058		29,994			(30,110)		17,785		0001
Purchased Call/S&P 500 INDEX/SPX2610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024		3,060,000	100		30,294		15,776		76,692			(14,608)		11,010		0001
Purchased Call/S&P 500 INDEX/SPX821M5K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2023	03/15/2024		1,712,781	3928		184,302		132,821		307,720			(51,707)		7,214		0001
Purchased Call/S&P 500 INDEX/SPX821JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2025		2,685,000	4028.1		411,611		338,674		548,287			(74,685)		17,212		0001
Purchased Call/S&P 500 INDEX/SPX8210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/28/2025		2,631,852	4083		402,971		370,223		531,615			(33,212)		17,802		0001
Purchased Call/S&P 500 INDEX/SPX621XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/19/2021	08/18/2023		1,523,000	4359.54	165,550			10,961		52,608			(41,104)		2,790		0001
Purchased Call/S&P 500 INDEX/SPX161YSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023		1,457,000	244.25	77,367			26,215		134,182			(38,365)		4,246		0001
Purchased Call/S&P 500 INDEX/SPX621VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2021	08/04/2023		1,256,000	4392.78	128,614			6,032		31,554			(31,933)		1,945		0001
Purchased Call/S&P 500 INDEX/SPX715JS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/19/2023		4,264,000	5122.32	160,753			17,665		575			(39,749)		10,043		0001
Purchased Call/S&P 500 INDEX/SPX161ZS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/21/2023		2,203,183	256	65,865			26,309		110,212			(32,842)		6,919		0001
Purchased Call/S&P 500 INDEX/SPX721FS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024		1,895,000	4399.72	257,152			76,719		124,571			(63,935)		7,306		0001
Purchased Call/S&P 500 INDEX/SPX2505SK	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/22/2023	05/22/2024		1,471,000	100		35,157		31,487		56,305			(3,746)		6,962		0001
Purchased Call/S&P 500 INDEX/SPX821ASZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024		1,603,037	4794	103,034			72,888		111,706			(25,547)		9,530		0001
Purchased Call/S&P 500 INDEX/SPX905JSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/17/2021	08/15/2023		1,122,439	4472	42,539			2,637		16,797			(10,576)		1,992		0001
Purchased Call/S&P 500 INDEX/SPXA055SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028		24,483,610	4140.06	6,049,900			7,431,926		7,431,926	2,193,243				276,793		0001
Purchased Call/S&P 500 INDEX/SPX821ASD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023		1,705,000	4026.12	18,926			7,768		30,190			(9,334)		5,465		0001
Purchased Call/S&P 500 INDEX/SPX621XSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2021	08/24/2023		1,674,000	5005.29	76,837			5,699		29			(19,051)		3,249		0001
Purchased Call/S&P 500 INDEX/SPX2504S3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024		1,690,652	253		91,793		74,709		135,852			(17,652)		7,587		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024		987,891	263.94	36,698			15,199		36,343			(9,124)		4,486		0001
Purchased Call/S&P 500 INDEX/SPX2504SW	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/09/2023	05/09/2024		5,214,000	100	60,482			52,008		117,148			(8,593)		24,180		0001
Purchased Call/S&P 500 INDEX/SPX8218SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2022	11/08/2024		1,446,000	3956.37	61,600			42,201		87,013			(15,294)		8,437		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027		3,616,190	4442	722,925			784,919		784,919	256,123				36,800		0001
Purchased Call/S&P 500 INDEX/SPX821ES5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023		1,468,000	3783.22	16,588			8,226		28,347			(8,226)		5,169		0001
Purchased Call/S&P 500 INDEX/SPX821FSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024		1,206,000	4115.21		21,829		11,606		48,519			(10,227)		4,396		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028		16,962,013	3901.36	4,230,326			5,965,528		5,965,528	1,724,804				187,709		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028		792,987	3901.36	197,771			278,893		278,893	80,636				8,776		0001
Purchased Call/S&P 500 INDEX/SPX721GSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024		1,560,753	4375	175,269			55,834		115,726			(43,817)		6,208		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023		1,897,695	3849		56,399		28,515		92,047			(27,886)		6,700		0001
Purchased Call/S&P 500 INDEX/SPX905HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/02/2021	07/03/2023		2,629,000	4352.34	108,052			298		59,758			(26,754)		1,192		0001
Purchased Call/S&P 500 INDEX/SPX8156SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025		2,021,325	4381.89		243,061		253,203		253,203	17,113				14,205		0001
Purchased Call/S&P 500 INDEX/SPX9050SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/24/2021	11/24/2023		1,897,000	4701.46	81,002			16,312		21,820			(20,084)		6,019		0001
Purchased Call/S&P 500 INDEX/SPX821C5C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023		2,073,000	100	37,729			17,149		17,597			(18,709)		6,990		0001
Purchased Call/S&P 500 INDEX/SPX2617S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	07/07/2023		2,080,000	4000	6,510			849		62			(5,599)		1,440		0001
Purchased Call/S&P 500 INDEX/SPX821A5W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/21/2023		1,085,000	105	17,469			7,017		30,289			(8,832)		3,407		0001
Purchased Call/S&P 500 INDEX/SPX821BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024		1,544,336	4983	76,231			53,927		73,189			(18,901)		9,181		0001
Purchased Call/S&P 500 INDEX/SPX2503S5	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024		1,611,000	252.31	82,644			63,872		130,765			(19,246)		7,055		0001
Purchased Call/S&P 500 INDEX/SPX821CS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2024		1,842,000	4653.98	131,519			95,437		172,024			(32,476)		11,098		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024		1,658,000	4279.81	101,801			39,176		107,106			(25,276)		7,261		0001
Purchased Call/S&P 500 INDEX/SPX821FSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,793,000	3895.08	38,550			20,131		68,125			(18,533)		6,451		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT008SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	11/14/2023		1,374,000	4806.22	42,044			7,854		1,149			(10,396)		4,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	04/02/2024		2,246,000	4424.96	114,321			43,342		90,315			(28,268)		9,783		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/08/2029		478,156	240.67	33,614			26,560		21,974			(2,379)		5,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/01/2022	04/01/2024		1,556,000	4344.32	92,582			35,021		80,425			(22,924)		6,765		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024		211,740	1211.99	17,850			18,244		18,244	394				1,047		0001
Purchased Call/S&P 500 INDEX/SPX7213SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2021	10/12/2023		1,644,381	5229	44,665			6,328		63			(11,090)		4,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000AS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/19/2023	04/17/2025		2,469,402	4590	110,545			99,749		167,827			(10,918)		16,565		0001
Purchased Call/S&P 500 INDEX/SPX715XSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/09/2024		2,702,000	3597.8	468,527			299,909		819,514			(115,694)		15,282		0001
Purchased Call/S&P 500 INDEX/SPX715XSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	09/28/2023		1,500,034	3686	66,581			16,834		114,766			(33,757)		3,724		0001
Purchased Call/S&P 500 INDEX/SPX715ZSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023		1,836,000	4003.58	162,119			241,534		241,534	118,638				5,786		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/30/2022	09/29/2023		1,876,000	3764.12	119,314			29,828		291,405			(59,329)		4,684		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715Z$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/09/2022	12/08/2023		1,558,000	3934.38	34,120			15,165		58,792			(16,966)		5,174		0001
Purchased Call/S&P 500 INDEX/SPX2611$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024		2,813,000	100		32,631		18,608		46,378			(14,036)		10,618		0001
Purchased Call/S&P 500 INDEX/SPX2610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023		7,341,000	100	71,208			35,113		162,926			(35,311)		25,776		0001
Purchased Call/S&P 500 INDEX/SPX2610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		3,388,000	100	32,525			16,398		100,894			(16,173)		11,962		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	11/19/2021	11/21/2023		1,703,000	4834.21	50,920			10,002		1,365			(12,591)		5,348		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	11/26/2021	11/22/2023		1,456,872	4737	42,299			8,436		2,650			(10,546)		4,591		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	04/26/2022	04/26/2024		2,017,000	4219.54	116,986			48,142		160,460			(28,966)		9,158		0001
Purchased Call/S&P 500 INDEX/SPX2610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2022	12/08/2023		1,814,894	259	42,876			19,109		76,991			(21,497)		6,027		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024		2,817,000	4280.44	130,991			57,679		207,104			(32,434)		13,229		0001
Purchased Call/S&P 500 INDEX/SPX6210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2021	04/01/2025		1,552,000	5482.3	52,147			22,906		33,364			(6,460)		10,284		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/23/2022	08/23/2023		1,584,000	3989.68	94,090			13,738		136,717			(46,658)		3,046		0001
Purchased Call/S&P 500 INDEX/SPX715Z$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2021	01/28/2025		2,467,508	4831	136,323			54,024		187,502			(16,900)		15,526		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/28/2022	09/27/2023		1,437,887	3744	109,778			26,686		231,780			(54,587)		3,550		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/02/2023	05/26/2025		2,681,436	263.82		92,897		89,037		126,236			(4,102)		18,514		0001
Purchased Call/S&P 500 INDEX/SPXA056$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/29/2022	08/15/2023		2,348,476	4293	85,928			11,080		107,193			(44,311)		4,169		0001
Purchased Call/S&P 500 INDEX/SPX821E$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023		1,485,749	3829	70,053			34,640		118,546			(34,834)		5,217		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2023		1,314,000	245.51	71,219			34,923		124,955			(35,029)		4,601		0001
Purchased Call/S&P 500 INDEX/SPX7216$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023		1,609,198	5157	88,737			15,135		384			(22,032)		4,709		0001
Purchased Call/S&P 500 INDEX/SPX7217$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2021	11/17/2023		1,867,429	4667	216,799			41,971		26,760			(54,275)		5,783		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	06/16/2023	06/12/2024		2,390,925	4262	172,272			167,446		177,491			(6,662)		11,673		0001
Purchased Call/S&P 500 INDEX/SPX2503$L	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/17/2023	04/17/2024		1,705,000	100	29,838			23,854		50,972			(6,033)		7,625		0001
Purchased Call/S&P 500 INDEX/SPX2504$7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/25/2023	04/25/2024		2,007,000	100	31,309			25,718		71,296			(5,646)		9,098		0001
Purchased Call/S&P 500 INDEX/SPX715Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024		1,651,917	5036	75,717			54,291		69,587			(18,774)		9,887		0001
Purchased Call/S&P 500 INDEX/SPX715T$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		318,611	3961.63	25,170			39,929		39,929	22,920				382		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/14/2023		882,621	251.07	33,017			594		66,054			(8,238)		864		0001
Purchased Call/S&P 500 INDEX/SPX715ISU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/31/2023		1,662,706	4513	168,890			14,249		23,283			(41,990)		3,426		0001
Purchased Call/S&P 500 INDEX/SPX2504SU	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/05/2023	05/03/2024		1,767,912	252		102,089		87,059		152,510			(15,706)		8,120		0001
Purchased Call/S&P 500 INDEX/SPX821JSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	10/31/2025		1,002,500	5600		24,033		20,918		34,744			(3,133)		7,667		0001
Purchased Call/S&P 500 INDEX/SPX2503SE	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/14/2023	04/12/2024		1,368,000	100		33,242		26,409		54,792			(7,032)		6,065		0001
Purchased Call/S&P 500 INDEX/SPX2503SU	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024		1,194,000	100		28,059		22,880		56,927			(5,352)		5,385		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	05/31/2024		2,058,834	267.5	77,187			35,543		61,634			(19,145)		9,877		0001
Purchased Call/S&P 500 INDEX/SPX821JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/07/2024		1,773,864	4164	65,924			40,696		93,294			(25,495)		6,917		0001
Purchased Call/S&P 500 INDEX/SPX521JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/30/2018	10/27/2023		1,436,694	3272	130,473			8,455		658,670			(12,954)		4,102		0001
Purchased Call/S&P 500 INDEX/SPX821FSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024		1,556,000	100	30,342			16,132		42,623			(14,215)		5,672		0001
Purchased Call/S&P 500 INDEX/SPX821CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		5,104,000	3995.32	117,902			53,917		175,745			(58,467)		17,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024		1,901,000	4317.88	89,917			42,183		134,140			(22,264)		9,214		0001
Purchased Call/S&P 500 INDEX/SPX715ZSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023		101,254	4003.58	7,847			12,227		12,227	6,061				319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	01/26/2024		4,677,108	235.78	183,206			53,068		114,658			(45,822)		17,738		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024		2,464,000	4306.86	134,534			77,140		197,358			(33,312)		13,200		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y5O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/18/2025		2,041,507	264.47	73,193			66,395		91,628			(7,056)		13,705		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013IW7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2024		2,496,000	4488.14	93,600			64,583		169,348			(23,176)		14,665		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025		2,102,623	4597	95,127			84,368		138,594			(11,092)		13,965		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		75,054	1114.61	16,888			7,682		7,682	1,753				330		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2023	05/16/2025		1,315,181	262.92	48,578			45,719		64,228			(2,954)		9,015		0001
Purchased Call/S&P 500 INDEX/SPX2505SP	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/26/2023	05/29/2024		1,375,000	255.84	77,963			71,323		103,710			(7,395)		6,577		0001
Purchased Call/S&P 500 INDEX/SPX150QSN	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/30/2022	08/25/2023		2,111,298	248	76,030			11,681		136,691			(38,226)		4,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE ..	10/12/2022	10/11/2024		1,783,419	.4275	73,598			47,313		180,086			(18,248)		10,108		0001
Purchased Call/S&P 500 INDEX/SPX715I$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/25/2023		1,577,538	.5529	30,400			2,332		30			(7,621)		3,090		0001
Purchased Call/S&P 500 INDEX/SPX2505$E	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA ..	EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024		2,711,000	255.32			145,852		130,051			205,105	(16,829)		12,732		0001
Purchased Call/S&P 500 INDEX/SPX821K$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	02/22/2023	11/20/2025		2,005,000	.5600			50,075		43,715			72,643	(6,397)		15,513		0001
Purchased Call/S&P 500 INDEX/SPX7156$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/14/2021	01/13/2025		1,738,054	.4897	81,081			31,318		111,019			(10,052)		10,793		0001
Purchased Call/S&P 500 INDEX/SPX2505$5	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA ..	EXD7DEVFDH4HOFFQ7349	05/12/2023	05/13/2024		2,391,000	100			47,342		41,343			82,976	(6,321)		11,159		0001
Purchased Call/S&P 500 INDEX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		7,993,715	3936.97			527,464		804,272		277,486	804,272			34,120		0001
Purchased Call/S&P 500 INDEX/SPX8210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024		1,931,000	4154.87			77,240		61,962			97,567	(15,406)		8,650		0001
Purchased Call/S&P 500 INDEX/SPX721XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		2,666,000	3854.43	51,187				1,410			90,389	(25,383)		2,314		0001
Purchased Call/S&P 500 INDEX/SPX821NS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024		2,045,669	.4051			116,867		88,466			152,763	(28,568)		8,830		0001
Purchased Call/S&P 500 INDEX/SPX8210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	04/26/2023	04/24/2024		1,484,688	.4136			65,837		54,197			89,494	(11,757)		6,719		0001
Purchased Call/S&P 500 INDEX/SPX8210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024		4,279,000	4167.87			55,199		46,252			66,158	(9,049)		19,590		0001
Purchased Call/S&P 500 INDEX/SPX821NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	04/05/2023	04/03/2025		2,118,292	.4082			290,204		256,274			422,224	(34,235)		14,058		0001
Purchased Call/S&P 500 INDEX/SPX821GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		2,266,000	3972.61			50,305		28,227			83,501	(22,250)		8,450		0001
Purchased Call/S&P 500 INDEX/SPX821AS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		1,619,546	4003.58	178,636				223,766		102,660	223,766			5,104		0001
Purchased Call/S&P 500 INDEX/SPX2611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ...	B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		4,119,000	100			44,485		24,163			15,013	(20,532)		15,092		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/11/2021	08/11/2023		1,550,000	4671.77	44,950				2,532			54	(11,145)		2,629		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/10/2021	11/10/2023		2,618,000	4715.78	89,012				16,206			4,318	(22,070)		7,902		0001
Purchased Call/S&P 500 INDEX/SPX715JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/13/2023		2,686,000	4448.12	293,311			42,133		91,138			(72,925)		7,203		0001
Purchased Call/S&P 500 INDEX/SPX715KSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2021	11/01/2023		2,268,000	5418.29	75,978			12,837		436			(18,838)		6,610		0001
Purchased Call/S&P 500 INDEX/SPX2505$V	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA ..	EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024		1,793,000	100			44,287		40,637			63,375	(3,751)		8,589		0001
Purchased Call/S&P 500 INDEX/SPX721XSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		5,847,000	3854.43	67,825				1,868			116,613	(33,634)		5,075		0001
Purchased Call/S&P 500 INDEX/SPX821BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ...	ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023		2,035,000	100	39,072				16,560			15,466	(19,375)		6,609		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025		2,535,236	265.83			91,776		89,506			109,485	(2,633)		17,692		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$4	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA ..	EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024		1,346,598	.4156			90,140		80,375			124,506	(10,401)		6,324		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2021	11/16/2023		1,853,764	244.92	66,531			12,641		10,521			(16,527)		5,720		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$U	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	02/15/2023	02/14/2024		1,631,635	3941		110,683		69,712		210,306			(41,050)		6,462		0001
Purchased Call/S&P 500 INDEX/SPX721G$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024		1,513,407	4349	176,269			56,152		119,791			(44,067)		6,020		0001
Purchased Call/S&P 500 INDEX/SPX821D$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/13/2023		1,567,664	4020	69,865			32,200		128,314			(34,932)		5,286		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028		1,917,390	4140.06	473,787			582,018		582,018	171,760				21,677		0001
Purchased Call/S&P 500 INDEX/SPX721I$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024		2,185,000	4130.13	313,766			110,614		281,091			(77,690)		9,185		0001
Purchased Call/S&P 500 INDEX/SPX821H$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2023	01/25/2024		2,128,597	4016	111,544			64,448		158,572			(47,498)		8,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/24/2023		2,142,309	244.05	62,333			12,576		14,923			(15,514)		6,798		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/19/2025		1,294,417	263.97	48,134			45,635		60,314			(2,600)		8,892		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/28/2025		1,790,803	263.82	64,827			62,067		84,374			(3,095)		12,382		0001
Purchased Call/S&P 500 INDEX/SPX821E$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/28/2023		3,079,541	3783	178,494			89,746		300,335			(89,001)		10,843		0001
Purchased Call/S&P 500 INDEX/SPX721H$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024		1,417,000	4373.69	179,676			59,481		108,228			(44,428)		5,769		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2023	06/09/2025		5,949,781	265.83	220,040			214,991		256,724			(5,486)		41,491		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/27/2025		288,775	263.82	10,454			10,008		13,595			(500)		1,995		0001
Purchased Call/S&P 500 INDEX/SPX821E$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		2,872,000	3844.82	65,194			31,969		102,247			(32,066)		10,056		0001
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023		2,901,000	257.06	76,006			34,130		143,578			(37,485)		9,723		0001
Purchased Call/S&P 500 INDEX/SPX2610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023		3,655,000	255.74	92,472			42,897		200,840			(45,982)		12,398		0001
Purchased Call/S&P 500 INDEX/SPXA053$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024		2,995,000	4042.39	448,951			209,058		485,325			(111,011)		14,453		0001
Purchased Call/S&P 500 INDEX/SPX821G$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		941,000	11541.5	20,137			10,938		36,418			(9,294)		3,448		0001
Purchased Call/S&P 500 INDEX/SPX821G$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024		1,852,174	3983	110,242			60,048		167,344			(50,221)		6,786		0001
Purchased Call/S&P 500 INDEX/SPX715Z$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	12/01/2023		18,915,000	4071.7	438,828			186,502		638,586			(218,208)		61,431		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/18/2024		5,389,841	237.64	183,973			51,124		107,504			(45,889)		20,048		0001
Purchased Call/S&P 500 INDEX/SPX2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023		7,964,000	100	78,844			36,055		44,645			(39,098)		26,935		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023		4,702,000	100	45,139			20,882		24,880			(22,384)		15,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/01/2021	11/30/2023		3,115,389	239.46	111,498			23,312		43,454			(27,683)		10,085		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/12/2023		1,828,676	258	38,537			17,703		84,718			(19,322)		6,148		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028		972,785	4006.18	254,286			326,012		326,012	94,148				11,089		0001
Purchased Call/S&P 500 INDEX/SPX821HS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024		2,135,136	4067	114,749			66,804		169,505			(47,998)		8,098		0001
Purchased Call/S&P 500 INDEX/SPX821HSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/26/2024		2,579,513	4062	123,381			72,029		174,640			(51,409)		9,783		0001
Purchased Call/Shiller Barclays Global Index/SBG0172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025		4,597,886	262.24	178,023			171,786		232,842			(6,936)		31,837		0001
Purchased Call/S&P 500 INDEX/SPX821HS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		2,929,000	4070.56	50,086			29,078		66,752			(21,190)		11,108		0001
Purchased Call/S&P 500 INDEX/SPX821$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		2,956,000	4119.21	49,070			29,063		63,652			(20,031)		11,370		0001
Purchased Call/S&P 500 INDEX/SPXA05NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/28/2023	03/25/2024		1,790,916	3971	59,748			44,356		83,912			(15,472)		7,687		0001
Purchased Call/S&P 500 INDEX/SPX821JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/08/2024		1,968,337	4118	103,822			64,202		147,473			(40,041)		7,693		0001
Purchased Call/S&P 500 INDEX/SPX821GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		1,602,000	3972.61	105,572			162,673		162,673	57,101				6,018		0001
Purchased Call/S&P 500 INDEX/SPXA05NSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024		1,512,226	4109	48,819			37,221		64,100			(11,668)		6,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	01/04/2022	12/15/2023		2,588,411	240.92	96,525			22,287		31,586			(24,035)		8,780		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025		3,740,832	268.76	135,072			133,068		140,580			(2,731)		26,160		0001
Purchased Call/S&P 500 INDEX/SPX2611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		1,527,000	261.92	30,845			16,754		58,604			(14,236)		5,595		0001
Purchased Call/S&P 500 INDEX/SPX2611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/18/2024		1,757,548	248	87,886			49,069		155,269			(39,114)		6,537		0001
Purchased Call/S&P 500 INDEX/SPX150W$7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/14/2022	12/12/2023		1,661,340	247	90,074			40,920		142,883			(44,913)		5,585		0001
Purchased Call/S&P 500 INDEX/SPX7211$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2023		2,080,000	4845.78	114,816			12,933		2,328			(28,468)		4,959		0001
Purchased Call/S&P 500 INDEX/SPX7216$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023		1,656,700	4600	189,267			32,282		29,893			(46,992)		4,848		0001
Purchased Call/S&P 500 INDEX/SPX2504$M	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	05/03/2023	05/03/2024		2,783,000	100	60,669			51,169		112,420			(9,614)		12,782		0001
Purchased Call/S&P 500 INDEX/SPX2504$O	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	05/04/2023	05/03/2024		5,073,000	100	55,803			47,456		114,630			(8,714)		23,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/09/2021	07/07/2023		1,836,013	4573	54,372			451		37			(13,518)		1,271		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	04/21/2023	04/17/2025		1,524,895	4681		55,215		50,098		87,155			(5,316)		10,229		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028		1,409,831	240.38	100,662			78,284		65,101			(7,125)		16,451		0001
Purchased Call/S&P 500 INDEX/SPX2505SF	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024		1,627,000	268.72		34,818		31,046		56,974			(4,017)		7,641		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B8K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023		2,363,895	4689	74,985			5,696		449			(18,643)		4,630		0001
Purchased Call/S&P 500 INDEX/SPX721BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2024		1,821,000	5718.94	57,179			14,609		27			(14,177)		6,517		0001
Purchased Call/S&P 500 INDEX/SPX715US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		215,275	3961.63	18,062			27,011		27,011	15,229				258		0001
Purchased Call/S&P 500 INDEX/SPX715US3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2022	07/25/2023		2,076,000	4165.18	36,122			2,388					(17,913)		2,717		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023		261,739	249.6	10,516			290		21,214			(2,614)		314		0001
Purchased Call/S&P 500 INDEX/SPX721QSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2022	05/15/2024		1,144,547	4016	41,202			18,104		62,311			(10,244)		5,358		0001
Purchased Call/S&P 500 INDEX/SPX721HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024		2,727,000	4284.72	372,781			127,328		257,312			(92,051)		11,284		0001
Purchased Call/S&P 500 INDEX/SPX721LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024		1,920,000	4141.85	272,640			93,498		238,688			(67,507)		7,961		0001
Purchased Call/S&P 500 INDEX/SPX821JSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		1,895,000	4136.13		26,720		16,783		34,306			(9,956)		7,505		0001
Purchased Call/S&P 500 INDEX/SPX161Z3K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023		1,592,000	255.43	49,989			20,273		83,325			(24,857)		5,052		0001
Purchased Call/S&P 500 INDEX/SPX715XS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/19/2024		1,992,074	3891	311,498			191,098		435,644			(77,340)		11,023		0001
Purchased Call/S&P 500 INDEX/SPX721PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2024		3,157,000	4105.49	467,867			195,747		454,444			(115,531)		14,453		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024		122,295	1188.87	18,198			13,602		13,602	6,119				552		0001
Purchased Call/S&P 500 INDEX/SPX715US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/24/2023		3,280,307	3962	176,786			11,422		291,639			(88,884)		4,206		0001
Purchased Call/S&P 500 INDEX/SPX715XS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2022	09/08/2023		1,566,524	3996	47,271			9,482		120,370			(24,729)		3,430		0001
Purchased Call/S&P 500 INDEX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023		1,378,000	4411.25	158,057			16,500		44,765			(39,189)		3,165		0001
Purchased Call/S&P 500 INDEX/SPX715XS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/12/2022	09/19/2023		1,576,523	3883	51,136			12,032		126,818			(27,063)		3,713		0001
Purchased Call/S&P 500 INDEX/SPX715ZSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023		6,335,746	4003.58	491,020			765,095		765,095	379,269				19,967		0001
Purchased Call/S&P 500 INDEX/SPX721ASQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023		1,950,095	5375	107,597			25,853		384			(26,974)		6,732		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/06/2021	08/03/2023		1,948,913	4644	57,391			2,619		548			(14,288)		2,974		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024		1,952,000	4401.86	102,870			31,979		73,993			(25,471)		7,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2022	03/13/2024		2,068,979	.4491	92,555			32,817		63,401			(23,075)		8,681		0001
Purchased Call/S&P 500 INDEX/SPX8210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025		1,509,912	.4850		80,330		73,774		124,300			(6,648)		10,190		0001
Purchased Call/S&P 500 INDEX/SPX621W$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2023		1,790,000	4907.05	87,531			4,809		36			(21,703)		3,000		0001
Purchased Call/S&P 500 INDEX/SPX2503$U	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	04/21/2023	04/19/2024		1,733,000	100		37,086		30,184		78,154			(7,132)		7,777		0001
Purchased Call/S&P 500 INDEX/SPX2504$4	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	04/24/2023	04/24/2024		1,434,000	100		33,842		27,706		53,269			(6,195)		6,489		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/22/2024		1,201,573	263.72	46,482			20,866		45,835			(11,535)		5,687		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024		30,541	1157.95		2,608		3,125		3,125	517				145		0001
Purchased Call/S&P 500 INDEX/SPX715Z$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/24/2023		2,283,126	.4027	126,855			51,734		208,060			(63,780)		7,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO059$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/16/2022	09/15/2023		1,580,000	3872.79	99,698			21,047		191,535			(49,575)		3,628		0001
Purchased Call/S&P 500 INDEX/SPX2612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024		1,791,000	264.31		37,790		23,409		63,059			(14,535)		7,015		0001
Purchased Call/S&P 500 INDEX/SPX2612$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/08/2024		1,869,967	251		99,809		61,720		148,218			(38,494)		7,308		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	01/29/2024		1,981,000	4400.89	103,804			30,270		67,722			(25,703)		7,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2022	03/11/2024		2,392,000	4346.58	125,580			43,875		120,108			(31,094)		9,997		0001
Purchased Call/S&P 500 INDEX/SPX821N$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2024		1,783,761	.4101		89,288		68,380		122,337			(21,038)		7,798		0001
Purchased Call/S&P 500 INDEX/SPX821K$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		3,048,000	3970.04		77,419		50,968		108,049			(26,799)		12,306		0001
Purchased Call/S&P 500 INDEX/SPX721Y$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,782,000	100	42,946			1,551		71,099			(21,355)		1,745		0001
Purchased Call/S&P 500 INDEX/SPX821Q$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2023	05/10/2024		2,478,446	.4138		133,493		116,436		178,490			(17,970)		11,512		0001
Purchased Call/S&P 500 INDEX/SPX621D$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	04/11/2025		9,060,000	.3200	1,248,840			457,579		4,526,359			(127,132)		60,498		0001
Purchased Call/S&P 500 INDEX/SPX2503$H	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	04/14/2023	04/16/2024		5,986,000	100		67,642		53,890		103,014			(14,153)		26,724		0001
Purchased Call/S&P 500 INDEX/SPX150S$6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	09/27/2022	09/27/2023		1,621,000	240.75	81,861			19,845		164,926			(40,594)		4,002		0001
Purchased Call/S&P 500 INDEX/SPX721T$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2024		1,773,000	4749.3	93,083			44,307		84,594			(22,985)		8,656		0001
Purchased Call/S&P 500 INDEX/SPX715V$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2022	08/10/2023		9,154,000	4210.24	208,711			22,998		316,031			(103,498)		15,340		0001
Purchased Call/S&P 500 INDEX/SPX8210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2023	04/24/2024		1,683,775	.4137		55,995		46,481		70,730			(9,872)		7,620		0001
Purchased Call/S&P 500 INDEX/SPX721Z$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		3,121,000	3961.63	51,809			2,878		89,702			(25,762)		3,743		0001
Purchased Call/S&P 500 INDEX/SPX917E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2019	01/30/2024		2,343,631	.3422	146,788			17,179		980,087			(14,566)		8,973		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715N$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2024		1,001,000	4670.29	41,542			11,013		19,429			(10,300)		3,649		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/17/2024		1,670,874	262.09	61,234			30,179		71,784			(15,458)		8,216		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/17/2022	08/16/2023		1,857,729	4047	105,864			13,452		129,170			(52,641)		3,333		0001
Purchased Call/S&P 500 INDEX/SPX150R$J	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	09/23/2022	09/22/2023		5,000,000	100	42,000			9,683		34,955			(20,885)		11,993		0001
Purchased Call/S&P 500 INDEX/SPX150R$V	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	09/23/2022	09/22/2023		5,012,000	100	42,602			9,822		29,445			(21,184)		12,022		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/10/2023		1,923,240	245.23	70,045			12,800		9,882			(17,502)		5,805		0001
Purchased Call/S&P 500 INDEX/SPX821D$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		1,614,000	100	23,564			11,555		63,680			(11,590)		5,651		0001
Purchased Call/S&P 500 INDEX/SPX721A$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023		3,127,000	5722.91	98,188			24,412		38			(24,345)		11,040		0001
Purchased Call/S&P 500 INDEX/SPX2612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024		1,506,000	258.67	49,397			30,599		79,486			(18,999)		5,899		0001
Purchased Call/S&P 500 INDEX/SPX715X$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024		1,964,000	4374.63	154,174			95,592		263,258			(38,070)		10,940		0001
Purchased Call/S&P 500 INDEX/SPX821K$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		2,563,000	3970.04	94,575			62,262		134,005			(32,737)		10,348		0001
Purchased Call/S&P 500 INDEX/SPX721Y$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		2,087,000	3830.85	58,645			2,746		104,862			(29,081)		2,317		0001
Purchased Call/S&P 500 INDEX/SPX715L$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023		1,671,773	4701.7	180,719			17,943		17,943	753				5,008		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/13/2024		1,350,442	264.82	44,590			21,468		49,005			(11,108)		6,603		0001
Purchased Call/S&P 500 INDEX/SPX821E$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023		2,231,000	3849.28	41,943			21,088		65,463			(20,799)		7,877		0001
Purchased Call/S&P 500 INDEX/SPXA056$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/17/2022	08/17/2023		1,431,000	248.47	63,823			8,264		88,298			(31,649)		2,595		0001
Purchased Call/S&P 500 INDEX/SPX721H$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024		2,947,000	5260.88	114,933			39,257		7,482			(28,380)		12,195		0001
Purchased Call/S&P 500 INDEX/SPX721I$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2022	03/08/2024		3,516,000	4213.52	497,514			172,243		384,613			(123,525)		14,607		0001
Purchased Call/S&P 500 INDEX/SPX721J$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2022	03/27/2024		1,865,669	5516	72,116			26,747		1,926			(17,881)		8,038		0001
Purchased Call/S&P 500 INDEX/SPX2617$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2023	07/11/2023		2,080,000	4000	9,005			1,801		102			(7,171)		1,805		0001
Purchased Call/S&P 500 INDEX/SPX721Y$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		4,829,000	3830.85	56,499			2,646		96,138			(28,017)		5,362		0001
Purchased Call/S&P 500 INDEX/SPX721Z$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,607,000	3961.63	81,078			4,504		145,542			(40,316)		3,127		0001
Purchased Call/S&P 500 INDEX/SPX821P$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024		9,117,000	4136.25	225,190			192,037		280,490			(34,645)		41,875		0001
Purchased Call/S&P 500 INDEX/SPX821P$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024		2,360,000	4137.64	36,580			31,555		44,818			(5,097)		10,962		0001
Purchased Call/S&P 500 INDEX/SPX9176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2018	10/13/2023		1,811,000	3317.24	185,446			10,580		763,179			(18,372)		4,857		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017QS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/12/2024		165,192	267.06	6,145			2,925		5,184			(1,517)		806		0001
Purchased Call/S&P 500 INDEX/SPX715QSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/07/2024		3,064,635	.4477	417,752			127,167		166,215			(103,864)		11,950		0001
Purchased Call/S&P 500 INDEX/SPXA056SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		2,870,000	3924.26	72,037			12,441		122,283			(35,821)		5,962		0001
Purchased Call/S&P 500 INDEX/SPX715WSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2022	09/06/2024		1,215,000	4006.18	177,390			228,706		228,706	89,155				6,624		0001
Purchased Call/S&P 500 INDEX/SPX821HSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024		3,101,000	4070.56	59,539			34,772		79,442			(24,984)		11,844		0001
Purchased Call/S&P 500 INDEX/SPX715XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		428,440	3639.66	32,647			66,600		66,600	27,667				1,110		0001
Purchased Call/S&P 500 INDEX/SPX2506SK	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	06/23/2023	06/21/2024		2,576,000	259.63	147,862			146,219		167,629			(2,844)		12,738		0001
Purchased Call/S&P 500 INDEX/SPX2611S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		1,788,000	256.71	55,070			29,913		99,201			(25,417)		6,551		0001
Purchased Call/S&P 500 INDEX/SPX2503S6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/06/2023	04/09/2024		1,255,000	252.31	64,884			50,307		102,612			(14,946)		5,535		0001
Purchased Call/S&P 500 INDEX/SPX715ZSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024		1,634,184	.4847	97,026			69,571		102,035			(24,057)		9,781		0001
Purchased Call/S&P 500 INDEX/SPX7213SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023		1,778,000	5053.72	68,453			9,779		555			(16,973)		4,768		0001
Purchased Call/S&P 500 INDEX/SPXA053SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024		1,860,000	4108.54	78,306			36,406		108,065			(19,389)		8,963		0001
Purchased Call/S&P 500 INDEX/SPXA05NSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024		7,737,000	4100.6	188,783			144,180		244,096			(44,875)		33,822		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	01/19/2021	10/06/2025		3,790,000	.4750	261,350			125,886		476,414			(27,487)		28,559		0001
Purchased Call/S&P 500 INDEX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024		315,437	4105.02	234,365			27,372		27,372	7,531				1,389		0001
Purchased Call/S&P 500 INDEX/SPX821KSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		1,688,000	3970.04	37,136			24,448		61,071			(12,855)		6,815		0001
Purchased Call/S&P 500 INDEX/SPX721YSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,700,000	3863.16	19,380			700		33,909			(9,637)		1,665		0001
Purchased Call/S&P 500 INDEX/SPX2503SP	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/19/2023	04/19/2024		5,731,000	100	68,199			54,896		137,969			(13,416)		25,717		0001
Purchased Call/S&P 500 INDEX/SPX2504SX	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	05/10/2023	05/10/2024		4,948,000	100	56,902			49,086		110,813			(7,929)		22,983		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/31/2023		247,301	250.6	9,744			402		18,957			(2,413)		360		0001
Purchased Call/S&P 500 INDEX/SPX715USR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2022	08/07/2023		3,087,000	4145.19	78,719			8,024		125,788			(38,823)		4,980		0001
Purchased Call/S&P 500 INDEX/SPX715WSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/29/2022	08/24/2023		1,434,086	.4133	60,683			9,153		97,998			(30,510)		2,783		0001
Purchased Call/S&P 500 INDEX/SPX2505S2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	05/11/2023	05/10/2024		2,440,000	100	47,824			41,598		88,637			(6,551)		11,334		0001
Purchased Call/S&P 500 INDEX/SPX715XSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2022	10/02/2023		1,623,000	3585.62	51,936			13,306		91,950			(25,614)		4,118		0001
Purchased Call/S&P 500 INDEX/SPX821GSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024		1,713,000	100	31,005			16,570		38,740			(14,441)		6,260		0001
Purchased Call/S&P 500 INDEX/SPX821ISP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024		1,067,000	.4164	12,804			7,795		17,868			(5,016)		4,161		0001
Purchased Call/S&P 500 INDEX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/25/2024		2,156,261	.4282	281,021			115,419		227,421			(69,678)		9,774		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821ISC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2025		1,345,953	3985		218,062		173,669		287,287			(44,570)		8,483		0001
Purchased Call/S&P 500 INDEX/SPXA050SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024		7,097,000	4105.02		173,167		134,264		223,003			(39,889)		31,301		0001
Purchased Call/S&P 500 INDEX/SPX150YS9	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	01/20/2023	01/19/2024		2,056,000	257.9		56,746		31,841		105,041			(25,099)		7,666		0001
Purchased Call/S&P 500 INDEX/SPX2613S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024		1,481,000	100		31,101		21,021		70,051			(10,225)		6,067		0001
Purchased Call/S&P 500 INDEX/SPX721WSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		3,208,000	3845.08	80,842			1,114		147,319			(40,089)		2,057		0001
Purchased Call/S&P 500 INDEX/SPX715YSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/31/2023		2,663,922	3872	120,001			40,894		241,576			(60,000)		7,732		0001
Purchased Call/S&P 500 INDEX/SPX721ASU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2021	12/27/2023		1,169,198	4792	49,120			12,161		11,455			(12,229)		4,105		0001
Purchased Call/S&P 500 INDEX/SPX715YSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/08/2023		2,051,867	3828	88,536			32,061		160,844			(44,025)		6,146		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/21/2023		2,066,380	250.13	82,517			2,283		162,746			(20,578)		2,478		0001
Purchased Call/S&P 500 INDEX/SPX2503SB	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	04/10/2023	04/05/2024		1,482,089	252		79,719		61,955		122,066			(17,887)		6,490		0001
Purchased Call/S&P 500 INDEX/SPX2503SV	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024		5,445,000	100		64,251		52,392		137,472			(12,255)		24,558		0001
Purchased Call/S&P 500 INDEX/SPX715XSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		50,016	3639.66	5,822			11,787		11,787	5,128				130		0001
Purchased Call/S&P 500 INDEX/SPX2504SZ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024		1,449,000	253.87		75,638		65,248		116,138			(10,540)		6,730		0001
Purchased Call/S&P 500 INDEX/SPX715PSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2022	03/21/2024		2,432,000	4410.77	334,643			121,188		177,510			(82,860)		10,361		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/23/2024		2,541,000	4236.75	377,339			153,942		289,212			(93,304)		11,480		0001
Purchased Call/S&P 500 INDEX/SPX7210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2022	04/18/2024		1,620,906	5708	31,301			12,659		1,041			(7,825)		7,261		0001
Purchased Call/S&P 500 INDEX/SPX821ISZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		1,830,000	4090.46	40,809			25,279		62,173			(15,696)		7,168		0001
Purchased Call/S&P 500 INDEX/SPX721WSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023		1,884,000	3831.39	45,404			500		82,810			(22,516)		1,103		0001
Purchased Call/S&P 500 INDEX/SPX2501SP	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	03/10/2023	03/11/2024		2,829,000	100		64,784		45,331		163,502			(19,771)		11,823		0001
Purchased Call/S&P 500 INDEX/SPX2502SB	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024		7,322,000	100		79,078		58,049		203,068			(21,448)		31,253		0001
Purchased Call/S&P 500 INDEX/SPX715TSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2022	07/07/2023		91,077	3899.38	6,876			12,899		12,899	7,670				63		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/17/2023		699,733	249.61	27,500			605		56,711			(6,809)		755		0001
Purchased Call/S&P 500 INDEX/SPX821JSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024		1,890,000	4079.09		42,147		27,002		65,381			(15,400)		7,518		0001
Purchased Call/S&P 500 INDEX/SPX150TSU	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/08/2022	11/08/2023		1,659,000	244.12	89,254			31,964		154,517			(44,260)		4,969		0001
Purchased Call/S&P 500 INDEX/SPX150US3	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/10/2022	11/09/2023		1,770,892	243	109,604			39,995		173,551			(54,501)		5,325		0001
Purchased Call/S&P 500 INDEX/SPX715YSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/30/2023		1,490,205	3901	54,194			18,368		108,283			(27,172)		4,308		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/12/2022	10/08/2024		1,505,717	.4113	86,824			55,687		193,508			(21,616)		8,507		0001
Purchased Call/S&P 500 INDEX/SPX2612S\$	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024		6,316,000	100		70,108		45,580		136,566			(24,586)		25,447		0001
Purchased Call/S&P 500 INDEX/SPX2612S\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		2,884,000	100		59,122		38,922		151,670			(20,465)		11,644		0001
Purchased Call/S&P 500 INDEX/SPX161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	04/22/2025		1,290,000	.5000	93,246			44,310		79,478			(12,116)		8,686		0001
Purchased Call/S&P 500 INDEX/SPX161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025		3,431,250	.5400	221,873			109,181		70,677			(33,382)		21,849		0001
Purchased Call/S&P 500 INDEX/SPX721A\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/22/2023		1,704,951	.4674	224,877			54,270		32,837			(56,297)		5,903		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	01/21/2022	01/19/2024		1,444,988	.4447	65,055			18,151		37,614			(16,174)		5,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	03/28/2022	03/28/2024		1,799,000	4246.51	125,750			46,747		124,956			(31,136)		7,765		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	04/14/2022	04/15/2024		1,625,000	4338.01	81,088			32,190		94,181			(20,050)		7,242		0001
Purchased Call/S&P 500 INDEX/SPX150ZS2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024		3,968,000	100		47,219		28,253		29,357			(19,146)		15,298		0001
Purchased Call/S&P 500 INDEX/SPX2613\$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024		7,104,000	100		78,144		55,173		155,365			(23,059)		29,863		0001
Purchased Call/S&P 500 INDEX/SPX2613\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024		1,614,000	100		25,340		17,891		53,549			(7,477)		6,785		0001
Purchased Call/S&P 500 INDEX/SPX150ZSI	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024		5,343,000	100		63,582		38,885		87,452			(24,736)		20,881		0001
Purchased Call/S&P 500 INDEX/SPX2613\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024		1,569,890	249		79,960		55,750		143,519			(24,603)		6,522		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	12/21/2021	12/21/2023		2,252,000	4635.97	91,656			21,781		19,965			(22,726)		7,774		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	01/14/2022	01/12/2024		2,289,000	4536.1	113,077			30,498		38,516			(28,114)		8,387		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUUISFPU8MPRO8K5P83	03/15/2022	03/14/2024		1,456,627	.4103	120,026			42,372		133,085			(29,760)		6,123		0001
Purchased Call/S&P 500 INDEX/SPX2614SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024		5,422,000	100		58,015		43,193		142,211			(14,900)		23,403		0001
Purchased Call/S&P 500 INDEX/SPX2616SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024		3,652,000	100		42,363		35,613		70,489			(6,829)		16,746		0001
Purchased Call/S&P 500 INDEX/SPX2616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024		3,978,000	100		45,747		39,086		77,459			(6,962)		18,389		0001
Purchased Call/S&P 500 INDEX/SPX2617SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024		1,888,000	100		30,963		27,816		46,799			(3,215)		8,949		0001
Purchased Call/S&P 500 INDEX/SPX261B\$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024		3,204,000	100		74,333		68,002		105,620			(7,051)		15,325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/14/2024		2,719,725	234.84	96,852			30,610		75,163			(24,134)		10,771		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A\$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/06/2023	01/03/2024		2,136,463	.3870		162,840		84,604		297,798			(78,721)		7,646		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024		2,034,000	267.8		38,443		30,606		70,014			(8,066)		9,065		0001
Purchased Call/S&P 500 INDEX/SPX150PS7	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/19/2022	07/14/2023		1,536,134	242	73,856			2,682		130,035			(37,133)		1,504		0001
Purchased Call/S&P 500 INDEX/SPX2617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2024		2,329,347	255		120,243		108,318		183,418			(12,189)		11,041		0001
Purchased Call/S&P 500 INDEX/SPX821K$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		1,530,000	3970.04		33,813		22,260		55,448			(11,705)		6,177		0001
Purchased Call/S&P 500 INDEX/SPX721Y$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	07/03/2023		2,891,949	3825	125,420			709		231,896			(63,767)		1,311		0001
Purchased Call/S&P 500 INDEX/SPX821FSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024		3,445,000	3852.97		77,857		40,108		121,786			(37,755)		12,362		0001
Purchased Call/S&P 500 INDEX/SPX821HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024		2,694,000	4016.22		59,807		34,269		82,505			(25,561)		10,193		0001
Purchased Call/S&P 500 INDEX/SPX821HSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		665,000	12166.6		14,564		8,455		25,398			(6,161)		2,522		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/19/2025		2,195,730	268.76		77,158		76,253		82,595			(1,091)		15,419		0001
Purchased Call/S&P 500 INDEX/SPX821$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		2,276,000	4119.21		64,411		38,150		85,394			(26,294)		8,754		0001
Purchased Call/S&P 500 INDEX/SPX821JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		2,402,000	4090.46		67,977		42,108		90,797			(26,145)		9,408		0001
Purchased Call/S&P 500 INDEX/SPX721P$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024		1,449,394	4165	52,910			21,954		75,591			(13,209)		6,581		0001
Purchased Call/S&P 500 INDEX/SPX715X$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/03/2024		1,673,830	3655	302,129			192,226		479,341			(75,117)		9,406		0001
Purchased Call/S&P 500 INDEX/SPX715X$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2022	10/16/2023		1,958,000	3583.07	65,397			19,277		117,493			(32,253)		5,325		0001
Purchased Call/S&P 500 INDEX/SPX715Z$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2022	11/10/2023		1,633,735	3946	185,944			68,752		245,991			(93,749)		4,931		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023		1,876,000	3839.05	105,806			1,457		225,151			(52,468)		1,203		0001
Purchased Call/S&P 500 INDEX/SPX721BS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024		3,635,000	4599.9	462,372			124,706		112,782			(114,958)		13,319		0001
Purchased Call/S&P 500 INDEX/SPX2614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2023	03/26/2024		2,255,545	250		115,984		86,187		203,354			(29,952)		9,700		0001
Purchased Call/S&P 500 INDEX/SPX821$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024		2,582,000	4164		84,173		51,246		108,919			(32,977)		10,068		0001
Purchased Call/S&P 500 INDEX/SPX821JS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		2,026,000	4090.46		52,068		32,253		69,510			(20,026)		7,936		0001
Purchased Call/S&P 500 INDEX/SPX721X$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/07/2023		1,717,772	3520	32,559			544		68,701			(16,325)		1,189		0001
Purchased Call/S&P 500 INDEX/SPX721Y$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2022	07/14/2023		1,492,000	100	35,659			1,284		59,529			(17,683)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXA050$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024		2,301,000	5437.1	96,412			37,560		3,808			(23,807)		10,166		0001
Purchased Call/S&P 500 INDEX/SPX715P$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2022	03/22/2024		1,769,000	4445.99	234,393			85,321		120,215			(58,116)		7,551		0001
Purchased Call/S&P 500 INDEX/SPX8210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024		6,246,473	4159		81,589		72,548		95,963			(9,612)		29,335		0001
Purchased Call/S&P 500 INDEX/SPX721X$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		2,712,000	3854.43	78,919			2,174		143,323			(39,135)		2,354		0001
Purchased Call/S&P 500 INDEX/SPX721Y$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	07/03/2023		3,228,579	3825	158,225			894		298,523			(80,446)		1,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715ZS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/16/2023		2,813,146	.3957	165,286			63,536		273,235			(82,415)		8,680		0001
Purchased Call/S&P 500 INDEX/SPX721XS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023		1,537,000	252.57	31,970			531		62,056			(15,853)		1,064		0001
Purchased Call/S&P 500 INDEX/SPX721ZSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		392,397	3961.63	40,338			2,241		49,606			(20,058)		471		0001
Purchased Call/S&P 500 INDEX/SPX8150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024		2,076,078	.3895	111,376			58,325		176,187			(53,065)		7,470		0001
Purchased Call/S&P 500 INDEX/SPX821PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2023	05/08/2024		3,442,086	4138.12	205,334			262,860		262,860	61,842				15,937		0001
Purchased Call/S&P 500 INDEX/SPX715USU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2023		4,061,000	4122.47	92,591			9,948		150,156			(45,915)		6,722		0001
Purchased Call/S&P 500 INDEX/SPX715XSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/12/2022	10/11/2023		1,608,705	.3615	55,358			15,598		102,462			(27,527)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028		2,656,154	4488.28	653,148			604,890		604,890	189,998				29,022		0001
Purchased Call/S&P 500 INDEX/SPX721ZSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023		3,872,000	3921.05	87,507			6,027		153,050			(43,394)		5,167		0001
Purchased Call/S&P 500 INDEX/SPX8210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024		2,070,000	4109.9	41,193			36,214		50,631			(5,065)		9,706		0001
Purchased Call/S&P 500 INDEX/SPX821PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2023	05/08/2024		73,914	4138.12	205,334			5,645		5,645	1,328				342		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/11/2024		317,839	267.06	11,824			5,619		9,961			(2,924)		1,550		0001
Purchased Call/S&P 500 INDEX/SPX8153ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024		1,346,000	4105.02	30,285			23,406		45,061			(7,053)		5,895		0001
Purchased Call/S&P 500 INDEX/SPX8152SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024		1,857,153	.3951	97,661			66,009		140,738			(32,108)		7,608		0001
Purchased Call/S&P 500 INDEX/SPX715ZS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023		2,543,000	3965.34	95,108			37,205		149,556			(46,906)		7,959		0001
Purchased Call/S&P 500 INDEX/SPX715ZSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2022	11/27/2023		2,313,000	4026.12	83,962			34,464		125,962			(41,409)		7,414		0001
Purchased Call/S&P 500 INDEX/SPX721YSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		2,118,000	3863.16	65,870			2,379		119,133			(32,754)		2,074		0001
Purchased Call/S&P 500 INDEX/SPX721YST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		1,944,000	3830.85	49,183			2,303		87,049			(24,389)		2,159		0001
Purchased Call/S&P 500 INDEX/SPX150TS6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	10/28/2022	10/30/2023		3,091,000	100	27,201			9,067		16,565			(13,415)		8,935		0001
Purchased Call/S&P 500 INDEX/SPX715LSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023		45,227	4701.7	4,889			485		485	20				135		0001
Purchased Call/S&P 500 INDEX/SPX2505SZ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	05/31/2023	05/31/2024		2,120,000	100	37,312			34,339		53,263			(3,058)		10,170		0001
Purchased Call/S&P 500 INDEX/SPX721ZSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,571,564	3961.63	264,357			325,094		325,094	177,425				3,084		0001
Purchased Call/S&P 500 INDEX/SPX715VSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/18/2023		2,620,000	4228.48	56,854			7,581					(28,271)		4,800		0001
Purchased Call/S&P 500 INDEX/SPXA052SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024		3,177,000	3988.08	471,785			205,716		549,966			(116,817)		14,827		0001
Purchased Call/S&P 500 INDEX/SPX8151SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/02/2024		2,294,688	.4180	110,942			66,565		148,879			(44,803)		8,847		0001
Purchased Call/S&P 500 INDEX/SPX8151SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/06/2024		3,461,529	.4111	210,980			129,652		292,592			(82,177)		13,468		0001
Purchased Call/S&P 500 INDEX/SPX8152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/04/2024		2,049,000	4045.64	45,693			31,091		71,616			(14,816)		8,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	08/31/2023		1,676,800	.4125		12,796		7,965		2,846			(4,862)		3,455		0001
Purchased Call/S&P 500 INDEX/SPXA052SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/06/2022	05/06/2024		1,953,000	4086.23	292,559			124,750		290,318			(72,439)		9,014		0001
Purchased Call/S&P 500 INDEX/SPX821RSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025		1,835,000	5263.82		40,921		39,112		76,615			(2,021)		12,642		0001
Purchased Call/S&P 500 INDEX/SPX715VS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2022	08/02/2023		3,138,330	.4113	150,654			13,580		226,958			(76,382)		4,718		0001
Purchased Call/S&P 500 INDEX/SPX821RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024		2,250,000	4151.28		61,875		56,375		74,037			(6,103)		10,681		0001
Purchased Call/S&P 500 INDEX/SPXA053SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/27/2022	05/30/2024		1,418,000	4106.68	207,595			95,112		208,705			(51,192)		6,792		0001
Purchased Call/S&P 500 INDEX/SPX715USA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/30/2024		2,985,000	4060.9	454,019			246,342		497,480			(112,264)		15,546		0001
Purchased Call/S&P 500 INDEX/SPX821SS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024		4,930,000	4205.45		105,995		96,842		123,394			(10,192)		23,403		0001
Purchased Call/S&P 500 INDEX/SPX821SS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024		2,025,000	4205.45		59,333		54,266		69,572			(5,643)		9,671		0001
Purchased Call/S&P 500 INDEX/SPX715TSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		2,418,992	3961.63	180,457			301,984		301,984	176,517				2,901		0001
Purchased Call/S&P 500 INDEX/SPX8210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2023	05/10/2024		2,784,038	.4131		131,073		114,325		171,616			(17,644)		12,932		0001
Purchased Call/S&P 500 INDEX/SPX821PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024		2,240,000	4136.25		26,432		22,583		35,737			(4,022)		10,355		0001
Purchased Call/S&P 500 INDEX/SPX715USO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2022	08/04/2023		2,335,000	4145.19	49,502			4,675		2			(24,615)		3,615		0001
Purchased Call/S&P 500 INDEX/SPX8150SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/10/2024		2,064,217	.3917		93,853		50,739		136,769			(43,556)		7,525		0001
Purchased Call/S&P 500 INDEX/SPX8151S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2023	01/25/2024		1,373,579	.4016		64,214		37,309		90,235			(26,934)		5,197		0001
Purchased Call/S&P 500 INDEX/SPX715TSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/24/2024		1,758,000	5087.53	58,366			31,144		36,568			(14,412)		9,086		0001
Purchased Call/S&P 500 INDEX/SPX715TSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2022	07/12/2023		1,574,380	.3831	75,172			2,349		126,275			(38,219)		1,427		0001
Purchased Call/S&P 500 INDEX/SPX8153SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2023	04/10/2024		2,654,485	.4109		127,688		99,899		167,065			(27,986)		11,728		0001
Purchased Call/S&P 500 INDEX/SPX715XSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/06/2023		2,626,955	.3774	104,511			28,800		207,156			(53,437)		6,806		0001
Purchased Call/S&P 500 INDEX/SPX715YSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/26/2023		3,554,797	.3831	178,074			58,360		305,965			(89,781)		10,106		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2023	04/22/2024		2,024,747	.4115		137,701		114,172		195,274			(24,412)		9,132		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/09/2022	09/07/2023		2,850,764	.3916	177,290			33,581		307,277			(88,401)		6,197		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/15/2022	08/15/2024		1,535,000	4388.19	76,904			43,357		100,105			(19,042)		8,154		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024		1,420,000	4447.2	69,154			23,178		47,130			(17,146)		5,817		0001
Purchased Call/S&P 500 INDEX/SPX721YSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		2,392,000	3830.85	32,053			1,501		54,762			(15,895)		2,656		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821RSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024		2,871,000	4151.28		89,862		81,875		108,025			(8,863)		13,629		0001
Purchased Call/S&P 500 INDEX/SPX715VSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023		1,930,000	4207.27	49,022			5,568		73,314			(24,310)		3,273		0001
Purchased Call/S&P 500 INDEX/SPX8152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024		1,766,285	3960		96,871		69,618		143,897			(27,371)		7,439		0001
Purchased Call/S&P 500 INDEX/SPX8153SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/03/2024		1,963,267	4125		99,946		76,267		136,099			(23,823)		8,567		0001
Purchased Call/S&P 500 INDEX/SPX821SSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	07/14/2023		2,090,000	4275		21,130		7,043		93,042			(14,250)		2,047		0001
Purchased Call/S&P 500 INDEX/SPX8153SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024		2,018,000	4109.31		24,216		18,362		34,679			(5,988)		8,790		0001
Purchased Call/S&P 500 INDEX/SPX8154SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024		1,280,000	4169.48		29,696		24,747		40,833			(5,140)		5,812		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/08/2024		155,954	1068.03	22,067			33,318		33,318	14,456				789		0001
Purchased Call/S&P 500 INDEX/SPX150Z$W	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024		3,276,000	100		37,346		23,251		20,618			(14,247)		12,918		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2021	12/15/2023		2,344,940	241.58	82,523			19,038		26,208			(20,528)		7,954		0001
Purchased Call/S&P 500 INDEX/SPX2613SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		2,287,000	248.49		115,951		83,098		216,340			(33,447)		9,633		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/20/2025		4,840,932	267.44		176,227		174,304		194,586			(2,164)		34,019		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		60,009	1220.04	6,751			5,048		5,048	2,454				264		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S5	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/31/2023	05/31/2024		2,042,000	4153.87	140,081			128,921		194,194			(11,482)		9,796		0001
Purchased Call/S&P 500 INDEX/SPX721YSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/11/2023		1,471,200	3831	60,196			1,691		109,498			(30,434)		1,277		0001
Purchased Call/S&P 500 INDEX/SPX821PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024		2,899,000	4130.62		109,872		95,567		138,813			(15,051)		13,466		0001
Purchased Call/S&P 500 INDEX/SPX9052SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		25,136,507	4511.61	5,904,566			5,587,512		5,587,512	1,766,386				273,385		0001
Purchased Call/S&P 500 INDEX/SPX715LSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2021	11/14/2023		1,484,000	5384.81	60,844			11,366		350			(15,045)		4,546		0001
Purchased Call/S&P 500 INDEX/SPX715VSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2022	01/03/2024		1,570,000	4718.38	193,267			49,379		26,820			(47,920)		5,619		0001
Purchased Call/S&P 500 INDEX/SPX721WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2024		3,245,000	3771.01	496,810			250,797		770,699			(122,845)		16,292		0001
Purchased Call/S&P 500 INDEX/SPX715WSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2022	09/06/2024		100,000	4006.18	14,600			18,824		18,824	7,338				545		0001
Purchased Call/S&P 500 INDEX/SPX2504SY	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024		2,280,000	100		48,564		41,893		91,044			(6,767)		10,590		0001
Purchased Call/S&P 500 INDEX/SPX715XSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		1,289,934	3639.66	150,148			303,993		303,993	132,251				3,342		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715X$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		523,050	3639.66	60,883			16,450		123,265			(30,274)		1,355		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	12/28/2023		4,642,272	242.14	170,585			42,447		50,806			(42,481)		16,345		0001
Purchased Call/S&P 500 INDEX/SPX2614$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024		1,578,472	265		31,138		23,440		63,510			(7,870)		6,813		0001
Purchased Call/S&P 500 INDEX/SPX2616$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024		4,626,000	100		54,124		47,265		85,350			(7,226)		21,589		0001
Purchased Call/S&P 500 INDEX/SPX2617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024		3,963,000	100		47,952		43,690		71,464			(4,730)		18,812		0001
Purchased Call/S&P 500 INDEX/SPX715Z$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2022	12/19/2024		1,726,272	3785	285,542			210,626		442,608			(70,799)		10,479		0001
Purchased Call/S&P 500 INDEX/SPX715Y$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2022	10/24/2024		1,735,152	3736	328,255			217,181		459,889			(81,501)		9,970		0001
Purchased Call/S&P 500 INDEX/SPX2617$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024		2,074,000	100		33,599		30,276		50,944			(3,397)		9,845		0001
Purchased Call/S&P 500 INDEX/SPX821K$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		2,444,000	3991.05		40,570		26,376		55,242			(14,227)		9,847		0001
Purchased Call/S&P 500 INDEX/SPX821J$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2025		1,840,915	4116		272,847		222,625		341,924			(50,458)		11,752		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025		1,053,888	269.16		38,663		38,663		39,172			(22)		7,442		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025		3,440,089	269.89		123,843		123,843		123,668					24,358		0001
Purchased Call/S&P 500 INDEX/SPX821F$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		2,926,000	100		29,553		15,550		61,033			(14,092)		10,611		0001
Purchased Call/S&P 500 INDEX/SPX715Z$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2022	11/26/2024		2,190,000	3979.01	365,949			258,376		447,598			(90,487)		13,007		0001
Purchased Call/S&P 500 INDEX/SPX7219$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023		1,550,000	5174.2	89,280			21,094		1,449			(22,137)		5,336		0001
Purchased Call/S&P 500 INDEX/SPX721A$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023		1,304,000	5494.54	60,636			14,909		109			(15,034)		4,579		0001
Purchased Call/S&P 500 INDEX/SPX715Z$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/14/2022	12/11/2023		1,608,613	3952	82,084			37,166		123,624			(41,042)		5,391		0001
Purchased Call/S&P 500 INDEX/SPX821H$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024		2,697,000	100		76,865		44,891		136,586			(32,254)		10,301		0001
Purchased Call/S&P 500 INDEX/SPX2615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024		4,335,000	100		51,587		42,233		71,721			(9,443)		19,618		0001
Purchased Call/S&P 500 INDEX/SPX715Q$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2022	03/28/2024		2,151,000	4588.64	284,147			105,920		100,795			(70,550)		9,284		0001
Purchased Call/S&P 500 INDEX/SPX721Q$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024		1,777,686	5032	93,236			38,421		22,527			(23,117)		8,072		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		20,016	1124.64	2,460			3,064		3,064	1,419				97		0001
Purchased Call/S&P 500 INDEX/SPX721S$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2022	05/24/2024		1,070,333	3935	46,354			21,058		61,416			(11,589)		5,081		0001
Purchased Call/S&P 500 INDEX/SPXA05PS$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/14/2023	04/15/2024		2,156,000	4137.64		78,263		62,308		99,970			(16,420)		9,609		0001
Purchased Call/S&P 500 INDEX/SPX7215$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/29/2021	10/31/2023		1,966,000	4525.71	233,954			39,207		50,792			(57,849)		5,706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2506$5	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	06/02/2023	05/31/2024		1,536,615	256		94,257		87,711		115,283			(7,251)		7,372		0001
Purchased Call/S&P 500 INDEX/SPX2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023		1,477,000	247.5		79,020		35,918		125,084			(39,185)		4,980		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023		2,305,000	245.43		120,091		55,709		215,947			(59,715)		7,819		0001
Purchased Call/S&P 500 INDEX/SPX721A$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023		1,572,302	4589		228,016		54,787		44,495			(57,162)		5,428		0001
Purchased Call/S&P 500 INDEX/SPX7210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024		3,395,000	4245.48		494,312		204,543		382,066			(122,730)		15,415		0001
Purchased Call/S&P 500 INDEX/SPX721Z$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023		5,748,000	3936.69		129,905		6,442		228,331			(64,419)		6,557		0001
Purchased Call/S&P 500 INDEX/SPXA058$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		12,822,000	3693.23		280,802		64,740		492,594			(139,629)		30,755		0001
Purchased Call/S&P 500 INDEX/SPX821L$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	09/20/2023		1,950,000	3950		110,765		47,471		276,627			(63,211)		4,621		0001
Purchased Call/S&P 500 INDEX/SPX821L$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		3,916,644	3992.01		264,461		390,157		390,157	128,525				16,272		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023		2,384,203	250.6		94,203		3,515		182,858			(23,468)		3,302		0001
Purchased Call/S&P 500 INDEX/SPX715Y$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/14/2023		1,903,370	3957		93,126		34,987		149,876			(46,307)		5,831		0001
Purchased Call/S&P 500 INDEX/SPXA050$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024		9,712,000	4105.02		236,973		183,589		305,344			(54,736)		42,759		0001
Purchased Call/S&P 500 INDEX/SPX721P$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2022	05/03/2024		1,722,000	4282.97		243,663		102,753		184,329			(60,415)		7,909		0001
Purchased Call/S&P 500 INDEX/SPXA058$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2023		6,563,000	3693.23		162,106		38,405		283,291			(79,949)		16,021		0001
Purchased Call/S&P 500 INDEX/SPX821M$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/12/2024		1,513,743	3862		51,532		36,401		74,412			(15,190)		6,339		0001
Purchased Call/S&P 500 INDEX/SPXA050$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024		3,410,563	4105.02		234,365		295,952		295,952	81,427				15,016		0001
Purchased Call/S&P 500 INDEX/SPX2613$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024		1,724,000	100		27,756		18,351		74,494			(9,529)		7,004		0001
Purchased Call/S&P 500 INDEX/SPX1500$C	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	07/01/2022	07/03/2023		5,043,000	100		46,900		259					(23,130)		2,286		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/28/2022	11/24/2023		1,967,189	3934		126,985		51,643		226,483			(63,668)		6,242		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024		3,172,000	3947.28		213,158		115,782		379,448			(98,381)		11,622		0001
Purchased Call/S&P 500 INDEX/SPX721B$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024		1,487,000	4539.75		199,555		54,823		58,039			(49,276)		5,517		0001
Purchased Call/S&P 500 INDEX/SPX821L$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		4,613,000	3919.29		108,867		76,865		154,586			(32,125)		19,392		0001
Purchased Call/S&P 500 INDEX/SPXA059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		12,064,000	3585.62		264,202		66,050		465,122			(131,375)		30,119		0001
Purchased Call/S&P 500 INDEX/SPX821K$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2023	02/28/2024		1,328,000	3970.15		15,936		10,639		24,401			(5,327)		5,418		0001
Purchased Call/S&P 500 INDEX/SPXA050$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025		1,616,168	5272		34,819		31,549		59,958			(3,396)		10,842		0001
Purchased Call/S&P 500 INDEX/SPXA050$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024		2,833,000	4154.52		45,328		36,487		55,069			(8,917)		12,713		0001
Purchased Call/S&P 500 INDEX/SPXA050$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024		2,011,000	4154.52		53,090		42,735		65,524			(10,444)		9,024		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		112,930	3992.01		312,038		13,427		13,427	4,754				469		0001
Purchased Call/S&P 500 INDEX/SPXC0OJS8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023		1,697,000	5530.55	59,056			11,681		125			(14,643)		5,348		0001
Purchased Call/S&P 500 INDEX/SPXC00S8K	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/10/2021	12/01/2023		1,692,443	4574	222,999			47,586		45,032			(55,982)		5,497		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024		2,015,000	4301.41	114,855			32,973		97,952			(28,478)		7,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/25/2022	03/18/2024		1,459,198	4572	48,272			17,499		33,870			(12,068)		6,181		0001
Purchased Call/S&P 500 INDEX/SPX2614SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024		5,514,000	100		60,103		46,450		127,425			(13,996)		24,147		0001
Purchased Call/S&P 500 INDEX/SPX2618S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024		3,643,000	100		44,445		40,659		61,508			(4,216)		17,424		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/13/2024		2,087,758	235.32	76,062			23,809		55,094			(18,919)		8,250		0001
Purchased Call/S&P 500 INDEX/SPXA059S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/30/2022	09/29/2023		2,318,000	251.57	49,142			12,285		134,474			(24,436)		5,787		0001
Purchased Call/S&P 500 INDEX/SPX821MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2025		1,441,891	3913		217,260		186,394		343,537			(31,591)		9,419		0001
Purchased Call/S&P 500 INDEX/SPXC00PSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2023		1,965,000	4626.02	236,979			53,711		43,893			(58,758)		6,626		0001
Purchased Call/S&P 500 INDEX/SPXA059SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/03/2022	10/03/2023		4,264,000	3678.43	106,600			27,604		187,176			(52,862)		10,877		0001
Purchased Call/S&P 500 INDEX/SPX821MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		4,295,000	3936.97		52,829		38,460		72,063			(14,434)		18,333		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/18/2022	03/18/2024		2,153,000	4340.8	130,041			46,686		109,219			(32,199)		9,120		0001
Purchased Call/S&P 500 INDEX/SPX2610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2022	12/22/2023		1,506,885	259	30,511			14,829		67,612			(15,340)		5,217		0001
Purchased Call/S&P 500 INDEX/SPX150XSI	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	01/06/2023	01/04/2024		2,217,735	246		124,121		64,654		208,193			(59,838)		7,958		0001
Purchased Call/S&P 500 INDEX/SPX2612S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024		6,206,000	100		74,472		44,109		73,199			(30,401)		23,871		0001
Purchased Call/S&P 500 INDEX/SPX715XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		6,977,560	3639.66	531,690			1,084,645		1,084,645	450,582				18,078		0001
Purchased Call/S&P 500 INDEX/SPX2505SJ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	05/22/2023	05/22/2024		3,739,000	100	45,242			40,519		76,934			(4,821)		17,695		0001
Purchased Call/S&P 500 INDEX/SPX7219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023		1,663,000	5534.49	57,374			13,082		60			(14,225)		5,624		0001
Purchased Call/S&P 500 INDEX/SPX721ASB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023		3,479,000	4761.01	415,045			102,051		44,693			(102,908)		12,216		0001
Purchased Call/S&P 500 INDEX/SPX2614SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/22/2024		2,876,000	100		48,892		35,890		111,367			(13,261)		12,276		0001
Purchased Call/S&P 500 INDEX/SPX2616SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024		3,207,000	100		38,805		32,515		61,772			(6,361)		14,682		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		1,666,000	3831.67	95,795			2,903		204,809			(47,504)		1,510		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	07/25/2023		1,666,044	3929	107,675			7,239		162,152			(53,987)		2,180		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721ZSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		10,241,000	3961.63	231,447			12,858		405,618			(115,087)		12,282		0001
Purchased Call/S&P 500 INDEX/SPX721YSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023		1,792,000	4056.32	32,973			1,453		4,733			(16,262)		1,934		0001
Purchased Call/S&P 500 INDEX/SPX150RSP	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/21/2022	09/21/2023		8,079,000	100	71,903			16,243		274,249			(35,656)		19,263		0001
Purchased Call/S&P 500 INDEX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023		3,965,000	100	38,064			17,197		29,810			(18,876)		13,329		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/14/2023		1,906,530	247	90,282			41,746		165,755			(45,017)		6,448		0001
Purchased Call/S&P 500 INDEX/SPX721ZS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		9,567,000	3961.63	111,934			6,219		189,743			(55,659)		11,474		0001
Purchased Call/S&P 500 INDEX/SPX821FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024		4,393,000	3892.09		52,277		27,650		77,492			(24,634)		15,972		0001
Purchased Call/S&P 500 INDEX/SPX715PSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/26/2024		2,304,000	4508.08	309,427			114,335		133,672			(76,511)		9,908		0001
Purchased Call/S&P 500 INDEX/SPXA05PSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/12/2023	04/11/2024		2,087,146	4109		90,175		70,799		116,890			(19,517)		9,238		0001
Purchased Call/S&P 500 INDEX/SPX821KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		8,068,000	3991.05		194,439		126,412		268,138			(68,187)		32,506		0001
Purchased Call/S&P 500 INDEX/SPX821KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		2,673,000	3970.04		105,316		69,333		150,259			(36,456)		10,792		0001
Purchased Call/S&P 500 INDEX/SPX7210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024		2,119,000	4199.18	322,512			133,453		256,101			(80,075)		9,621		0001
Purchased Call/S&P 500 INDEX/SPX721ZSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023		3,027,000	3921.05	76,280			5,253		134,528			(37,827)		4,039		0001
Purchased Call/S&P 500 INDEX/SPX8151SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024		817,081	4124		152,055		46,566		101,468			(29,251)		3,193		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/20/2023		721,435	247.68	31,312			822		64,518			(7,785)		844		0001
Purchased Call/S&P 500 INDEX/SPX150TSH	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023		2,019,000	243.32	109,026			37,856		193,568			(54,213)		5,931		0001
Purchased Call/S&P 500 INDEX/SPX721KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,432,000	3899.38	30,502			508		54,395			(15,167)		992		0001
Purchased Call/S&P 500 INDEX/SPX721BSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024		1,462,000	4662.85	59,211			15,970		28,888			(14,721)		5,357		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024		1,524,000	4364.1	84,734			30,802		73,021			(20,981)		6,505		0001
Purchased Call/S&P 500 INDEX/SPX8151S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024		3,569,000	4070.56		133,838		78,164		183,450			(56,161)		13,632		0001
Purchased Call/S&P 500 INDEX/SPX2616SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024		1,728,000	100	25,229			21,694		42,406			(3,584)		8,014		0001
Purchased Call/S&P 500 INDEX/SPX2617SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024		2,165,000	100	37,671			34,322		56,791			(3,715)		10,277		0001
Purchased Call/S&P 500 INDEX/SPX715XSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/05/2023		2,022,242	3787	79,475			21,252		144,694			(39,519)		5,212		0001
Purchased Call/S&P 500 INDEX/SPX715ZSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/27/2023		2,387,489	4026	72,257			29,824		113,527			(36,029)		7,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC01755F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024		4,935,066	234.26	194,832			56,237		140,096			(48,441)		18,717		0001
Purchased Call/S&P 500 INDEX/SPX2610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2022	12/22/2023		2,929,000	255.82	77,911			37,762		163,440			(38,742)		10,141		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721ZSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/21/2023		1,349,791	.3982	49,291			2,746		92,307			(24,714)		1,619		0001
Purchased Call/S&P 500 INDEX/SPX821GSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024		1,374,910	.3997		69,959		38,213		109,528			(31,764)		5,038		0001
Purchased Call/S&P 500 INDEX/SPX2613S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	02/29/2024		1,364,525	249		77,063		51,588		123,321			(25,547)		5,578		0001
Purchased Call/S&P 500 INDEX/SPX715XS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2022	09/20/2023		1,996,980	.3870	69,614			15,839		153,784			(35,196)		4,733		0001
Purchased Call/S&P 500 INDEX/SPX715XSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/12/2022	09/29/2023		2,009,539	.3640	91,185			23,448		181,421			(46,888)		5,017		0001
Purchased Call/S&P 500 INDEX/SPX715Z$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023		2,007,000	3965.34	54,791			21,433		84,498			(27,022)		6,281		0001
Purchased Call/S&P 500 INDEX/SPX8151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		2,151,000	4179.76		67,541		40,413		85,927			(27,387)		8,293		0001
Purchased Call/S&P 500 INDEX/SPX8151SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/06/2024		1,673,210	.4111		62,495		38,086		81,856			(24,447)		6,510		0001
Purchased Call/S&P 500 INDEX/SPX715YST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/13/2023		3,305,000	3992.93	88,574			32,941		138,564			(43,684)		10,087		0001
Purchased Call/S&P 500 INDEX/SPX715ZSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/27/2023		2,073,452	.4026	119,629			49,376		196,237			(59,650)		6,646		0001
Purchased Call/S&P 500 INDEX/SPX715Z$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	10/27/2023		1,940,000	.4250	79,750			30,956		158,344			(46,714)		5,539		0001
Purchased Call/S&P 500 INDEX/SPXA059SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/03/2022	09/18/2023		4,411,723	.3873	167,034			37,919		363,705			(86,381)		10,327		0001
Purchased Call/S&P 500 INDEX/SPX821MS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/14/2024		1,665,698	.3919		56,674		40,124		83,827			(16,614)		7,002		0001
Purchased Call/S&P 500 INDEX/SPXA059SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2028		19,615,548	3639.66	5,531,585			8,463,913		8,463,913	2,316,467				225,237		0001
Purchased Call/S&P 500 INDEX/SPXA05PS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/10/2023	04/10/2025		1,308,000	4109.11		65,792		58,572		80,135			(7,290)		8,727		0001
Purchased Call/S&P 500 INDEX/SPXA05RST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/02/2023	05/02/2025		1,663,000	5165.95		42,240		38,880		80,124			(3,409)		11,282		0001
Purchased Call/S&P 500 INDEX/SPXA05PSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/11/2023	04/06/2029		1,958,095	.4105		504,189		643,265		643,265	139,076				23,523		0001
Purchased Call/S&P 500 INDEX/SPXA05RS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/25/2023	04/25/2025		2,074,000	4071.63		96,856		88,220		118,663			(8,745)		13,997		0001
Purchased Call/S&P 500 INDEX/SPXA059SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/07/2022	10/02/2023		1,809,968	.3598	81,214			21,276		144,681			(40,833)		4,593		0001
Purchased Call/S&P 500 INDEX/SPX8153S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/27/2024		1,992,743	.3978		94,168		70,042		136,194			(24,251)		8,585		0001
Purchased Call/S&P 500 INDEX/SPXA05T$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/11/2023	05/09/2025		1,922,506	.4126		106,378		99,482		128,190			(7,296)		13,111		0001
Purchased Call/S&P 500 INDEX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/01/2023	05/01/2024		2,009,000	4167.87		35,961		30,132		43,225			(5,895)		9,197		0001
Purchased Call/S&P 500 INDEX/SPX8153$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024		2,704,244	.3971		99,705		74,090		140,514			(25,748)		11,629		0001
Purchased Call/S&P 500 INDEX/SPX8153SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		1,893,071	.4028		94,588		71,203		132,230			(23,907)		8,171		0001
Purchased Call/S&P 500 INDEX/SPXC00RSF	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL77OXOHC3ZE78	12/20/2021	12/20/2023		1,820,000	4528.28	226,590			53,535		65,406			(56,182)		6,265		0001
Purchased Call/S&P 500 INDEX/SPXA05AS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/11/2022	10/10/2023		2,199,946	.3612	75,912			21,180		136,982			(37,747)		5,815		0001
Purchased Call/S&P 500 INDEX/SPXA05US0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/19/2023	05/21/2024		2,656,000	4191.98		107,302		95,806		129,564			(12,246)		12,550		0001
Purchased Call/S&P 500 INDEX/SPXA05VSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/31/2023	05/29/2025		1,030,157	.4205		52,009		49,934		59,526			(2,140)		7,128		0001

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Purchased Call/S&P 500 INDEX/SPX2611$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024		3,976,000	100		47,712		27,996		94,794			(19,738)		15,222		0001
Purchased Call/S&P 500 INDEX/SPX2616$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024		3,302,000	100		37,973		32,429		64,247			(5,794)		15,240		0001
Purchased Call/S&P 500 INDEX/SPX721B$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024		3,121,000	4635.81	380,138			104,433		85,985			(93,868)		11,580		0001
Purchased Call/S&P 500 INDEX/SPXA05VS$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024		3,632,370	4151		129,588		118,728		151,500			(11,159)		17,243		0001
Purchased Call/S&P 500 INDEX/SPX821I$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/26/2024		1,717,776	4071		53,548		31,349		69,772			(22,224)		6,515		0001
Purchased Call/S&P 500 INDEX/SPX8152$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/13/2024		2,618,061	3856		148,362		104,919		219,516			(43,612)		10,984		0001
Purchased Call/S&P 500 INDEX/SPX8153$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024		4,076,436	4109		147,332		112,330		194,225			(35,214)		17,756		0001
Purchased Call/S&P 500 INDEX/SPX821J$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024		5,931,000	4090.46		144,123		89,730		191,854			(54,979)		23,386		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023		1,663,738	251.94	67,910			6,481		117,611			(16,945)		3,643		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028		1,435,452	3639.66	404,797			619,383		619,383	169,517				16,483		0001
Purchased Call/S&P 500 INDEX/SPXA05TSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024		3,089,000	4109.9		89,890		79,024		111,595			(11,052)		14,484		0001
Purchased Call/S&P 500 INDEX/SPX8150$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024		22,373,000	3999.09		525,766		285,583		757,891			(242,661)		81,974		0001
Purchased Call/S&P 500 INDEX/SPX8151$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024		5,448,000	4070.56		132,931		77,635		178,537			(55,780)		20,809		0001
Purchased Call/S&P 500 INDEX/SPX8153$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2023	03/27/2024		2,577,439	3978		145,405		108,451		203,672			(37,150)		11,104		0001
Purchased Call/S&P 500 INDEX/SPX821J$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024		3,096,000	4079.09		59,443		38,083		79,382			(21,720)		12,315		0001
Purchased Call/S&P 500 INDEX/SPX721Z$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023		3,029,000	3966.84	77,240			5,107		135,960			(38,302)		3,964		0001
Purchased Call/S&P 500 INDEX/SPX8151$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		8,562,000	4179.76		210,625		126,025		266,793			(85,404)		33,009		0001
Purchased Call/S&P 500 INDEX/SPX8151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024		2,199,000	4147.6		85,321		53,825		110,931			(31,557)		8,728		0001
Purchased Call/S&P 500 INDEX/SPX821J$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		2,262,000	4136.13		58,586		36,798		76,031			(21,829)		8,958		0001
Purchased Call/S&P 500 INDEX/SPX8154$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/24/2024		2,308,468	4137		124,122		103,031		162,250			(21,884)		10,447		0001
Purchased Call/S&P 500 INDEX/SPX821G$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024		2,129,000	4016.95		34,277		19,546		46,794			(14,744)		8,036		0001
Purchased Call/S&P 500 INDEX/SPX8153$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024		2,078,350	4028		93,840		70,837		123,757			(23,525)		8,971		0001
Purchased Call/S&P 500 INDEX/SPX8153$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2023	04/05/2024		1,630,139	4106		153,226		119,081		226,880			(34,380)		7,139		0001
Purchased Call/S&P 500 INDEX/SPX8154$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/08/2024		4,990,573	4138		236,678		203,425		303,454			(33,718)		23,107		0001
Purchased Call/S&P 500 INDEX/SPX8154$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/13/2023	04/12/2024		9,202,000	4146.22		224,529		177,882		283,829			(47,981)		40,799		0001
Purchased Call/S&P 500 INDEX/SPX8155$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2023	05/09/2024		1,888,486	4132		72,156		62,217		91,678			(10,082)		8,758		0001
Purchased Call/S&P 500 INDEX/SPX7213$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2021	10/06/2023		1,638,000	4391.34	177,395			68,757		68,757	29,383				4,244		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721C\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024		1,474,000	4451.35	181,744			50,638		80,611			(45,124)		5,496		0001
Purchased Call/S&P 500 INDEX/SPX821F\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2025		1,610,000	4550.73		110,607		83,752		187,728			(26,933)		9,909		0001
Purchased Call/S&P 500 INDEX/SPX715Y\$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/10/2023		2,426,000	3992.93	26,929			9,874		46,161			(13,390)		7,322		0001
Purchased Call/S&P 500 INDEX/SPX2614\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024		1,704,000	100		29,309		22,465		64,334			(6,887)		7,462		0001
Purchased Call/S&P 500 INDEX/SPX2612\$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		1,846,000	250.44		103,745		66,466		152,376			(37,907)		7,343		0001
Purchased Call/S&P 500 INDEX/SPX2613\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/07/2024		1,520,051	263		27,283		18,999		65,636			(8,418)		6,303		0001
Purchased Call/S&P 500 INDEX/SPX721W\$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2024		1,612,000	4901.01	55,292			27,950		55,339			(13,653)		8,104		0001
Purchased Call/S&P 500 INDEX/SPXA057\$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028		25,361,215	4006.18	6,629,422			8,499,363		8,499,363	2,454,508				289,086		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2028		73,082	1068.03	21,347			29,086		29,086	8,404				819		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2028		144,115	1158.51	41,130			46,754		46,754	14,021				1,629		0001
Purchased Call/S&P 500 INDEX/SPX2617\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2023	07/19/2023		4,160,000	.4000		8,200		2,545		175			(5,687)		4,746		0001
Purchased Call/S&P 500 INDEX/SPX2617\$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2023	07/28/2023		4,190,000	.4175		14,820		6,252		1,414			(8,533)		5,803		0001
Purchased Call/S&P 500 INDEX/SPX821I\$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		7,598,000	4119.21		96,495		57,152		124,109			(39,391)		29,225		0001
Purchased Call/S&P 500 INDEX/SPX721Y\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,299,000	100	31,306			1,130		51,828			(15,567)		1,272		0001
Purchased Call/S&P 500 INDEX/SPX821I\$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024		3,567,025	.4077		183,943		108,739		246,623			(75,295)		13,688		0001
Purchased Call/S&P 500 INDEX/SPXA052\$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024		1,223,818	4123.34	177,331			173,655		173,655	72,393				5,666		0001
Purchased Call/S&P 500 INDEX/SPX721A\$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/28/2023		1,718,729	.5698	56,576			14,008		23			(14,047)		6,052		0001
Purchased Call/S&P 500 INDEX/SPX721X\$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023		8,092,000	3902.62	93,058			1,547		161,498			(46,147)		5,603		0001
Purchased Call/S&P 500 INDEX/SPX821J\$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/13/2023	02/08/2024		1,713,030	.4118		59,243		36,737		77,388			(22,545)		6,695		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024		1,837,000	4076.61	107,832			53,694		223,486			(26,700)		9,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2022	08/05/2024		1,645,000	4322.1	84,389			46,547		131,329			(20,895)		8,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2022	08/13/2024		2,243,000	4332.32	124,935			70,190		172,860			(30,892)		11,886		0001
Purchased Call/Shiller Barclays Global Index/SBG017I\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/06/2023		743,437	251.78	29,273			2,695		53,061			(7,236)		1,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821KSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2023	02/23/2024		2,118,505	4012		119,391		78,818		174,568			(40,679)		8,553		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/01/2022	02/28/2024		2,060,593	234.38	70,949			23,617		60,487			(17,616)		8,407		0001
Purchased Call/S&P 500 INDEX/SPX821JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		18,158,000	4090.46		441,239		273,323		587,519			(169,707)		71,124		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	06/10/2022	06/07/2024		2,370,527	4276	97,490			46,052		182,045			(24,239)		11,490		0001
Purchased Call/S&P 500 INDEX/SPX821GSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		10,533	3972.61		165,213		1,502		1,502	586				40		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	07/08/2022	07/09/2024		2,239,000	4155.5	115,980			59,583		238,595			(28,678)		11,347		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024		1,521,000	4245.83	80,309			48,538		152,028			(19,912)		8,359		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/21/2022	10/22/2024		1,872,000	4167.69	119,621			78,707		225,248			(29,578)		10,734		0001
Purchased Call/S&P 500 INDEX/SPX821KS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	11/04/2025		2,005,000	6400		14,515		12,642		15,490			(1,884)		15,370		0001
Purchased Call/S&P 500 INDEX/SPX8150S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	12/23/2022	12/22/2023		2,896,870	3822	153,692			74,491		256,965			(76,424)		10,029		0001
Purchased Call/S&P 500 INDEX/SPX721YSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		1,050,000	3830.85	11,865			556		20,940			(5,884)		1,166		0001
Purchased Call/S&P 500 INDEX/SPX721ZSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		100,039	3961.63	10,284			12,647		12,647	6,902				120		0001
Purchased Call/S&P 500 INDEX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024		1,720,000	4109.9		21,672		19,052		29,147			(2,665)		8,065		0001
Purchased Call/S&P 500 INDEX/SPX2619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024		4,497,000	100		62,958		62,958		70,171			(172)		22,454		0001
Purchased Call/S&P 500 INDEX/SPX721PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024		1,397,000	4070.19	221,005			92,768		210,212			(54,722)		6,406		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2024		1,726,000	4345.37	80,604			47,102		136,083			(19,958)		9,334		0001
Purchased Call/S&P 500 INDEX/SPX821MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,705,000	3891.93		68,166		48,315		96,777			(19,928)		11,393		0001
Purchased Call/S&P 500 INDEX/SPX721XSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,878,000	254.73	32,302			538		59,197			(16,062)		1,300		0001
Purchased Call/S&P 500 INDEX/SPXA052S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024		1,566,000	4038.81	245,079			104,504		247,324			(60,683)		7,228		0001
Purchased Call/S&P 500 INDEX/SPX715TSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	07/06/2022	07/03/2023		2,249,367	3825	103,747			576		200,344			(51,873)		1,020		0001
Purchased Call/S&P 500 INDEX/SPX715TS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	07/14/2022	07/13/2023		1,820,768	3817	72,280			2,409		139,898			(35,941)		1,718		0001
Purchased Call/S&P 500 INDEX/SPX715USF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	07/29/2022	07/27/2023		1,653,704	4024	76,984			5,575		127,807			(38,386)		2,249		0001
Purchased Call/S&P 500 INDEX/SPX8150SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024		3,769,922	3895		126,324		67,001		191,638			(59,345)		13,707		0001
Purchased Call/S&P 500 INDEX/SPX715USW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2024		1,817,000	4065.17	284,906			158,281		305,154			(70,544)		9,582		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA054$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	06/21/2022	06/14/2024		1,531,845	.3630	263,594			127,416		424,152			(65,899)		7,500		0001
Purchased Call/S&P 500 INDEX/SPXA054$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	07/15/2022	07/10/2023		2,043,968	.3901	78,275			1,979		150,876			(39,355)		1,692		0001
Purchased Call/S&P 500 INDEX/SPX721F$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	02/04/2022	02/06/2024		1,761,000	5392.08	64,453			19,477		1,279			(15,937)		6,851		0001
Purchased Call/S&P 500 INDEX/SPX721X$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	07/06/2022	07/03/2024		1,556,072	.4658	77,472			39,270		102,183			(19,262)		7,823		0001
Purchased Call/S&P 500 INDEX/SPX715I$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/09/2022	09/10/2024		2,514,000	4009.2	400,480			240,398		467,079			(99,026)		13,770		0001
Purchased Call/S&P 500 INDEX/SPX715I$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/16/2022	09/18/2023		5,408,000	3873.33	134,118			29,188		227,091			(66,146)		12,659		0001
Purchased Call/S&P 500 INDEX/SPX715I$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/16/2022	09/18/2023		2,044,000	3873.33	69,292			15,080		119,727			(34,174)		4,785		0001
Purchased Call/S&P 500 INDEX/SPX715X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	09/20/2022	09/19/2023		1,917,784	.3882	75,202			16,619		136,509			(37,394)		4,517		0001
Purchased Call/S&P 500 INDEX/SPX8150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	12/23/2022	12/26/2024		2,704,000	3787.15	449,946			335,762		694,047			(110,954)		16,521		0001
Purchased Call/S&P 500 INDEX/SPX8154$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	04/28/2023	04/26/2024		1,815,000	4169.48	69,515			57,929		86,153			(12,031)		8,241		0001
Purchased Call/S&P 500 INDEX/SPX821T$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/02/2023	06/03/2024		2,629,000	4282.37	36,280			33,782		40,343			(2,768)		12,668		0001
Purchased Call/S&P 500 INDEX/SPX821V$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/22/2023	06/21/2024		3,228,000	4381.89	82,960			81,811		87,227			(1,818)		15,962		0001
Purchased Call/S&P 500 INDEX/SPX715Y$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	11/14/2022	11/10/2023		3,093,881	.3956	183,363			67,421		291,776			(91,936)		9,338		0001
Purchased Call/S&P 500 INDEX/SPX821I$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	02/01/2023	01/30/2024		2,462,893	.4018	162,886			96,107		217,523			(66,860)		9,429		0001
Purchased Call/S&P 500 INDEX/SPX721Y$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	07/15/2022	07/17/2023		1,186,000	105	17,671			779		10,592			(8,715)		1,280		0001
Purchased Call/S&P 500 INDEX/SPX721Z$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	07/22/2022	07/21/2023		3,837,000	3961.63	76,356			4,242		133,036			(37,968)		4,602		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	05/17/2022	05/17/2024		1,520,000	4195.46	84,360			37,146		136,245			(20,888)		7,138		0001
Purchased Call/S&P 500 INDEX/SPX821K$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	03/03/2023	03/04/2024		878,000	12290.8	19,404			13,203		33,054			(6,292)		3,619		0001
Purchased Call/S&P 500 INDEX/SPXA051$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/08/2022	04/07/2028		27,575,846	4488.28	6,780,901			6,279,887		6,279,887	1,972,532				301,301		0001
Purchased Call/S&P 500 INDEX/SPXA05J$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02/28/2023	02/27/2024		1,632,340	.3981	163,365			108,759		265,431			(54,754)		6,646		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM01728P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	09/22/2022	08/22/2028		100,959	1163.03	29,061			32,529		32,529	9,755				1,146		0001
Purchased Call/S&P 500 INDEX/SPXA05P$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/17/2023	04/17/2024		2,706,000	4151.32	57,367			45,862		71,154			(11,599)		12,102		0001
Purchased Call/S&P 500 INDEX/SPX821L$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	03/08/2023	03/08/2024		3,950,070	3992.01	312,038			469,652		469,652	166,286				16,411		0001
Purchased Call/S&P 500 INDEX/SPX821L$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	03/08/2023	03/08/2024		42,356	3992.01	264,461			4,219		4,219	1,390				176		0001
Purchased Call/S&P 500 INDEX/SPX7219$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	12/17/2021	12/19/2023		1,452,000	5482.85	54,740			12,858		103			(13,536)		4,984		0001
Purchased Call/S&P 500 INDEX/SPX2610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	12/23/2022	12/22/2023		1,657,290	245	91,882			44,533		159,892			(45,688)		5,738		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150Z$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4H0FFQ7349	02/01/2023	01/31/2024		1,674,506	250		92,342		54,589		135,757			(37,799)		6,426		0001
Purchased Call/S&P 500 INDEX/SPX715X$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	09/27/2022	09/14/2023		2,050,671	3936	54,267		11,629		124,272			(27,905)		4,679		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025		1,621,000	4630.65	67,758		62,367		101,289			(5,469)		10,997		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$D	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4H0FFQ7349	11/23/2022	11/21/2024		1,976,738	4448	85,537		60,136		148,171			(21,238)		11,683		0001
Purchased Call/S&P 500 INDEX/SPX8155$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	06/12/2023	06/12/2024		3,001,000	4338.93	85,228		81,248		92,623			(4,192)		14,651		0001
Purchased Call/S&P 500 INDEX/SPX715W$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	09/09/2022	09/11/2024		1,635,000	4819.82	106,929		64,245		86,323			(26,404)		8,965		0001
Purchased Call/S&P 500 INDEX/SPX715Y$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	10/20/2022	10/11/2024		1,487,478	3618	265,049		172,761		446,400			(66,446)		8,431		0001
Purchased Call/S&P 500 INDEX/SPX715W$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	09/06/2022	09/01/2023		1,390,934	3963	55,328		9,582		99,290			(27,818)		2,889		0001
Purchased Call/S&P 500 INDEX/SPX821S$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024		5,440,000	4282.37	138,176		128,580		155,961			(10,629)		26,097		0001
Purchased Call/S&P 500 INDEX/SPX715Y$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	10/27/2022	10/25/2023		2,018,315	3859	99,663		32,203		184,313			(49,694)		5,714		0001
Purchased Call/S&P 500 INDEX/SPX8154$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024		1,544,541	4130	82,261		66,952		105,929			(15,819)		6,931		0001
Purchased Call/S&P 500 INDEX/SPX721A$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/31/2021	12/14/2023		1,467,554	5921	31,543		7,385		1			(8,007)		4,963		0001
Purchased Call/S&P 500 INDEX/SPX721B$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/11/2022	01/11/2024		1,722,000	5712.24	48,733		12,986		42			(12,083)		6,293		0001
Purchased Call/S&P 500 INDEX/SPXA05HSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024		2,878,000	4090.46	115,983		72,210		156,928			(44,244)		11,348		0001
Purchased Call/S&P 500 INDEX/SPX715Y$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	10/28/2022	10/26/2023		2,078,971	3836	85,408		27,835		141,711			(42,587)		5,910		0001
Purchased Call/S&P 500 INDEX/SPX715Y$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	11/01/2022	10/30/2023		3,877,654	3901	187,667		62,902		334,736			(93,575)		11,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025		1,515,592	4634	61,872		57,623		97,456			(4,323)		10,336		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2028		61,200	1104.09	17,528		22,461		22,461	6,588				689		0001
Purchased Call/S&P 500 INDEX/SPX8211$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		1,578,000	4145.19	53,968		5,097		87,214			(26,836)		2,443		0001
Purchased Call/S&P 500 INDEX/SPX821V$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		2,458,000	4381.89	43,261		42,662		44,801			(948)		12,155		0001
Purchased Call/S&P 500 INDEX/SPX8153$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/03/2023	04/03/2024		2,808,000	4124.51	97,999		74,576		127,110			(23,563)		12,253		0001
Purchased Call/S&P 500 INDEX/SPX8211$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/05/2022	08/03/2023		2,310,548	4148	91,604		8,420		147,242			(45,676)		3,526		0001
Purchased Call/S&P 500 INDEX/SPX2615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024		1,422,000	252.07	75,082		61,674		122,265			(13,539)		6,446		0001
Purchased Call/S&P 500 INDEX/SPX2618$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024		1,699,000	100	35,509		32,443		51,380			(3,414)		8,065		0001
Purchased Call/S&P 500 INDEX/SPX8155$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/12/2023	05/10/2024		2,045,000	4124.08	47,649		41,560		67,102			(6,414)		9,499		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8155SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2023	06/03/2024		1,536,000	4282.37		35,942		33,467		44,077			(2,742)		7,401		0001
Purchased Call/S&P 500 INDEX/SPX8212S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023		3,376,000	4305.2	51,990			6,588		69,626			(25,782)		6,057		0001
Purchased Call/S&P 500 INDEX/SPX905XSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024		2,046,000	4287.75	282,757			93,345		184,719			(70,012)		8,313		0001
Purchased Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		15,005	1158.51	1,326			1,093		1,093	633				25		0001
Purchased Call/S&P 500 INDEX/SPX150W8O	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	12/21/2022	12/20/2023		2,199,857	245	123,572			58,714		210,565			(61,447)		7,573		0001
Purchased Call/S&P 500 INDEX/SPX8151SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024		83,821	4124		152,055		10,409		10,409	2,663				328		0001
Purchased Call/Shiller Barclays Global Index/SBG017J86	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2023		1,999,337	254.81	77,517			9,383		118,245			(19,246)		4,936		0001
Purchased Call/S&P 500 INDEX/SPX821LSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	08/08/2023		1,950,000	4150		45,795		11,919		165,424			(33,727)		3,187		0001
Purchased Call/S&P 500 INDEX/SPX721DSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/19/2024		1,608,518	5424	37,500			10,550		554			(9,401)		5,998		0001
Purchased Call/S&P 500 INDEX/SPX2618SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024		2,180,000	100		44,908		41,815		55,574			(3,426)		10,505		0001
Purchased Call/S&P 500 INDEX/SPX721WSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		1,268,000	3845.08	14,202			196		25,324			(7,042)		813		0001
Purchased Call/S&P 500 INDEX/SPX721ZS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		1,488,000	3961.63	31,397			1,744		30,527			(15,612)		1,785		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023		1,787,105	3989	102,404			15,645		154,574			(50,921)		3,500		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/02/2023		1,733,911	253.61	68,143			8,717		110,826			(16,873)		4,400		0001
Purchased Call/S&P 500 INDEX/SPX8154S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024		1,256,000	4133.52		29,265		23,818		41,210			(5,628)		5,636		0001
Purchased Call/S&P 500 INDEX/SPXA059S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		1,763,606	251	39,042			9,761		105,845			(19,414)		4,403		0001
Purchased Call/S&P 500 INDEX/SPX7210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2024		1,904,000	3962.32	282,554			124,029		342,561			(69,962)		8,928		0001
Purchased Call/S&P 500 INDEX/SPX721RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024		1,560,000	4790.75	77,688			34,848		59,623			(19,236)		7,394		0001
Purchased Call/S&P 500 INDEX/SPXC00ESN	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL77OXOHC3ZE78	11/09/2021	11/09/2023		1,759,000	5491.11	59,806			10,777		115			(14,829)		5,289		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,589,493,597	876,808,254		1,627,987,305	XXX	2,971,966,273	170,948,762		(493,977,601)		242,186,584	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,589,493,597	876,808,254		1,627,987,305	XXX	2,971,966,273	170,948,762		(493,977,601)		242,186,584	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,589,493,597	876,808,254		1,627,987,305	XXX	2,971,966,273	170,948,762		(493,977,601)		242,186,584	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,589,493,597	876,808,254		1,627,987,305	XXX	2,971,966,273	170,948,762		(493,977,601)		242,186,584	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPX821F$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		1,643,066	3895.08		(51,035)		(9,382)		(9,382)	39,089				(5,958)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2023		20,015	993.68	959			(3)		(3)	910				(24)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028		314,286	3312.05	26,871			(16,487)		(16,487)	10,294				(3,553)		0001
Written Call/S&P 500 INDEX/SPX8150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024		4,801,711	3505.57		(203,424)		(29,988)		(29,988)	169,763				(17,413)		0001
Written Call/S&P 500 INDEX/SPX8211$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024		101,553	3294.29		(105,166)		(513)		(513)	1,446				(397)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028		4,872,556	3383.9	529,160			(293,243)		(293,243)	185,784				(54,387)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028		12,896,714	3312.05	1,102,669			(676,551)		(676,551)	422,425				(145,800)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028		2,492,566	90	186,444			(129,403)		(129,403)	77,923				(28,865)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029		2,921,129	90		(202,404)		(182,781)		(182,781)	12,351				(35,613)		0001
Written Call/S&P 500 INDEX/SPX8006$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	01/22/2020	01/22/2026		1,424,000	2657.4	129,726			(23,894)		(23,894)	35,853				(11,408)		0001
Written Call/S&P 500 INDEX/SPX821$S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2023	08/23/2023		3,344,000	.4075		(107,856)		(72,359)		(146,999)		37,685			(6,431)		0001
Written Call/S&P 500 INDEX/SPX8150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/22/2024		3,454,468	3178.09		(73,112)		(13,379)		(13,379)	59,510				(12,976)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027		1,556,420	3757.25	160,467			(92,315)		(92,315)	64,235				(16,476)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2023		33,680	961.22	1,684						1,232				(23)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2023		151,924	993.68	7,277			(21)		(21)	6,907				(182)		0001
Written Call/S&P 500 INDEX/SPX821L$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		155,288	3592.81		(226,649)		(1,523)		(1,523)	3,493				(645)		0001
Written Call/S&P 500 INDEX/SPX821F$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		86,934	3895.08		(51,035)		(496)		(496)	2,068				(315)		0001
Written Call/S&P 500 INDEX/SPX8150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/22/2024		10,532	3178.09		(73,112)		(41)		(41)	181				(40)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028		11,136,852	3169.3	973,361			(539,366)		(539,366)	346,688				(125,296)		0001
Written Call/S&P 500 INDEX/SPX8154$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024		217,068	3310.5		(94,233)		(1,847)		(1,847)	2,537				(1,005)		0001
Written Call/S&P 500 INDEX/SPX2619$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2023	07/07/2023		220,000	4428.13		(24,640)		(616)		(513)					(152)		0001
Written Call/S&P 500 INDEX/SPX821K$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025		2,144,673	3591.95		(116,694)		(56,074)		(56,074)	59,524				(13,772)		0001
Written Call/S&P 500 INDEX/SPXA054$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023		241,161	3119.5	7,500			(1)		(1)	3,113				(167)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/08/2023		40,068	1012.42	2,028			(73)		(73)	2,178				(88)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX721US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024		214,906	3383.9	15,860			(2,542)		(2,542)	8,741				(1,063)		0001
Written Call/S&P 500 INDEX/SPXC0QJS0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023		1,005,000	4214.65	79,797			(14,035)		(14,035)	80,737				(3,167)		0001
Written Call/S&P 500 INDEX/SPX821TSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	07/21/2023		3,210,000	.4350		(35,618)		(16,190)		(85,237)			19,357		(3,850)		0001
Written Call/S&P 500 INDEX/SPXA054SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028		1,180,444	3383.9	128,196			(71,042)		(71,042)	45,009				(13,176)		0001
Written Call/S&P 500 INDEX/SPXA055S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028		440,148	3169.3	38,469			(21,317)		(21,317)	13,702				(4,952)		0001
Written Call/S&P 500 INDEX/SPXA054SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028		203,378	3509.44	21,843			(13,072)		(13,072)	8,084				(2,279)		0001
Written Call/S&P 500 INDEX/SPX905EST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027		10,869,427	3381.81	1,159,768			(487,783)		(487,783)	398,643				(107,910)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023		47,877	1042.66	2,164			(33)		(33)	2,854				(78)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023		31,917	1046.72	1,459			(43)		(43)	1,969				(61)		0001
Written Call/S&P 500 INDEX/SPXC134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026		6,039,433	2717.73	780,295			(142,004)		(142,004)	163,735				(53,554)		0001
Written Call/S&P 500 INDEX/SPXA05DSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028		9,871,057	3567.16	1,054,229			(684,836)		(684,836)	388,290				(115,185)		0001
Written Call/S&P 500 INDEX/SPXA05C5I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028		8,114,484	3202.86	632,118			(419,106)		(419,106)	251,444				(94,306)		0001
Written Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028		10,177,108	3119.5	810,098			(477,494)		(477,494)	311,236				(114,064)		0001
Written Call/S&P 500 INDEX/SPXA057SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028		7,741,873	3605.56	828,380			(531,271)		(531,271)	314,036				(88,248)		0001
Written Call/S&P 500 INDEX/SPX261954	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2023	08/29/2023		1,764,000	.4400		(38,136)		(33,089)		(49,661)			5,448		(3,576)		0001
Written Call/S&P 500 INDEX/SPX821RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025		2,269,790	3773.37		(126,245)		(79,169)		(79,169)	40,676				(15,627)		0001
Written Call/S&P 500 INDEX/SPXI13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	06/22/2023	12/31/2024		6,525,000	.4825		(314,910)		(312,068)		(363,253)			4,515		(40,048)		0001
Written Call/S&P 500 INDEX/SRM0500SK	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028		100,058	90	9,375			(4,520)		(4,520)	3,108				(1,107)		0001
Written Call/S&P 500 INDEX/SPXC134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026		486,567	2717.73	62,864			(11,441)		(11,441)	13,191				(4,315)		0001
Written Call/S&P 500 INDEX/SPX905NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027		520,135	3513.07	59,035			(26,764)		(26,764)	19,486				(5,378)		0001
Written Call/S&P 500 INDEX/SPX8155SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024		247,963	3435.14		(81,090)		(2,740)		(2,740)	1,054				(1,202)		0001
Written Call/S&P 500 INDEX/SPX905DSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027		444,194	3324.69	47,751			(19,097)		(19,097)	15,955				(4,382)		0001
Written Call/S&P 500 INDEX/SPX905KSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027		2,678,047	.3553	289,904			(137,341)		(137,341)	103,210				(27,253)		0001
Written Call/S&P 500 INDEX/SPX905EST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027		1,554,573	3381.81	165,873			(69,764)		(69,764)	57,015				(15,434)		0001
Written Call/S&P 500 INDEX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2023	04/22/2024		25,594	3306.82		(61,869)		(194)		(194)	315				(115)		0001
Written Call/S&P 500 INDEX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2023	04/22/2024		3,083,406	3306.82		(61,869)		(23,372)		(23,372)	37,988				(13,907)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX2619SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/07/2023		2,640,000	4428.13		(24,640)		(7,392)		(6,158)					(1,828)		0001
Written Call/S&P 500 INDEX/SPX821KSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025		20,327	3591.95		(116,694)		(531)		(531)	564				(131)		0001
Written Call/S&P 500 INDEX/SPXA057SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028		359,127	3605.56	38,427			(24,644)		(24,644)	14,567				(4,094)		0001
Written Call/S&P 500 INDEX/SPX905DSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027		10,558,806	3324.69	1,135,072			(453,944)		(453,944)	379,259				(104,168)		0001
Written Call/S&P 500 INDEX/SPX821RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025		121,210	3773.37		(126,245)		(4,228)		(4,228)	2,172				(834)		0001
Written Call/S&P 500 INDEX/SPX905KSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027		200,155	3553	21,667			(10,265)		(10,265)	7,714				(2,037)		0001
Written Call/S&P 500 INDEX/SRM0401SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029		525,233	90		(317,647)		(32,970)		(32,970)	2,221				(6,424)		0001
Written Call/S&P 500 INDEX/SRM0500SA	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	08/20/2021	08/20/2027		1,063,288	90	115,367			(57,357)		(57,357)	43,548				(10,821)		0001
Written Call/S&P 500 INDEX/SRM0500SC	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/22/2021	11/22/2027		67,479	90	6,910			(4,231)		(4,231)	2,919				(708)		0001
Written Call/S&P 500 INDEX/SRM0500SS	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	12/22/2022	12/22/2028		117,835	90	9,592			(6,955)		(6,955)	2,801				(1,380)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2024		144,797	1042.66	9,672			(3,432)		(3,432)	9,204				(763)		0001
Written Call/S&P 500 INDEX/SPX721USZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024		1,330,094	3383.9	98,161			(15,735)		(15,735)	54,102				(6,577)		0001
Written Call/S&P 500 INDEX/SPX721AS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027		19,555,580	3757.25	2,016,180			(1,159,893)		(1,159,893)	807,073				(207,007)		0001
Written Call/S&P 500 INDEX/SPX821VSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		338,455	3943.7		(230,767)		(7,564)		(7,564)	1,676				(1,674)		0001
Written Call/S&P 500 INDEX/SPXA05CSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028		2,027,516	3202.86	157,943			(104,719)		(104,719)	62,827				(23,564)		0001
Written Call/S&P 500 INDEX/SPXA051S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028		18,689,039	3590.62	1,541,846			(1,077,340)		(1,077,340)	691,657				(204,202)		0001
Written Call/S&P 500 INDEX/SPXA054SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028		5,388,622	3509.44	578,738			(346,347)		(346,347)	214,178				(60,395)		0001
Written Call/S&P 500 INDEX/SPX821LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		6,861,712	3592.81		(226,649)		(67,283)		(67,283)	154,350				(28,507)		0001
Written Call/S&P 500 INDEX/SPXA055S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028		1,485,103	3565.47	172,420			(98,450)		(98,450)	60,012				(16,708)		0001
Written Call/S&P 500 INDEX/SPX821VS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	07/19/2024		6,525,000	3700		(141,285)		(139,469)		(112,993)			2,876		(33,507)		0001
Written Call/S&P 500 INDEX/SPX8211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024		5,347,447	3294.29		(105,166)		(27,039)		(27,039)	76,167				(20,899)		0001
Written Call/S&P 500 INDEX/SPX821VSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		8,114,545	3943.7		(230,767)		(181,349)		(181,349)	40,178				(40,126)		0001
Written Call/S&P 500 INDEX/SPX621WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027		1,020,400	3549	109,133			(51,022)		(51,022)	40,883				(10,336)		0001
Written Call/S&P 500 INDEX/SPXA054SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028		687,775	3007.91	56,260			(30,217)		(30,217)	20,134				(7,677)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029		100,017	3592.81		(804,489)		(7,165)		(7,165)	1,506				(1,193)		0001
Written Call/S&P 500 INDEX/SPX905NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027		26,865,865	3513.07	3,049,276			(1,382,386)		(1,382,386)	1,006,498				(277,796)		0001
Written Call/S&P 500 INDEX/SPX8210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	12/22/2023		8,360,000	3600		(138,960)		(112,986)		(49,483)			27,410		(28,943)		0001
Written Call/S&P 500 INDEX/SRM0400S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027		429,527	90	44,112			(19,515)		(19,515)	18,143				(4,173)		0001

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Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	11/22/2022	11/22/2028		487,793	90	39,804			(27,046)		(27,046)	15,362				(5,669)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028		52,744	90	5,290			(3,222)		(3,222)	2,148				(561)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	07/08/2022	07/07/2028		216,363	90	19,278			(10,132)		(10,132)	6,530				(2,425)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028		413,943	3567.16	44,209			(28,719)		(28,719)	16,283				(4,830)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		87,127	3057.91	7,179			(4,226)		(4,226)	2,555				(1,020)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		442,247	3440.15	48,293			(29,072)		(29,072)	16,667				(5,179)		0001
Written Call/S&P 500 INDEX/SPX905RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027		1,216,386	3760.97	126,504			(72,825)		(72,825)	49,094				(12,821)		0001
Written Call/S&P 500 INDEX/SPX905RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027		20,561,614	3760.97	2,138,408			(1,231,025)		(1,231,025)	829,885				(216,724)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028		400,216	3518	41,706			(21,614)		(21,614)	14,644				(4,275)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2027		498,600	90	54,148			(26,007)		(26,007)	20,814				(5,025)		0001
Written Call/S&P 500 INDEX/SPXE00Q$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/21/2022	10/20/2023		304,956	3377.48	16,346			(687)		(687)	10,053				(845)		0001
Written Call/S&P 500 INDEX/SPXE00Q$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/21/2022	10/20/2023		3,987,044	3377.48	213,706			(8,979)		(8,979)	131,431				(11,043)		0001
Written Call/S&P 500 INDEX/SPXA056$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		192,316	3724.19	21,462			(13,843)		(13,843)	8,142				(2,182)		0001
Written Call/S&P 500 INDEX/SPXC171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		190,248	3445.3	9,341			(638)		(638)	6,986				(570)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		12,091,873	3057.91	996,370			(586,437)		(586,437)	354,624				(141,595)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029		6,139,348	3505.57		(674,858)		(417,039)		(417,039)	228,820				(72,196)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/22/2020	06/22/2026		4,940,000	2494.29	672,828			(91,928)		(91,928)	114,043				(42,645)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028		421,564	3204.94	33,936			(21,201)		(21,201)	13,216				(4,805)		0001
Written Call/S&P 500 INDEX/SPX821V$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	10/17/2023		4,350,000	4350		(160,590)		(153,484)		(203,848)		10,981			(11,886)		0001
Written Call/S&P 500 INDEX/SPX821D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023		279,204	3440.15	13,569			(1,386)		(1,386)	10,829				(967)		0001
Written Call/S&P 500 INDEX/SPX821D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023		4,130,796	3440.15	200,757			(20,508)		(20,508)	160,221				(14,301)		0001
Written Call/S&P 500 INDEX/SPX905754	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027		5,551,202	3073.18	703,337			(187,516)		(187,516)	181,673				(52,422)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		900,344	3609.29	77,790			(52,076)		(52,076)	33,680				(9,792)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028		3,509,553	3518	365,723			(189,538)		(189,538)	128,417				(37,490)		0001
Written Call/S&P 500 INDEX/SPX821O$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	11/10/2023		8,360,000	3700		(267,880)		(102,791)		(40,316)		32,724			(25,232)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		15,356,656	3609.29	1,326,815			(888,238)		(888,238)	574,460				(167,019)		0001
Written Call/S&P 500 INDEX/SPXC171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		6,348,752	3445.3	311,724			(21,287)		(21,287)	233,139				(19,017)		0001
Written Call/S&P 500 INDEX/SPXD00FSC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/22/2022	03/22/2024		1,854,000	4060.45	135,527			(35,984)		(35,984)	128,083				(7,914)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		9,381,753	3440.15	1,024,487			(616,728)		(616,728)	353,565				(109,860)		0001

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Written Call/S&P 500 INDEX/SPX821U$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	07/26/2023		2,200,000	.4300		(63,610)		(46,772)		(87,601)			17,669		(2,936)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028		487,883	2911.73	38,445			(21,264)		(21,264)	13,585				(5,602)		0001
Written Call/S&P 500 INDEX/SPX821Q$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	11/10/2023		8,360,000	.3700		(267,880)		(102,791)		(40,316)			32,724		(25,232)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029		275,652	3505.57		(674,858)		(18,725)		(18,725)	10,274				(3,242)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		243,730	3310.39	20,546			(12,849)		(12,849)	7,966				(2,766)		0001
Written Call/S&P 500 INDEX/SPX821T$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	08/04/2023		3,210,000	.4400		(34,493)		(20,220)		(77,235)			14,372		(4,970)		0001
Written Call/S&P 500 INDEX/SPXA050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029		335,861	.3307		(594,424)		(19,008)		(19,008)	6,479				(4,048)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		9,916,270	3310.39	835,942			(522,782)		(522,782)	324,110				(112,525)		0001
Written Call/S&P 500 INDEX/SPX905B$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027		372,510	3057.08	43,733			(12,877)		(12,877)	12,009				(3,578)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028		5,622,897	3565.47	652,818			(372,751)		(372,751)	227,219				(63,261)		0001
Written Call/S&P 500 INDEX/SPX821T$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	07/14/2023		4,280,000	.4300		(35,980)		(12,642)		(68,876)			23,064		(4,191)		0001
Written Call/S&P 500 INDEX/SPXA05M$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029		13,055,000	3149.58		(980,431)		(680,155)		(680,155)	300,276				(156,272)		0001
Written Call/S&P 500 INDEX/SPX821R$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	01/23/2024		6,288,000	.3750		(146,985)		(124,605)		(57,973)			22,798		(23,677)		0001
Written Call/S&P 500 INDEX/SPX821R$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	12/15/2023		4,192,000	.3850		(101,690)		(83,246)		(36,578)			18,758		(14,220)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		5,907,684	3724.19	659,298			(425,243)		(425,243)	250,118				(67,038)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029		9,178,983	3592.81		(804,489)		(657,571)		(657,571)	138,247				(109,507)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		393,990	4060.45	45,821			(31,388)		(31,388)	19,160				(4,285)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028		9,994,117	2911.73	787,536			(435,593)		(435,593)	278,284				(114,758)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029		48,864	3116.06		(510,182)		(2,449)		(2,449)	1,411				(575)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029		9,851,067	3193.61		(658,243)		(522,156)		(522,156)	109,297				(117,525)		0001
Written Call/S&P 500 INDEX/SPX905T$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027		298,798	3073.18	37,858			(10,093)		(10,093)	9,779				(2,822)		0001
Written Call/S&P 500 INDEX/SPXA054$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028		10,010,225	3007.91	818,836			(439,791)		(439,791)	293,046				(111,734)		0001
Written Call/S&P 500 INDEX/SPX905X$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028		5,627,000	3874.28	742,764			(409,267)		(409,267)	260,341				(60,683)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		5,516,010	4060.45	641,512			(439,446)		(439,446)	268,241				(59,992)		0001
Written Call/S&P 500 INDEX/SPX8155$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024		5,052,037	3435.14		(81,090)		(55,817)		(55,817)	21,479				(24,487)		0001
Written Call/S&P 500 INDEX/SPX905B$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027		223,242	3277.74	23,597			(9,065)		(9,065)	7,931				(2,169)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027		1,239,486	3456.66	135,600			(58,915)		(58,915)	46,499				(12,433)		0001
Written Call/S&P 500 INDEX/SPXC004$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/08/2021	10/06/2023		1,310,000	3952.21	108,468			(6,579)		(6,579)	84,406				(3,394)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9058S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	03/08/2021	03/08/2027		7,439,490	3057.08	873,396			(257,172)		(257,172)	239,835				(71,458)		0001
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/07/2021	05/07/2027		208,065	3386.08	22,159			(9,181)		(9,181)	7,695				(2,043)		0001
Written Call/S&P 500 INDEX/SPXA05JSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/22/2023	05/22/2029		10,421,604	3354.1		(736,819)		(608,415)		(608,415)	123,182				(126,555)		0001
Written Call/S&P 500 INDEX/SPXA05JSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/22/2023	05/22/2029		74,396	3354.1		(736,819)		(4,343)		(4,343)	879				(903)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	11/09/2021	11/08/2027		345,317	3761	36,846			(20,393)		(20,393)	14,039				(3,606)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/22/2021	10/22/2027		762,781	3635.92	80,016			(42,076)		(42,076)	29,796				(7,923)		0001
Written Call/S&P 500 INDEX/SPXC1718$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	11/08/2022	11/08/2023		134,330	3062.49	3,855			(219)		(219)	2,695				(402)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/22/2021	09/22/2027		400,687	3516.51	45,598			(20,497)		(20,497)	15,104				(4,122)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	11/22/2022	11/22/2028		152,950	3603.22	15,830			(10,729)		(10,729)	6,103				(1,778)		0001
Written Call/S&P 500 INDEX/SPX821V$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/22/2023	06/21/2024		1,161,781	4381.89		(35,090)		(21,203)		(21,203)	2,962				(5,745)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02/08/2021	02/08/2027		824,829	3132.47	105,496			(29,322)		(29,322)	27,703				(7,840)		0001
Written Call/S&P 500 INDEX/SPX821W$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/27/2023	02/28/2024		4,320,000	3950		(86,240)		(85,533)		(66,137)		1,052			(17,624)		0001
Written Call/S&P 500 INDEX/SPX821V$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	06/22/2023	06/21/2024		525,219	4381.89		(35,090)		(9,586)		(9,586)	1,339				(2,597)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	03/08/2023	03/08/2029		417,933	3193.61		(658,243)		(22,153)		(22,153)	4,637				(4,986)		0001
Written Call/S&P 500 INDEX/SPX8156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025		337,223	3943.7		(119,478)		(14,158)		(14,158)	1,321				(2,370)		0001
Written Call/S&P 500 INDEX/SPX8156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025		2,265,777	3943.7		(119,478)		(95,124)		(95,124)	8,876				(15,922)		0001
Written Call/S&P 500 INDEX/SPXC1719$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	11/08/2022	11/08/2023		4,350,670	3062.49	124,864			(7,105)		(7,105)	87,292				(13,032)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	01/20/2023	01/22/2029		321,098	3178.09		(535,470)		(16,656)		(16,656)	8,390				(3,789)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	01/06/2023	01/08/2029		6,409,136	3116.06		(510,182)		(321,234)		(321,234)	185,088				(75,369)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/21/2022	10/20/2028		5,575,936	3377.48	571,533			(348,789)		(348,789)	207,680				(64,258)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/08/2023	05/08/2029		10,433,522	3310.5		(781,878)		(593,973)		(593,973)	183,325				(126,287)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/08/2022	09/08/2028		12,266,436	3204.94	987,448			(616,902)		(616,902)	384,544				(139,822)		0001
Written Call/S&P 500 INDEX/SPXA13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	03/20/2020	03/20/2026		2,177,000	1843.94	331,993			(21,407)		(21,407)	29,282				(17,963)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	03/24/2020	03/20/2026		1,862,375	1844	234,950			(17,179)		(17,179)	27,194				(15,367)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	10/21/2022	10/20/2028		705,064	3377.48	72,269			(44,104)		(44,104)	26,261				(8,125)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/08/2023	05/08/2029		61,478	3310.5		(781,878)		(3,500)		(3,500)	1,080				(744)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	07/08/2021	07/08/2027		17,183,514	3456.66	1,879,876			(816,761)		(816,761)	644,637				(172,364)		0001
Written Call/S&P 500 INDEX/SPXA05QSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/24/2023	04/20/2029		7,497,160	3307		(594,424)		(424,302)		(424,302)	144,634				(90,363)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027		8,775,758	3277.74	927,598			(356,353)		(356,353)	311,763				(85,258)		0001
Written Call/S&P 500 INDEX/SPXC1396E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026		475,445	2665.47	63,282			(10,939)		(10,939)	12,486				(4,249)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027		2,250,022	3761	240,081			(132,877)		(132,877)	91,476				(23,495)		0001
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027		6,136,935	3386.08	653,584			(270,795)		(270,795)	226,975				(60,245)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027		17,539,219	3635.92	1,839,864			(967,478)		(967,478)	685,121				(182,169)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028		7,125,050	3603.22	737,443			(499,817)		(499,817)	284,317				(82,807)		0001
Written Call/S&P 500 INDEX/SPX821K$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		5,678,894	3591.95		(207,028)		(50,847)		(50,847)	154,729				(22,880)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028		4,708,249	3753.63	644,088			(326,018)		(326,018)	208,877				(50,999)		0001
Written Call/S&P 500 INDEX/SPX821LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		188,234	3193.61		(93,964)		(1,011)		(1,011)	2,170				(782)		0001
Written Call/S&P 500 INDEX/SPX821K$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		40,106	3591.95		(207,028)		(359)		(359)	1,093				(162)		0001
Written Call/S&P 500 INDEX/SPXA05M$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024		9,884,553	3543.27		(378,062)		(99,001)		(99,001)	276,612				(42,191)		0001
Written Call/S&P 500 INDEX/SPXC178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	07/25/2023		7,800,000	3400		(126,780)		(16,718)		(1,450)			109,740		(10,207)		0001
Written Call/S&P 500 INDEX/SPXE00GS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024		1,222,398	3605.56	87,401			(23,176)		(23,176)	60,942				(6,665)		0001
Written Call/S&P 500 INDEX/SPXC00BSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023		1,640,985	4090.41	126,520			(13,348)		(13,348)	120,621				(4,545)		0001
Written Call/S&P 500 INDEX/SPXC00BSZ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023		70,015	4090.41	5,398			(570)		(570)	5,146				(194)		0001
Written Call/S&P 500 INDEX/SPXA05M$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024		64,447	3543.27		(378,062)		(645)		(645)	1,804				(275)		0001
Written Call/S&P 500 INDEX/SPX821K$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025		1,673,000	3192.84		(57,049)		(26,800)		(26,800)	30,249				(10,743)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028		333,214	3336.56	34,421			(16,719)		(16,719)	11,304				(3,609)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029		6,543,902	3178.09		(535,470)		(339,438)		(339,438)	170,986				(77,220)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027		20,058,313	3516.51	2,282,636			(1,026,059)		(1,026,059)	756,096				(206,339)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027		7,573,171	3132.47	968,609			(269,220)		(269,220)	254,351				(71,982)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028		99,544	3170.81	8,013			(5,089)		(5,089)	3,044				(1,162)		0001
Written Call/S&P 500 INDEX/SPX905I$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		2,237,000	3992.87	164,420			(2,541)		(2,541)	148,305				(3,656)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028		20,968,219	3741.62	2,109,403			(1,257,015)		(1,257,015)	834,361				(223,044)		0001
Written Call/S&P 500 INDEX/SPXD00BS$	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/08/2022	03/08/2024		1,044,000	3753.63	87,487			(12,601)		(12,601)	57,058				(4,337)		0001
Written Call/S&P 500 INDEX/SPXE00JSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/22/2022	09/22/2023		50,024	3382.19	2,571			(69)		(69)	1,583				(120)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028		400,781	3741.62	40,319			(24,026)		(24,026)	15,948				(4,263)		0001
Written Call/S&P 500 INDEX/SPXB179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026		1,049,323	2808	121,215			(28,441)		(28,441)	30,500				(9,612)		0001
Written Call/S&P 500 INDEX/SPX821R$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	02/16/2024		6,288,000	3800		(173,490)		(149,448)		(73,565)			24,508		(25,012)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA052SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028		550,133	3711.01	60,019			(38,074)		(38,074)	23,736				(6,064)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2028		12,667,456	3170.81	1,019,730			(647,642)		(647,642)	387,409				(147,816)		0001
Written Call/S&P 500 INDEX/SPXA052SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028		4,230,867	3711.01	461,588			(292,816)		(292,816)	182,548				(46,637)		0001
Written Call/S&P 500 INDEX/SPXA053S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028		11,012,232	3121.09	963,570			(508,285)		(508,285)	339,151				(121,866)		0001
Written Call/S&P 500 INDEX/SPXA053S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028		443,768	3121.09	38,830			(20,483)		(20,483)	13,667				(4,911)		0001
Written Call/S&P 500 INDEX/SPX8000SH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	12/20/2019	12/22/2025		2,396,000	2576.98	213,004			(36,252)		(36,252)	56,701				(18,874)		0001
Written Call/S&P 500 INDEX/SPXA05RSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/24/2023	04/20/2029		5,226,148	3720		(568,232)		(398,734)		(398,734)	132,652				(62,991)		0001
Written Call/S&P 500 INDEX/SPX821LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		5,371,766	3193.61	(93,964)			(28,849)		(28,849)	61,934				(22,317)		0001
Written Call/S&P 500 INDEX/SPXC17DSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	07/14/2023		4,160,000	4150	(31,200)			(7,653)		(775)	23,537				(4,074)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028		2,215,751	3753.63	303,115			(153,427)		(153,427)	98,300				(24,001)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026		100,006	2585.91	11,731			(1,968)		(1,968)	2,455				(858)		0001
Written Call/S&P 500 INDEX/SPXD00MSD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	04/22/2022	04/22/2024		1,495,000	3844.6	111,527			(24,401)		(24,401)	88,327				(6,743)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026		5,340,994	2585.91	626,499			(105,096)		(105,096)	131,136				(45,809)		0001
Written Call/S&P 500 INDEX/SPXG13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		1,488,926	3704.19	108,096			(24,744)		(24,744)	78,208				(7,217)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2028		285,082	3443.81	27,967			(15,017)		(15,017)	10,092				(3,074)		0001
Written Call/S&P 500 INDEX/SPX821RSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	01/30/2024		4,192,000	3700	(93,100)			(79,321)		(37,141)			14,039		(16,049)		0001
Written Call/S&P 500 INDEX/SPXE00GSS	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	09/08/2022	09/06/2024		461,602	3605.56	33,005			(8,752)		(8,752)	23,013				(2,517)		0001
Written Call/S&P 500 INDEX/SPXE00AS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	08/08/2022	08/08/2023		9,377,234	3726.05	460,422			(5,196)		(5,196)	435,854				(15,326)		0001
Written Call/S&P 500 INDEX/SPX821DSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024		1,019,000	3057.91	46,365			(12,678)		(12,678)	30,096				(6,191)		0001
Written Call/S&P 500 INDEX/SPXC00ES8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	11/08/2021	11/08/2023		1,351,808	4231.53	105,441			(17,799)		(17,799)	110,835				(4,049)		0001
Written Call/S&P 500 INDEX/SPXC139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026		6,639,555	2665.47	883,725			(152,760)		(152,760)	174,370				(59,335)		0001
Written Call/S&P 500 INDEX/SPXA050SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/21/2023	04/22/2024		4,096,498	3720.17	(150,621)			(57,629)		(57,629)	86,567				(18,476)		0001
Written Call/S&P 500 INDEX/SPXA055S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2029		9,567,980	3724.31	(972,075)			(733,971)		(733,971)	219,957				(115,811)		0001
Written Call/S&P 500 INDEX/SPXA05M$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/22/2023	03/22/2024		213,885	3149.58	(145,477)			(1,195)		(1,195)	3,382				(913)		0001
Written Call/S&P 500 INDEX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/24/2023	04/20/2029		362,371	3720	(568,232)			(27,647)		(27,647)	9,198				(4,368)		0001
Written Call/S&P 500 INDEX/SPXC00ES8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	11/08/2021	11/08/2023		36,192	4231.53	2,823			(477)		(477)	2,967				(108)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028		14,510,786	3336.56	1,498,964			(728,077)		(728,077)	492,284				(157,179)		0001
Written Call/S&P 500 INDEX/SPXA055S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2029		182,020	3724.31	(972,075)			(13,963)		(13,963)	4,184				(2,203)		0001
Written Call/S&P 500 INDEX/SPXB00XSE	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	09/08/2021	09/08/2023		1,341,991	4062.66	106,957			(5,130)		(5,130)	97,081				(2,938)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXE00C$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/22/2022	08/22/2023		7,510,986	3724.19	377,803			(7,437)		(7,437)	358,664				(14,311)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028		18,490,918	3443.81	1,813,959			(974,003)		(974,003)	654,580				(199,412)		0001
Written Call/S&P 500 INDEX/SPXC17A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		5,492,000	3192.84		(109,840)		(28,503)		(28,503)	81,337				(22,127)		0001
Written Call/S&P 500 INDEX/SPX821RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024		4,295,121	3354.1		(89,284)		(39,413)		(39,413)	41,765				(20,327)		0001
Written Call/S&P 500 INDEX/SPXF00K$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/18/2023	09/21/2023		8,360,000	3850		(128,260)		(86,208)		(26,655)			43,771		(19,933)		0001
Written Call/S&P 500 INDEX/SPXB00X$E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2023		397,009	4062.66	31,642			(1,518)		(1,518)	28,720				(869)		0001
Written Call/S&P 500 INDEX/SPXA050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024		182,502	3720.17		(150,621)		(2,567)		(2,567)	3,857				(823)		0001
Written Call/S&P 500 INDEX/SPXE00C$R	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/22/2022	08/22/2023		302,014	3724.19	15,191			(299)		(299)	14,422				(575)		0001
Written Call/S&P 500 INDEX/SPX821RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024		428,879	3354.1		(89,284)		(3,935)		(3,935)	4,170				(2,030)		0001
Written Call/S&P 500 INDEX/SPXE00A$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/08/2022	08/08/2023		105,766	3726.05	5,193			(59)		(59)	4,916				(173)		0001
Written Call/S&P 500 INDEX/SPXA05M$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024		6,584,115	3149.58		(145,477)		(36,790)		(36,790)	104,110				(28,104)		0001
Written Call/S&P 500 INDEX/SPXE00N$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/07/2022	10/06/2023		5,670,344	2911.73	191,091			(4,711)		(4,711)	82,523				(14,691)		0001
Written Call/S&P 500 INDEX/SPXE00J$G	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/22/2022	09/22/2023		4,871,000	3006.39	147,104			(3,532)		(3,532)	78,479				(11,684)		0001
Written Call/S&P 500 INDEX/SPXE00C$Q	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/22/2022	08/22/2023		4,918,853	3310.39	148,549			(1,967)		(1,967)	112,771				(9,372)		0001
Written Call/S&P 500 INDEX/SPX821AS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		5,886,000	3603.22	266,636			(27,929)		(27,929)	267,603				(18,549)		0001
Written Call/S&P 500 INDEX/SPXE00Z$2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023		1,898,599	3822.39	59,236			(8,896)		(8,896)	48,166				(6,573)		0001
Written Call/S&P 500 INDEX/SPXE00N$7	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/07/2022	10/06/2023		404,656	2911.73	13,637			(336)		(336)	5,889				(1,048)		0001
Written Call/S&P 500 INDEX/SPXC17G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	01/12/2024		3,262,500	4550		(95,858)		(93,461)		(119,889)			3,759		(11,954)		0001
Written Call/S&P 500 INDEX/SPXC17F$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	09/08/2023		6,600,000	4450		(113,310)		(97,730)		(132,041)			19,996		(14,452)		0001
Written Call/S&P 500 INDEX/SPXE00J$H	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/22/2022	09/22/2023		8,673,976	3382.19	445,842			(11,985)		(11,985)	274,546				(20,806)		0001
Written Call/S&P 500 INDEX/SPXG13N$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		150,074	3704.19	10,895			(2,494)		(2,494)	7,883				(727)		0001
Written Call/S&P 500 INDEX/SPXE00S$W	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024		1,216,000	3062.49	55,936			(13,900)		(13,900)	35,083				(7,095)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029		101,658	90		(176,465)		(6,123)		(6,123)	1,247				(1,234)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	01/21/2022	01/21/2028		49,511	90	5,075			(2,600)		(2,600)	1,849				(529)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027		945,691	90	97,501			(49,352)		(49,352)	41,433				(9,389)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029		108,871	90		(202,404)		(6,812)		(6,812)	460				(1,327)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028		821,697	90	73,542			(42,285)		(42,285)	28,817				(9,014)		0001
Written Call/S&P 500 INDEX/SPXA055$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023		418,653	3565.47	21,937			(85)		(85)	14,549				(502)		0001
Written Call/S&P 500 INDEX/SPXC175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		7,176,880	3170.81	190,905			(20,196)		(20,196)	174,549				(23,833)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXE00GSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024		100,060	3204.94	4,753			(1,114)		(1,114)	3,169				(546)		0001
Written Call/S&P 500 INDEX/SPXE00ZS2	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023		140,401	3822.39	4,381			(658)		(658)	3,562				(486)		0001
Written Call/S&P 500 INDEX/SPXE00CSQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/22/2022	08/22/2023		251,147	3310.39	7,585			(100)		(100)	5,758				(479)		0001
Written Call/S&P 500 INDEX/SRM0500S8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/08/2021	09/08/2027		745,246	90	79,369			(43,487)		(43,487)	31,840				(7,632)		0001
Written Call/S&P 500 INDEX/SRM0500S4	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026		740,197	90	84,382			(8,854)		(8,854)	19,115				(6,477)		0001
Written Call/S&P 500 INDEX/SPXH13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	11/08/2022	11/08/2028		14,048,030	3062.49	1,047,983			(663,442)		(663,442)	435,880				(162,684)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	09/08/2021	09/08/2027		21,042,054	3611.26	2,356,710			(1,114,024)		(1,114,024)	840,406				(215,476)		0001
Written Call/S&P 500 INDEX/SPXE00SSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024		24,610	3445.3	1,723			(464)		(464)	1,096				(144)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	09/08/2021	09/08/2027		889,946	3611.26	99,674			(47,116)		(47,116)	35,544				(9,113)		0001
Written Call/S&P 500 INDEX/SPXE00SSX	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024		1,732,390	3445.3	121,267			(32,629)		(32,629)	77,145				(10,108)		0001
Written Call/S&P 500 INDEX/SPXA05585	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023		225,236	3169.3	7,095			(18)		(18)	3,481				(270)		0001
Written Call/S&P 500 INDEX/SPXA05585	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023		3,679,764	3169.3	115,913			(289)		(289)	56,871				(4,413)		0001
Written Call/S&P 500 INDEX/SPXF003SD	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/20/2023	01/22/2024		1,602,000	3972.61	(43,254)			(11,286)		(11,286)	31,968				(6,018)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/22/2020	07/22/2026		932,064	2620.82	119,211			(19,737)		(19,737)	23,587				(8,156)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/08/2020	07/08/2026		307,712	2535.95	39,541			(6,018)		(6,018)	7,334				(2,676)		0001
Written Call/S&P 500 INDEX/SPXF00LSK	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/23/2023	07/26/2023		2,095,000	.4225	(24,690)			(9,956)		(46,190)			14,660		(2,796)		0001
Written Call/S&P 500 INDEX/SPXF00LSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/23/2023	07/03/2023		2,095,000	.4150	(30,490)			(1,564)		(77)			28,259		(950)		0001
Written Call/S&P 500 INDEX/SPXD134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	01/08/2021	01/08/2027		261,349	3059.74	31,440			(8,749)		(8,749)	8,662				(2,455)		0001
Written Call/S&P 500 INDEX/SPXG13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/08/2022	07/07/2023		258,268	3509.44	13,482			(8)		(8)	7,746				(179)		0001
Written Call/S&P 500 INDEX/SPXC175SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		147,120	3170.81	3,913			(414)		(414)	3,578				(489)		0001
Written Call/S&P 500 INDEX/SPXE00GSR	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024		1,544,940	3204.94	73,385			(17,196)		(17,196)	48,925				(8,423)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	07/08/2020	07/08/2026		5,248,288	2535.95	674,405			(102,644)		(102,644)	125,091				(45,638)		0001
Written Call/S&P 500 INDEX/SPXF000SL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/15/2023	09/21/2023		4,400,000	.4200	(47,340)			(41,741)		(31,644)			7,246		(10,491)		0001
Written Call/S&P 500 INDEX/SPXF000SM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/15/2023	07/05/2023		3,520,000	4381.58	(56,100)			(4,787)		(954)			13,464		(2,060)		0001
Written Call/S&P 500 INDEX/SPXA05586	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023		5,733,347	3565.47	300,427			(1,169)		(1,169)	199,241				(6,876)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUI/SFPU8MPRO8K5P83	11/22/2021	11/22/2027		383,620	3746.35	38,554			(22,453)		(22,453)	15,734				(4,023)		0001
Written Call/S&P 500 INDEX/SPXD006SC	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024		26,017	3874.28	2,087			(341)		(341)	1,574				(105)		0001
Written Call/S&P 500 INDEX/SPXF000SM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/15/2023	07/05/2023		1,320,000	4381.58	(56,100)			(1,795)		(358)			5,049		(772)		0001
Written Call/S&P 500 INDEX/SPXF000SM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/15/2023	07/05/2023		880,000	4381.58	(56,100)			(1,197)		(239)			3,366		(515)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027		1,136,474	90	125,694			(37,226)		(37,226)	45,681				(10,732)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027		3,114,202	90	333,842			(168,550)		(168,550)	127,097				(32,201)		0001
Written Call/S&P 500 INDEX/SPXF005$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/08/2023	02/08/2024		54,767	4117.86	(40,360)			(535)		(535)	818				(214)		0001
Written Call/S&P 500 INDEX/SPXF005$0	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/08/2023	02/08/2024		1,579,233	4117.86	(40,360)			(15,417)		(15,417)	23,590				(6,172)		0001
Written Call/S&P 500 INDEX/SPXF13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028		700,544	3518.35	70,405			(37,410)		(37,410)	26,430				(7,483)		0001
Written Call/S&P 500 INDEX/SPXF13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028		1,566,805	3742	153,038			(93,077)		(93,077)	63,558				(16,666)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027		689,526	90	76,262			(22,586)		(22,586)	27,716				(6,511)		0001
Written Call/S&P 500 INDEX/SPXE00U8E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/22/2022	11/22/2024		416,501	3603.22	27,989			(9,433)		(9,433)	21,012				(2,464)		0001
Written Call/S&P 500 INDEX/SPXB13V8E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026		4,210,936	2620.82	538,579			(89,170)		(89,170)	106,563				(36,849)		0001
Written Call/S&P 500 INDEX/SPXF000$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/15/2023	07/05/2023		2,640,000	4381.58	(56,100)			(3,590)		(716)			10,098		(1,545)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028		2,813,180	90	301,854			(143,872)		(143,872)	103,342				(30,338)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028		277,820	90	29,810			(14,208)		(14,208)	10,206				(2,996)		0001
Written Call/S&P 500 INDEX/SPXH13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025		1,501,690	3575.35	(91,445)			(37,217)		(37,217)	53,785				(9,399)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028		2,263,545	90	195,118			(125,815)		(125,815)	70,001				(25,802)		0001
Written Call/S&P 500 INDEX/SPXF000$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/15/2023	07/05/2023		2,640,000	4381.58	(56,100)			(3,590)		(716)			10,098		(1,545)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027		200,060	90	21,106			(12,315)		(12,315)	8,414				(2,109)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027		2,706,079	90	284,409			(160,584)		(160,584)	114,903				(28,106)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027		58,921	90	6,193			(3,496)		(3,496)	2,502				(612)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/21/2020	08/21/2026		957,000	90	112,160			(11,473)		(11,473)	25,661				(8,486)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027		2,654,940	90	280,096			(163,435)		(163,435)	111,661				(27,984)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028		184,455	90	15,900			(10,253)		(10,253)	5,704				(2,103)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026		316,128	90	37,619			(3,041)		(3,041)	7,623				(2,749)		0001
Written Call/S&P 500 INDEX/SRM0500$0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028		430,331	90	37,310			(23,906)		(23,906)	13,985				(4,883)		0001
Written Call/S&P 500 INDEX/SRM0500$0	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028		2,270,669	90	196,867			(126,142)		(126,142)	73,792				(25,767)		0001
Written Call/S&P 500 INDEX/SPXG13U$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		6,025,732	3509.44	314,543			(192)		(192)	180,723				(4,172)		0001
Written Call/S&P 500 INDEX/SPXF13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028		19,245,456	3518.35	1,934,168			(1,027,720)		(1,027,720)	726,097				(205,584)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027		20,080,380	3746.35	2,018,078			(1,175,293)		(1,175,293)	823,606				(210,605)		0001
Written Call/S&P 500 INDEX/SPXE00U8E	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/22/2022	11/22/2024		1,378,499	3603.22	92,635			(31,221)		(31,221)	69,545				(8,155)		0001
Written Call/S&P 500 INDEX/SPXD006$C	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	02/22/2022	02/22/2024		1,295,983	3874.28	103,938			(16,977)		(16,977)	78,398				(5,222)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXF00RSG	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/20/2023	09/01/2023		2,202,500	4250		(99,355)		(86,761)		(120,589)			13,610		(4,575)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027		848,798	90	90,991			(45,940)		(45,940)	34,641				(8,777)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	07/08/2020	07/08/2026		963,872	90	114,701			(9,271)		(9,271)	23,243				(8,382)		0001
Written Call/S&P 500 INDEX/SPXF00RSJ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/20/2023	12/05/2023		1,101,250	4250		(71,193)		(67,333)		(80,709)			4,238		(3,623)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027		6,823,651	3059.74	820,885			(228,431)		(228,431)	226,154				(64,091)		0001
Written Call/S&P 500 INDEX/SPXF00LSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	05/23/2023	08/29/2023		2,095,000	4250		(35,035)		(21,532)		(61,198)			13,585		(4,247)		0001
Written Call/S&P 500 INDEX/SPXF13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027		751,561	3761.36	79,064			(44,004)		(44,004)	31,070				(7,848)		0001
Written Call/S&P 500 INDEX/SPXF13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027		1,140,770	3636	119,875			(62,352)		(62,352)	45,497				(11,848)		0001
Written Call/S&P 500 INDEX/SPXF13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2027		1,807,615	3746	179,193			(105,771)		(105,771)	74,125				(18,958)		0001
Written Call/S&P 500 INDEX/SPXF00RSM	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/20/2023	03/11/2024		4,405,000	4000		(533,050)		(514,809)		(576,196)			20,115		(18,409)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027		36,337,439	3761.36	3,822,699			(2,127,574)		(2,127,574)	1,502,211				(379,445)		0001
Written Call/S&P 500 INDEX/SPXF00RSQ	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/20/2023	09/29/2023		1,543,500	4100		(121,769)		(110,699)		(139,057)			12,056		(3,853)		0001
Written Call/S&P 500 INDEX/SPXF00RSL	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/20/2023	12/29/2023		2,202,500	4300		(126,075)		(120,103)		(142,226)			6,566		(7,776)		0001
Written Call/S&P 500 INDEX/SPXA13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026		1,872,000	2377.9	236,059			(27,852)		(27,852)	38,635				(15,337)		0001
Written Call/S&P 500 INDEX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		6,945,806	3704.19	748,758			(480,117)		(480,117)	304,746				(77,230)		0001
Written Call/S&P 500 INDEX/SPXF00NSY	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/05/2023	09/20/2023		2,140,000	4500		(22,845)		(17,623)		(42,254)			5,338		(5,072)		0001
Written Call/S&P 500 INDEX/SPXG13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024		1,850,917	3711.01	140,670			(27,914)		(27,914)	97,228				(8,570)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028		536,902	3382.19	55,247			(33,349)		(33,349)	20,136				(6,143)		0001
Written Call/S&P 500 INDEX/SPXG13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024		1,043,000	3298.67	53,923			(8,628)		(8,628)	33,682				(4,829)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		934,758	3292.62	75,622			(46,958)		(46,958)	32,052				(10,393)		0001
Written Call/S&P 500 INDEX/SPXF00RSH	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/20/2023	10/02/2023		2,202,500	4400		(59,005)		(53,799)		(73,495)			5,674		(5,589)		0001
Written Call/S&P 500 INDEX/SPXG13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		1,363,723	3292.62	66,277			(12,662)		(12,662)	44,673				(6,610)		0001
Written Call/S&P 500 INDEX/SPXI130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	08/18/2023		1,040,000	4200		(23,885)		(13,028)		(42,350)			11,164		(1,905)		0001
Written Call/S&P 500 INDEX/SPXF00RSP	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	06/20/2023	09/22/2023		1,543,500	4100		(99,656)		(89,907)		(111,794)			10,602		(3,702)		0001
Written Call/S&P 500 INDEX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		921,194	3704.19	99,305			(63,676)		(63,676)	40,417				(10,243)		0001
Written Call/S&P 500 INDEX/SPXG13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024		500,083	3711.01	38,006			(7,542)		(7,542)	26,269				(2,315)		0001
Written Call/S&P 500 INDEX/SPXI13S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	09/19/2023		2,090,000	4080		(44,110)		(33,291)		(12,011)			11,629		(4,923)		0001
Written Call/S&P 500 INDEX/SPXG13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2022	05/22/2028		2,375,928	3511	250,951			(148,968)		(148,968)	98,647				(26,293)		0001
Written Call/S&P 500 INDEX/SPXH13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025		7,310	3575.35		(91,445)		(181)		(181)	262				(46)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	07/14/2023		4,160,000	.4200		(66,060)		(16,203)		(143,777)			49,835		(4,074)		0001
Written Call/S&P 500 INDEX/SPXH13B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024		53,685	3382.19	3,806			(850)		(850)	2,240				(297)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		20,196,242	3292.62	1,633,876			(1,014,576)		(1,014,576)	692,506				(224,560)		0001
Written Call/S&P 500 INDEX/SPXH13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028		396,137	3445.3	39,138			(25,450)		(25,450)	15,691				(4,587)		0001
Written Call/S&P 500 INDEX/SPXI13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029		978,791	3505.51		(979,752)		(61,044)		(61,044)	2,284				(11,971)		0001
Written Call/S&P 500 INDEX/SPXG13N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		86,277	3292.62	4,193			(801)		(801)	2,826				(418)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		402,584	3706.07		(1,309,380)		(29,784)		(29,784)	8,139				(4,770)		0001
Written Call/S&P 500 INDEX/SPXH13B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024		1,669,315	3382.19	118,354			(26,440)		(26,440)	69,646				(9,247)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		13,497,416	3706.07		(1,309,380)		(998,574)		(998,574)	272,882				(159,938)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028		5,887,098	3382.19	605,782			(365,668)		(365,668)	220,787				(67,353)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028		5,510,349	3275.69	570,321			(326,400)		(326,400)	198,508				(63,273)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026		85,606	2681.02	11,428			(1,928)		(1,928)	2,260				(754)		0001
Written Call/S&P 500 INDEX/SPXI13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024		80,724	3724.31		(211,856)		(1,237)		(1,237)	1,637				(374)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028		610,651	3275.69	63,202			(36,171)		(36,171)	21,998				(7,012)		0001
Written Call/S&P 500 INDEX/SPXI130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	08/03/2023		3,120,000	.4150		(46,913)		(21,207)		(70,576)			26,198		(4,761)		0001
Written Call/S&P 500 INDEX/SPXI13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029		122,346	3943.7		(723,322)		(10,274)		(10,274)	419				(1,496)		0001
Written Call/S&P 500 INDEX/SPXI13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	09/14/2023		2,090,000	.4100		(44,755)		(33,234)		(11,686)			12,361		(4,768)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026		4,806,394	2681.02	641,654			(108,242)		(108,242)	126,905				(42,359)		0001
Written Call/S&P 500 INDEX/SPXI130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/18/2023	08/04/2023		8,320,000	.4150		(177,080)		(81,361)		(277,685)			97,621		(12,882)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		328,299	3294.29		(709,679)		(17,918)		(17,918)	5,161				(3,890)		0001
Written Call/S&P 500 INDEX/SPXI13X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	12/08/2023		4,350,000	.4550		(102,620)		(99,510)		(133,286)			4,858		(14,445)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026		1,149,043	2949.81	139,264			(35,444)		(35,444)	35,971				(10,721)		0001
Written Call/S&P 500 INDEX/SPXI13S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/05/2023	09/22/2023		2,140,000	.4500		(24,070)		(18,671)		(43,556)			5,521		(5,133)		0001
Written Call/S&P 500 INDEX/SRM030$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028		150,066	90	16,057			(8,383)		(8,383)	5,730				(1,612)		0001
Written Call/S&P 500 INDEX/SRM030$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028		500,932	90	46,336			(27,472)		(27,472)	18,304				(5,473)		0001
Written Call/S&P 500 INDEX/SPXB135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026		6,372,000	2239.45	852,574			(90,049)		(90,049)	120,037				(53,442)		0001
Written Call/S&P 500 INDEX/SRM040$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027		95,286	90	9,977			(4,763)		(4,763)	4,101				(935)		0001
Written Call/S&P 500 INDEX/SRM040$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028		315,983	90	30,429			(17,787)		(17,787)	12,005				(3,437)		0001
Written Call/S&P 500 INDEX/SPXI13X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	11/10/2023		3,480,000	.4650		(75,664)		(36,451)		(53,849)			2,146		(10,503)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028		287,545	90	23,320			(14,059)		(14,059)	7,997				(3,302)		0001
Written Call/S&P 500 INDEX/SPXI13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	05/09/2024		4,350,000	4050		(127,560)		(125,950)		(101,482)			2,782		(20,173)		0001
Written Call/S&P 500 INDEX/SPXC17E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	08/17/2023		1,040,000	4250		(12,675)		(6,847)		(21,429)			5,989		(1,886)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028		2,072,068	90	191,666			(113,634)		(113,634)	75,711				(22,640)		0001
Written Call/S&P 500 INDEX/SPXI13X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	11/10/2023		3,480,000	4650		(75,664)		(36,451)		(53,849)			2,146		(10,503)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028		1,685,934	90	180,395			(94,181)		(94,181)	64,377				(18,107)		0001
Written Call/S&P 500 INDEX/SRM0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029		1,936,000	90		(132,035)		(118,547)		(118,547)	13,489				(23,097)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		3,405,391	90		(274,049)		(212,710)		(212,710)	48,483				(40,352)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026		21,122	90	2,615			(218)		(218)	557				(190)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029		2,797,204	90		(217,495)		(171,729)		(171,729)	27,152				(33,258)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026		1,101,878	90	136,412			(11,353)		(11,353)	29,048				(9,906)		0001
Written Call/S&P 500 INDEX/SPXI13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029		1,129,870	3864.54		(973,990)		(91,758)		(91,758)	5,975				(13,775)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028		2,000,455	90	162,237			(97,806)		(97,806)	55,636				(22,970)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026		3,501,957	2949.81	424,437			(108,024)		(108,024)	109,628				(32,674)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029		261,796	90		(217,495)		(16,072)		(16,072)	2,541				(3,113)		0001
Written Call/S&P 500 INDEX/SPXI13W$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/20/2023	08/15/2023		2,205,000	4300		(40,455)		(33,713)		(49,282)			7,224		(3,914)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/20/2023	01/22/2029		988,036	3575.35		(590,351)		(69,425)		(69,425)	33,430				(11,659)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028		221,862	90	19,213			(11,490)		(11,490)	7,365				(2,467)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		167,609	90		(274,049)		(10,469)		(10,469)	2,386				(1,986)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027		1,679,714	90	175,866			(83,962)		(83,962)	72,290				(16,489)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027		132,698	90	13,336			(6,316)		(6,316)	5,520				(1,309)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028		3,733,017	90	359,490			(210,132)		(210,132)	141,821				(40,600)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029		1,628,516	90		(138,640)		(96,030)		(96,030)	30,668				(19,712)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027		98,043	90	10,304			(5,488)		(5,488)	4,183				(993)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027		574,206	90	63,679			(34,982)		(34,982)	23,683				(6,078)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028		2,145,138	90	185,769			(111,090)		(111,090)	71,212				(23,852)		0001
Written Call/S&P 500 INDEX/SPXH13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028		128,970	3062.49	9,621			(6,091)		(6,091)	4,002				(1,494)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027		700,527	90	79,720			(36,083)		(36,083)	29,584				(7,027)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028		236,382	90	20,896			(14,157)		(14,157)	7,447				(2,758)		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029		4,682,964	3575.35		(590,351)		(329,050)		(329,050)	158,447				(55,260)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		9,766,701	3294.29		(709,679)		(533,052)		(533,052)	153,547				(115,731)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028		230,172	90	20,439			(14,044)		(14,044)	6,575				(2,602)		0001
Written Call/S&P 500 INDEX/SPXH13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028		10,304,863	3445.3	1,018,120			(662,040)		(662,040)	408,170				(119,336)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029		153,484	90		(138,640)		(9,051)		(9,051)	2,890				(1,858)		0001
Written Call/S&P 500 INDEX/SPXH13X$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/20/2023	07/14/2023		7,800,000	3450		(133,940)		(10,183)		(678)			123,225		(7,638)		0001
Written Call/S&P 500 INDEX/SPXI13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/23/2023	05/28/2024		4,350,000	3950		(116,420)		(115,034)		(93,093)			2,397		(20,775)		0001
Written Call/S&P 500 INDEX/SPXI13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024		5,870,276	3724.31		(211,856)		(89,939)		(89,939)	119,043				(27,180)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027		1,508,473	90	171,664			(77,698)		(77,698)	63,704				(15,131)		0001
Written Call/S&P 500 INDEX/SPXI13Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/27/2023	09/15/2023		4,320,000	4200		(52,870)		(51,514)		(32,602)			1,983		(9,921)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028		1,925,828	90	171,014			(117,507)		(117,507)	55,009				(21,772)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028		1,343,303	90	120,226			(69,128)		(69,128)	47,110				(14,736)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028		1,540,618	90	136,191			(92,265)		(92,265)	48,537				(17,977)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA	EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026		545,803	90	62,222			(6,529)		(6,529)	14,095				(4,776)		0001
Written Call/S&P 500 INDEX/SPXI13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029		10,130,130	3864.54		(973,990)		(822,682)		(822,682)	53,574				(123,500)		0001
Written Call/S&P 500 INDEX/SPXI13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029		14,164,209	3505.51		(979,752)		(883,371)		(883,371)	33,054				(173,238)		0001
Written Call/S&P 500 INDEX/SPXI13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029		8,153,654	3943.7		(723,322)		(684,710)		(684,710)	27,919				(99,725)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027		1,645,302	90	165,353			(78,308)		(78,308)	68,436				(16,232)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027		1,768,957	90	185,917			(99,026)		(99,026)	75,469				(17,918)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027		2,406,794	90	266,914			(146,627)		(146,627)	99,268				(25,477)		0001
Written Call/Nasdaq-100 Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028		50,013	11601.5	5,521			(2,907)		(2,907)	3,448				(568)		0001
Written Call/Nasdaq-100 Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029		1,484,478	12464.8		(152,425)		(112,603)		(112,603)	26,641				(18,027)		0001
Written Call/Nasdaq-100 Index/NDX0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		1,509,000	11756.3		(71,376)		(20,442)		(20,442)	50,933				(6,644)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2028		283,617	956.78	28,788			(14,644)		(14,644)	12,149				(3,139)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/22/2023	02/22/2029		197,475	1006.12		(15,770)		(16,160)		(16,160)	(390)				(2,348)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2028		120,096	1042.66	12,274			(9,775)		(9,775)	5,651				(1,358)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/20/2024		176,817	945.49	12,352			(3,375)		(3,375)	9,010				(979)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	08/22/2024		7,490	1046.72	805			(186)		(186)	445				(40)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2028		193,875	929.65	14,970	(3,250)		(14,002)		(14,002)	6,924				(2,270)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029		147,566	954.04		(13,679)		(11,076)		(11,076)	2,603				(1,735)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2028		60,902	961.22	5,828			(4,358)		(4,358)	2,660				(683)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029		58,188	967.9		(4,917)		(4,555)		(4,555)	362				(697)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		88,971	941.28	5,614			(1,897)		(1,897)	4,523				(519)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024		24,803	1090.79		(578)		(618)		(618)	(40)				(123)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029		20,015	967.9		(1,691)		(1,567)		(1,567)	125				(240)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029		625,158	1071.44		(48,637)		(42,331)		(42,331)	6,306				(7,622)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025		25,058	1090.79		(1,010)		(1,143)		(1,143)	(134)				(176)		0001
Written Call/Nasdaq-100 Index/NDX0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029		140,522	12464.8		(152,425)		(10,659)		(10,659)	2,522				(1,706)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	08/22/2028		89,969	1046.72	8,973			(7,396)		(7,396)	4,235				(1,021)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024		71,421	923.64	4,502			(1,377)		(1,377)	3,473				(410)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023		98,922	897.6	4,986			(160)		(160)	3,432				(256)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		141,292	941.28	6,273			(508)		(508)	6,171				(423)		0001
Written Call/Nasdaq-100 Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028		1,828,987	11601.5	201,920			(106,295)		(106,295)	126,078				(20,755)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025		14,053	1013.69	708)			(499)		(499)	209				(96)		0001
Written Call/S&P 500 INDEX/SPX161M$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/21/2025		14,115,000	4000	3,257,100			(1,632,625)		(2,573,656)			490,870		(90,636)		0001
Written Call/S&P 500 INDEX/SPX161M$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	12/27/2024		9,410,000	4000	2,143,440			(1,022,025)		(1,657,060)			338,832		(57,545)		0001
Written Call/S&P 500 INDEX/SPX2617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2023	08/01/2023		4,160,000	4150		(75,220)		(32,843)		(117,717)			43,126		(6,159)		0001
Written Call/S&P 500 INDEX/SPX2619$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2023	07/07/2023		2,160,000	4275		(4,460)		(3,345)		(323)			1,338		(1,496)		0001
Written Call/S&P 500 INDEX/SPX615X$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026		5,344,000	2343.84	655,174			(86,227)		(86,227)	111,386				(45,168)		0001
Written Call/S&P 500 INDEX/SPX8214$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023		6,679,213	3605.56	329,285			(9,404)		(9,404)	277,796				(14,625)		0001
Written Call/S&P 500 INDEX/SPX8214$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023		872,787	3605.56	43,028			(1,229)		(1,229)	36,300				(1,911)		0001
Written Call/S&P 500 INDEX/SPX8214$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023		3,023,902	3204.94	87,693			(1,991)		(1,991)	62,040				(6,621)		0001
Written Call/S&P 500 INDEX/SPX821D$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023		4,105,448	3057.91	112,079			(11,374)		(11,374)	88,455				(14,214)		0001
Written Call/S&P 500 INDEX/SPX8150$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024		2,396,000	3116.06		(54,389)		(7,604)		(7,604)	46,786				(8,689)		0001
Written Call/S&P 500 INDEX/SPX8154$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2023	04/22/2024		2,550,382	3307		(50,501)		(20,132)		(20,132)	30,369				(11,503)		0001
Written Call/S&P 500 INDEX/SPX621D$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026		5,011,000	2364.36	642,410			(75,607)		(75,607)	112,608				(42,637)		0001
Written Call/S&P 500 INDEX/SPX821D$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023		76,552	3057.91	2,090			(212)		(212)	1,649				(265)		0001
Written Call/S&P 500 INDEX/SPX821I$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024		217,586	3706.07		(386,280)		(2,106)		(2,106)	5,466				(850)		0001
Written Call/S&P 500 INDEX/SPX721Z$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2024		138,742	3565.47	10,558			(2,198)		(2,198)	6,648				(715)		0001
Written Call/S&P 500 INDEX/SPX7151$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2021	08/22/2023		1,186,000	3997.5	92,152			(2,651)		(2,651)	80,422				(2,260)		0001
Written Call/S&P 500 INDEX/SPX721A$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023		1,120,000	4226.9	90,944			(19,177)		(19,177)	90,249				(3,878)		0001
Written Call/S&P 500 INDEX/SPX821R$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	10/20/2023		4,192,000	3800		(70,730)		(53,048)		(19,143)			17,918		(11,611)		0001
Written Call/S&P 500 INDEX/SPX721Z$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2024		1,833,258	3565.47	139,511			(29,047)		(29,047)	87,849				(9,451)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX821W$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2023	05/13/2024		8,640,000	.3750		(1,605,800)		(1,595,732)		(1,797,468)			15,007		(40,323)		0001
Written Call/S&P 500 INDEX/SPX821R$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	09/08/2023		3,144,000	.4200		(79,095)		(51,486)		(124,175)			27,830		(6,884)		0001
Written Call/S&P 500 INDEX/SPX821U$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	07/21/2023		2,200,000	.4500		(7,950)		(5,483)		(11,759)			2,565		(2,638)		0001
Written Call/S&P 500 INDEX/SPX8214$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023		46,098	3204.94	1,337			(30)		(30)	946				(101)		0001
Written Call/S&P 500 INDEX/SPX805Z$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026		1,366,000	2662.17	125,672			(23,485)		(23,485)	34,590				(11,030)		0001
Written Call/S&P 500 INDEX/SPX821N$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		315,384	3284.02		(118,900)		(2,178)		(2,178)	4,287				(1,389)		0001
Written Call/S&P 500 INDEX/SPX8210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	10/17/2023		8,360,000	.3750		(251,680)		(91,829)		(32,511)			35,599		(22,842)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026		4,060,265	2961.8	487,232			(123,004)		(123,004)	126,419				(37,674)		0001
Written Call/S&P 500 INDEX/SPX821W$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2023	04/04/2024		4,320,000	.4000		(106,650)		(105,888)		(83,325)			1,135		(18,885)		0001
Written Call/S&P 500 INDEX/SPX8210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	10/17/2023		8,360,000	.3750		(251,680)		(91,829)		(32,511)			35,599		(22,842)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027		9,533,664	3152.47	1,080,164			(354,293)		(354,293)	321,022				(92,048)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027		1,181,513	3397.15	124,768			(53,884)		(53,884)	43,457				(11,787)		0001
Written Call/S&P 500 INDEX/SPX821U$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	07/14/2023		3,300,000	.4350		(51,878)		(30,655)		(82,348)			21,616		(3,231)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027		541,336	3152.47	61,333			(20,117)		(20,117)	18,228				(5,227)		0001
Written Call/S&P 500 INDEX/SPX9051$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027		858,613	3493.98	94,276			(41,969)		(41,969)	32,563				(8,653)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027		10,662,487	3397.15	1,125,959			(486,277)		(486,277)	392,172				(106,369)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028		25,259	3617.23	2,392			(1,442)		(1,442)	955				(271)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028		1,539,370	4039.45	168,869			(122,075)		(122,075)	74,044				(16,820)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028		234,495	3511.22	27,225			(14,869)		(14,869)	9,415				(2,595)		0001
Written Call/S&P 500 INDEX/SPX8211$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024		10,882,414	3706.07		(386,280)		(105,308)		(105,308)	273,400				(42,531)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028		48,468	3298.67	3,979			(2,440)		(2,440)	1,604				(534)		0001
Written Call/S&P 500 INDEX/SPX821N$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		5,484,616	3284.02		(118,900)		(37,875)		(37,875)	74,559				(24,147)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028		4,398,630	4039.45	482,530			(348,818)		(348,818)	211,575				(48,061)		0001
Written Call/S&P 500 INDEX/SPX9051$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027		10,049,387	3493.98	1,103,423			(491,216)		(491,216)	381,125				(101,282)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028		1,072,813	3726.05	122,408			(76,913)		(76,913)	45,556				(12,128)		0001
Written Call/S&P 500 INDEX/SPXE00N$8	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	10/07/2022	10/06/2023		93,838	3275.69	5,180			(141)		(141)	2,613				(243)		0001
Written Call/S&P 500 INDEX/SPXA051$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024		2,498,000	4039.45	178,357			(49,994)		(49,994)	169,045				(10,998)		0001
Written Call/S&P 500 INDEX/SPX821M$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		1,564,000	3936.97		(40,664)		(13,229)		(13,229)	27,435				(6,676)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026		246,735	2961.8	29,608			(7,475)		(7,475)	7,682				(2,289)		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905W6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02/08/2022	02/08/2028		19,493,741	3617.23	1,846,057			(1,112,934)		(1,112,934)	737,249				(209,358)		0001
Written Call/S&P 500 INDEX/SPXE00N88	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	10/07/2022	10/06/2023		5,854,162	3275.69	323,150			(8,791)		(8,791)	162,985				(15,167)		0001
Written Call/S&P 500 INDEX/SPXA058S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/22/2022	09/22/2028		281,573	3006.39	21,963			(12,841)		(12,841)	8,163				(3,221)		0001
Written Call/S&P 500 INDEX/SPXA055U6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	08/08/2022	08/08/2028		6,268,187	3726.05	715,200			(449,383)		(449,383)	266,172				(70,863)		0001
Written Call/S&P 500 INDEX/SPXA05I$V6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02/22/2023	02/22/2029		9,690,450	3591.95		(941,233)		(691,242)		(691,242)	188,651				(115,219)		0001
Written Call/S&P 500 INDEX/SPXA05M$D6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	03/22/2023	03/22/2029		290,124	3543.27		(963,362)		(20,415)		(20,415)	8,626				(3,473)		0001
Written Call/S&P 500 INDEX/SPXA053S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/20/2022	05/22/2028		2,947,505	3511.22	342,205			(186,897)		(186,897)	118,341				(32,618)		0001
Written Call/S&P 500 INDEX/SPXA052$F6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/06/2022	05/08/2028		10,687,532	3298.67	877,446			(538,028)		(538,028)	353,775				(117,809)		0001
Written Call/S&P 500 INDEX/SPXA051$V6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02/22/2023	02/22/2029		675,550	3591.95		(941,233)		(48,188)		(48,188)	13,151				(8,032)		0001
Written Call/S&P 500 INDEX/SPXA050$K6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/06/2023	04/06/2029		494,443	3284.02		(1,015,595)		(27,581)		(27,581)	11,629				(5,940)		0001
Written Call/S&P 500 INDEX/SPXA051$U6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02/22/2023	02/22/2029		15,091,143	3192.84		(1,031,914)		(795,919)		(795,919)	224,242				(179,432)		0001
Written Call/S&P 500 INDEX/SPXA058S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	09/22/2022	09/22/2028		8,313,427	3006.39	648,447			(379,117)		(379,117)	241,002				(95,112)		0001
Written Call/S&P 500 INDEX/SPXA050$L6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/06/2023	04/06/2029		27,037	3694.52		(905,445)		(2,035)		(2,035)	828				(325)		0001
Written Call/MSCI EAFE/MXE0132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	08/06/2021	08/08/2023		828,000	2110.34	53,737			(7,167)		(7,167)	64,585				(1,353)		0001
Written Call/S&P 500 INDEX/SPXF00BS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	02/22/2023	02/22/2024		1,701,000	3991.05		(44,396)		(13,981)		(13,981)	30,416				(6,853)		0001
Written Call/S&P 500 INDEX/SPXA05M$D6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	03/22/2023	03/22/2029		9,333,876	3543.27		(963,362)		(656,795)		(656,795)	277,526				(111,729)		0001
Written Call/S&P 500 INDEX/SPXA051$U6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	02/22/2023	02/22/2029		173,857	3192.84		(1,031,914)		(9,169)		(9,169)	2,583				(2,067)		0001
Written Call/S&P 500 INDEX/SPXF13B$E6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	11/08/2021	11/01/2024		9,410,000	4000	2,098,740			(944,143)		(1,595,217)		348,826			(54,514)		0001
Written Call/S&P 500 INDEX/SPXA050$K6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/06/2023	04/06/2029		12,312,557	3284.02		(1,015,595)		(686,813)		(686,813)	289,573				(147,912)		0001
Written Call/S&P 500 INDEX/SPXA050$L6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	04/06/2023	04/06/2029		8,522,963	3694.52		(905,445)		(641,552)		(641,552)	261,029				(102,387)		0001
Written Call/S&P 500 INDEX/SPXA05U$O6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/22/2023	05/22/2029		575,785	3773.37		(823,469)		(45,255)		(45,255)	8,926				(6,992)		0001
Written Call/S&P 500 INDEX/SPXB17Y$W6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	10/21/2022	10/20/2023		10,003	3002.2	320			(11)		(11)	178				(28)		0001
Written Call/S&P 500 INDEX/SPXA05U$O6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE	05/22/2023	05/22/2029		8,175,215	3773.37		(823,469)		(642,551)		(642,551)	126,737				(99,276)		0001
Written Call/S&P 500 INDEX/SPXF00LSN6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	05/23/2023	03/13/2024		6,288,000	3700		(161,550)		(141,149)		(71,064)		20,810			(26,382)		0001
Written Call/S&P 500 INDEX/SPXF00R$K6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK	06/20/2023	12/19/2023		1,101,250	4350		(55,050)		(52,298)		(62,913)		3,025			(3,780)		0001
Written Call/S&P 500 INDEX/SPXB17Y$W6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	10/21/2022	10/20/2023		4,319,997	3002.2	138,240			(4,670)		(4,670)	76,848				(11,965)		0001
Written Call/S&P 500 INDEX/SPXC13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	10/08/2020	10/08/2026		316,522	2757.46	39,850			(8,017)		(8,017)	8,835				(2,865)		0001
Written Call/S&P 500 INDEX/SPXC13L$A6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS	10/22/2020	10/22/2026		691,679	2762.79	86,391			(17,808)		(17,808)	19,382				(6,297)		0001
Written Call/S&P 500 INDEX/SPXC173$P6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	11/22/2022	11/22/2023		5,226,751	3202.86	136,941			(12,915)		(12,915)	128,886				(16,472)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC000$F	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	09/22/2021	09/22/2023		1,007,000	3956.08	84,085			(4,096)		(4,096)	65,344				(2,415)		0001
Written Call/S&P 500 INDEX/SPXH13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		48,064	3575.35		(227,745)		(357)		(357)	1,459				(181)		0001
Written Call/S&P 500 INDEX/SPXC175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		609,360	3567.16	28,031			(3,365)		(3,365)	26,644				(2,024)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029		96,393	3720.17		(233,766)		(7,301)		(7,301)	2,068				(1,162)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026		8,488,478	2757.46	1,068,699			(214,987)		(214,987)	236,925				(76,828)		0001
Written Call/S&P 500 INDEX/SPXI13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/01/2023	09/20/2023		2,090,000	.4060	(42,465)			(32,146)		(11,654)			11,094		(4,953)		0001
Written Call/S&P 500 INDEX/SPXH13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		5,976,936	3575.35		(227,745)		(44,453)		(44,453)	181,476				(22,451)		0001
Written Call/S&P 500 INDEX/SPXI13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029		24,800	3435.14		(1,087,347)		(1,495)		(1,495)	107				(302)		0001
Written Call/S&P 500 INDEX/SPXI13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029		2,289,000	3306.82		(165,953)		(128,360)		(128,360)	37,592				(27,589)		0001
Written Call/S&P 500 INDEX/SPXC173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		101,249	3202.86	2,653			(250)		(250)	2,497				(319)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029		2,308,607	3720.17		(233,766)		(174,859)		(174,859)	49,538				(27,826)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026		4,799,321	2762.79	599,435			(123,567)		(123,567)	134,484				(43,691)		0001
Written Call/S&P 500 INDEX/SPXI13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029		16,807,200	3435.14		(1,087,347)		(1,012,987)		(1,012,987)	72,758				(204,903)		0001
Written Call/S&P 500 INDEX/SPXI13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	09/05/2024		6,525,000	.4600		(389,370)		(384,915)		(444,813)			7,063		(35,534)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	09/08/2021	09/08/2027		3,065,754	90	326,503			(178,896)		(178,896)	130,981				(31,394)		0001
Written Call/S&P 500 INDEX/SPXC175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		5,072,640	3567.16	233,341			(28,016)		(28,016)	221,796				(16,845)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028		21,212	90	1,879			(1,102)		(1,102)	742				(239)		0001
Written Call/S&P 500 INDEX/SPXE00A$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/08/2022	08/08/2023		3,581,680	3312.05	104,585			(803)		(803)	77,616				(5,854)		0001
Written Call/S&P 500 INDEX/SPXC17FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	08/25/2023		4,405,000	.4400	(91,880)			(78,959)		(120,464)			13,921		(8,627)		0001
Written Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028		300,088	90	22,987			(14,110)		(14,110)	8,885				(3,458)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027		122,940	90	13,400			(6,817)		(6,817)	5,049				(1,265)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028		104,010	90	9,444			(4,919)		(4,919)	3,383				(1,147)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029		28,440	90		(109,180)		(1,815)		(1,815)	528				(336)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027		133,663	90	13,714			(6,836)		(6,836)	5,741				(1,333)		0001
Written Call/S&P 500 INDEX/SPXE00A$1	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	08/08/2022	08/08/2023		375,320	3312.05	10,959			(84)		(84)	8,133				(613)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029		25,026	90		(93,933)		(1,496)		(1,496)	587				(294)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028		1,537,788	90	136,248			(79,863)		(79,863)	53,801				(17,301)		0001
Written Call/S&P 500 INDEX/SRM0170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026		1,557,000	90	189,020			(16,882)		(16,882)	17,757				(12,969)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028		1,596,990	90	145,007			(75,520)		(75,520)	51,945				(17,604)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI13VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2023	09/08/2023		3,300,000	.4150		(24,405)		(21,049)		(15,899)			4,307		(7,226)		0001
Written Call/S&P 500 INDEX/SPXI13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	10/28/2024		2,175,000	.4600		(140,530)		(139,096)		(159,125)			2,276		(12,549)		0001
Written Call/S&P 500 INDEX/SRM0210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028		183,434	90	13,721			(9,523)		(9,523)	5,735				(2,124)		0001
Written Call/S&P 500 INDEX/SRM0500S8	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027		1,643,400	90	178,473			(85,721)		(85,721)	68,604				(16,563)		0001
Written Call/S&P 500 INDEX/SRM0210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028		1,087,912	90	83,334			(51,152)		(51,152)	32,213				(12,537)		0001
Written Call/S&P 500 INDEX/SRM0400S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027		2,300,060	90	250,707			(127,543)		(127,543)	94,454				(23,661)		0001
Written Call/S&P 500 INDEX/SRM0130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029		2,054,000	90		(150,969)		(123,071)		(123,071)	27,898				(24,675)		0001
Written Call/S&P 500 INDEX/SRM0500SG	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028		1,703,489	90	174,608			(89,459)		(89,459)	63,632				(18,197)		0001
Written Call/S&P 500 INDEX/SRM0400SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027		1,469,337	90	150,754			(75,152)		(75,152)	63,108				(14,658)		0001
Written Call/S&P 500 INDEX/SRM0401SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029		1,296,560	90		(109,180)		(82,752)		(82,752)	24,084				(15,300)		0001
Written Call/S&P 500 INDEX/SRM0401SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029		2,332,342	90		(176,465)		(140,486)		(140,486)	28,608				(28,323)		0001
Written Call/S&P 500 INDEX/SRM0401SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029		520,396	90		(230,418)		(30,925)		(30,925)	8,886				(6,272)		0001
Written Call/S&P 500 INDEX/SRM0400SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028		106,372	90	12,084			(4,772)		(4,772)	3,661				(1,152)		0001
Written Call/S&P 500 INDEX/SRM0130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029		15,012	90		(169,110)		(847)		(847)	290				(180)		0001
Written Call/S&P 500 INDEX/SRM0130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028		328,206	90	26,782			(15,414)		(15,414)	10,618				(3,755)		0001
Written Call/S&P 500 INDEX/SRM0500SM	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028		1,949,637	90	173,713			(91,296)		(91,296)	58,846				(21,851)		0001
Written Call/S&P 500 INDEX/SPXI13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	12/02/2024		3,262,500	.4700		(177,728)		(176,035)		(202,269)			2,688		(19,489)		0001
Written Call/S&P 500 INDEX/SRM0400S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027		1,614,473	90	165,806			(73,350)		(73,350)	68,195				(15,685)		0001
Written Call/S&P 500 INDEX/SRM0400SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027		1,904,309	90	196,334			(99,378)		(99,378)	83,432				(18,906)		0001
Written Call/S&P 500 INDEX/SRM0500SC	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027		2,313,521	90	236,905			(145,046)		(145,046)	100,090				(24,264)		0001
Written Call/S&P 500 INDEX/SRM0400SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028		1,692,628	90	192,283			(75,941)		(75,941)	58,255				(18,334)		0001
Written Call/S&P 500 INDEX/SRM0401SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029		2,491,604	90		(230,418)		(148,064)		(148,064)	42,544				(30,031)		0001
Written Call/S&P 500 INDEX/SRM0500SQ	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028		1,575,207	90	128,537			(87,337)		(87,337)	49,606				(18,307)		0001
Written Call/S&P 500 INDEX/SRM0400SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027		2,746,000	90	294,097			(180,390)		(180,390)	123,532				(28,674)		0001
Written Call/S&P 500 INDEX/SRM0500SK	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028		2,097,942	90	196,577			(94,772)		(94,772)	65,175				(23,217)		0001
Written Call/Nasdaq-100 Index/NDX0130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029		1,529,000	13538.1		(133,788)		(131,912)		(131,912)	1,875				(18,701)		0001
Written Call/S&P 500 INDEX/SRM0401SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029		1,103,974	90		(93,933)		(65,973)		(65,973)	25,878				(12,982)		0001
Written Call/S&P 500 INDEX/SRM0500SO	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4HOFFQ7349	11/08/2019	11/07/2025		1,326,000	90	123,318			(29,891)		(29,891)	30,299				(10,183)		0001
Written Call/S&P 500 INDEX/SRM0130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028		1,554,794	90	126,871			(73,022)		(73,022)	50,302				(17,788)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028		1,617,256	90	162,211			(98,793)		(98,793)	65,860				(17,203)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029		2,215,988	90		(169,110)		(125,101)		(125,101)	42,870				(26,526)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029		4,215,767	90		(317,647)		(264,632)		(264,632)	17,824				(51,562)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027		1,527,712	90	165,757			(82,409)		(82,409)	62,569				(15,547)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028		1,322,165	90	107,624			(78,039)		(78,039)	31,427				(15,483)		0001
Written Call/Nasdaq-100 Index/NDX0050$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029		1,773,000	11962.5		(178,187)		(125,761)		(125,761)	52,425				(21,460)		0001
Written Call/Nasdaq-100 Index/NDX0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		1,666,000	11245.8		(163,768)		(106,059)		(106,059)	57,709				(19,741)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025		11,916	999.81		(524)		(376)		(376)	148				(77)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/22/2023		97,959	945.49	4,699			(158)		(158)	4,078				(235)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029		483,405	1043.71		(40,352)		(30,743)		(30,743)	9,609				(5,728)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029		178,244	1042.16		(14,580)		(15,639)		(15,639)	(1,058)				(2,165)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025		219,076	967.9		(11,129)		(6,461)		(6,461)	4,668				(1,439)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025		35,033	1071.44		(1,464)		(1,499)		(1,499)	(35)				(244)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024		21,289	1008.79		(658)		(316)		(316)	342				(96)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		92,878	954.04		(3,455)		(620)		(620)	2,835				(337)		0001
Written Call/Nasdaq-100 Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029		1,396,941	11310.4		(151,358)		(90,242)		(90,242)	52,526				(16,722)		0001
Written Call/Nasdaq-100 Index/NDX0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029		1,395,000	13036.1		(129,317)		(113,483)		(113,483)	15,833				(17,007)		0001
Written Call/S&P 500 INDEX/SPX050KSL	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/08/2020	04/08/2026		6,179,000	2199.98	758,781			(78,996)		(78,996)	115,937				(51,469)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028		290,357	1098.03	28,513			(18,623)		(18,623)	16,167				(3,173)		0001

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Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		68,973	1065.77	5,118			(1,129)		(1,129)	5,211				(278)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		406,997	993.68	28,246			(7,724)		(7,724)	23,090				(2,098)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028		18,104	1103.18	2,184			(1,516)		(1,516)	950				(194)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028		275,478	945.49	26,021			(14,669)		(14,669)	10,889				(3,152)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		244,291	961.22	16,245			(3,956)		(3,956)	12,744				(1,236)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/06/2028		154,675	897.6	13,519			(10,367)		(10,367)	2,467				(1,776)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028		62,547	897.6	5,592			(4,192)		(4,192)	998				(718)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028		392,881	941.28	34,102			(21,133)		(21,133)	15,060				(4,550)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2028		286,381	974.09	27,413			(16,401)		(16,401)	17,816				(3,342)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028		159,820	987.38	15,104			(12,426)		(12,426)	6,954				(1,857)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023		74,188	929.65	3,227			(409)		(409)	3,223				(257)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		3,292	929.65	209			(75)		(75)	164				(20)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029		153,856	1013.69		(13,539)		(12,960)		(12,960)	580				(1,862)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028		201,672	923.64	17,566			(14,136)		(14,136)	8,281				(2,324)		0001

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Written Call/Nasdaq-100 Index/NDX0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028		1,565,000	10473.8	169,333			(88,531)		(88,531)	94,139				(18,262)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023		50,006	897.6	2,520			(81)		(81)	1,735				(130)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		272,654	1071.44		(6,516)		(6,076)		(6,076)	440				(1,322)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		143,058	1043.71		(4,378)		(1,773)		(1,773)	2,605				(559)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		20,958	987.38	866			(114)		(114)	1,099				(66)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024		37,498	999.81		(1,072)		(441)		(441)	631				(156)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024		300,662	1090.79		(7,005)		(7,494)		(7,494)	(489)				(1,487)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024		194,779	1013.69		(6,116)		(3,131)		(3,131)	2,985				(902)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		138,722	1003.15		(4,522)		(1,886)		(1,886)	2,636				(611)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/08/2024		146,101	1021.93	11,916			(2,427)		(2,427)	8,827				(676)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2024		138,787	956.78	9,708			(1,885)		(1,885)	7,063				(657)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2028		16,261	926.54	1,551			(1,097)		(1,097)	687				(182)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028		12,741,725	3417.42	1,047,370			(667,835)		(667,835)	459,070				(139,778)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024		189,441	1012.18	12,541			(3,371)		(3,371)	11,189				(918)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		188,792	1098.03	12,441			(4,264)		(4,264)	15,356				(831)		0001

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Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028		397,651	1012.18	37,936			(22,456)		(22,456)	26,361				(4,421)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024		222,316	987.38	13,561			(5,648)		(5,648)	12,529				(1,315)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/08/2028		107,650	1012.42	10,166			(8,478)		(8,478)	4,882				(1,227)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028		161,534	1069.98	15,669			(13,207)		(13,207)	8,036				(1,772)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028		44,979	926.54	4,075			(3,033)		(3,033)	1,899				(502)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		189,022	897.6	12,854			(3,224)		(3,224)	8,596				(1,068)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		11,986	929.65	521			(66)		(66)	521				(41)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2023		30,153	974.09	1,629			(182)		(182)	1,522				(100)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		152,229	1006.12		(4,841)		(1,713)		(1,713)	3,128				(613)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2023		100,078	1046.72	4,574			(136)		(136)	6,173				(191)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/06/2024		52,042	1012.42	3,609			(1,198)		(1,198)	3,093				(284)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2025		143,086	987.18		(6,494)		(4,043)		(4,043)	2,451				(896)		0001
Written Call/S&P 500 INDEX/SPX8155$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024		332,591	3864.54		(216,867)		(6,623)		(6,623)	2,657				(1,612)		0001
Written Call/S&P 500 INDEX/SPX8156$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024		48,310	3505.51		(105,655)		(605)		(605)	124				(239)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028		813,276	3417.42	66,851			(42,626)		(42,626)	29,301				(8,922)		0001
Written Call/S&P 500 INDEX/SPX8155$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024		7,440,409	3864.54		(216,867)		(148,156)		(148,156)	59,431				(36,063)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX161MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2024		4,705,000	.4000	1,060,750			(480,925)		(801,807)			175,179		(27,451)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/22/2022	10/20/2023		269,279	923.64	11,208			(667)		(667)	10,710				(746)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		37,982	974.09	2,321			(954)		(954)	2,082				(228)		0001
Written Call/S&P 500 INDEX/SPX821NSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		332,175	3694.52		(222,655)		(4,249)		(4,249)	8,008				(1,462)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2023		162,272	974.09	8,768			(982)		(982)	8,190				(539)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2028		272,726	1089.39	28,473			(17,068)		(17,068)	19,606				(2,966)		0001
Written Call/S&P 500 INDEX/SPX821NSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024		5,701,825	3694.52		(222,655)		(72,940)		(72,940)	137,458				(25,103)		0001
Written Call/Nasdaq-100 Index/NDX0210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029		84,059	11310.4		(151,358)		(5,430)		(5,430)	3,161				(1,006)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2024		225,266	987.18	(6,827)			(1,920)		(1,920)	4,908				(846)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0173SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		19,693	941.28	874			(71)		(71)	860				(59)		0001
Written Call/S&P 500 INDEX/SPX8156SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024		6,948,690	3505.51		(105,655)		(87,063)		(87,063)	17,862				(34,361)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024		20,009	1013.69		(628)		(322)		(322)	307				(93)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2025		85,173	1003.15		(4,446)		(2,839)		(2,839)	1,607				(567)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028		768,759	1065.77	90,483			(46,410)		(46,410)	47,539				(8,291)		0001
Written Call/S&P 500 INDEX/SPX821TSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	07/14/2023		4,280,000	.4300		(21,490)		(7,551)		(1,767)			13,776		(4,191)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2029		163,057	987.18		(13,986)		(12,881)		(12,881)	1,105				(1,924)		0001
Written Call/S&P 500 INDEX/SPX6211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026		385,193	2807.55	46,994			(9,736)		(9,736)	11,940				(3,528)		0001
Written Call/S&P 500 INDEX/SPX821RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	07/21/2023		2,095,000	.4100		(32,245)		(11,314)		(1,230)			20,768		(2,513)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX2617$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	09/01/2023		2,096,000	.4400		(19,565)		(12,253)		(53,088)			7,361		(4,354)		0001
Written Call/S&P 500 INDEX/SPX821T$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	07/03/2023		2,140,000	.4350		(13,885)		(1,068)		(51,053)			12,397		(970)		0001
Written Call/S&P 500 INDEX/SPX2617$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	08/23/2023		1,040,000	.4100		(31,478)		(17,939)		(45,349)			13,954		(2,000)		0001
Written Call/S&P 500 INDEX/SPX621G$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026		318,421	2652.46	42,095			(6,837)		(6,837)	9,006				(2,863)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024		45,622	1008.79		(1,410)		(677)		(677)	733				(206)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		237,696	967.9		(7,939)		(2,616)		(2,616)	5,323				(1,015)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		276,876	987.38	11,435			(1,509)		(1,509)	14,522				(873)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024		227,544	1003.15		(7,418)		(3,093)		(3,093)	4,325				(1,002)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029		47,516	999.81		(3,573)		(3,870)		(3,870)	(297)				(567)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025		40,029	1013.69		(2,017)		(1,422)		(1,422)	595				(273)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025		18,647	1042.16		(1,813)		(727)		(727)	148				(128)		0001
Written Call/S&P 500 INDEX/SPX821T$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	09/19/2023		2,140,000	.4500		(22,080)		(16,985)		(41,758)			5,208		(5,041)		0001
Written Call/S&P 500 INDEX/SPX621G$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026		6,203,579	2652.46	820,113			(133,200)		(133,200)	175,464				(55,771)		0001
Written Call/S&P 500 INDEX/SPX700V$M	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	11/22/2019	11/21/2025		1,872,000	2488.23	178,214			(25,159)		(25,159)	41,100				(14,492)		0001
Written Call/S&P 500 INDEX/SPX821V$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024		2,180,000	.3900		(57,315)		(56,521)		(46,075)			1,256		(10,780)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026		1,300,083	2846.03	160,300			(35,755)		(35,755)	37,996				(11,977)		0001
Written Call/S&P 500 INDEX/SPX161M$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	02/24/2025		14,115,000	.4000	3,258,390			(1,637,327)		(2,578,145)			489,841		(90,862)		0001
Written Call/S&P 500 INDEX/SPX2618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	07/05/2023		2,640,000	4470.1		(64,900)		(4,154)		(4,496)			11,682		(1,545)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027		188,730	3101.2	23,950			(6,641)		(6,641)	6,228				(1,803)		0001
Written Call/S&P 500 INDEX/SPX621$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026		6,514,807	2807.55	794,806			(164,674)		(164,674)	201,949				(59,675)		0001
Written Call/S&P 500 INDEX/SPX8215$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028		1,939,123	3006	160,430			(86,024)		(86,024)	60,058				(22,185)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX821US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	08/25/2023		4,350,000	.4400		(81,760)		(74,947)		(121,813)			10,220		(8,519)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/21/2025		22,007	1006.12		(1,056)		(691)		(691)	365				(141)		0001
Written Call/S&P 500 INDEX/SPX161VSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2022	09/22/2023		4,250,000	.3000	1,391,310			(287,261)		(1,477,317)			620,264		(10,194)		0001
Written Call/S&P 500 INDEX/SPX715W$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2022	09/08/2023		1,779,000	4006.18	54,615			(4,596)		(4,596)	59,966				(3,895)		0001
Written Call/S&P 500 INDEX/SPX905BSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/22/2021	04/22/2027		300,065	3307.98	32,197			(12,519)		(12,519)	10,764				(2,930)		0001
Written Call/S&P 500 INDEX/SPX821VS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	07/10/2024		3,270,000	.3850		(84,008)		(82,902)		(67,533)			1,750		(16,595)		0001
Written Call/S&P 500 INDEX/SPX700YS4	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/06/2019	12/08/2025		1,001,000	2516.73	93,594			(14,098)		(14,098)	22,566				(7,824)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024		262,152	1071.44		(6,265)		(5,842)		(5,842)	423				(1,271)		0001
Written Call/S&P 500 INDEX/SPX905KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/20/2021	08/20/2027		1,110,597	3553.34	123,054			(56,971)		(56,971)	42,811				(11,302)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029		35,504	1003.15		(3,249)		(2,925)		(2,925)	323				(427)		0001
Written Call/S&P 500 INDEX/SPX905BSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/22/2021	04/22/2027		6,005,935	3307.98	644,437			(250,580)		(250,580)	215,449				(58,644)		0001
Written Call/S&P 500 INDEX/SPX821VS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	07/26/2024		5,450,000	.3800		(135,888)		(134,172)		(110,072)			2,718		(28,240)		0001
Written Call/S&P 500 INDEX/SPX9054SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/20/2020	11/20/2026		4,577,917	2846.03	564,457			(125,903)		(125,903)	133,795				(42,172)		0001
Written Call/S&P 500 INDEX/SPX9057SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2027		10,020,270	3101.2	1,271,572			(352,572)		(352,572)	330,658				(95,745)		0001
Written Call/S&P 500 INDEX/SPX905JS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/06/2021	08/06/2027		471,641	3549.22	50,843			(23,948)		(23,948)	18,206				(4,777)		0001
Written Call/S&P 500 INDEX/SPX721FSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024		1,493,000	4069.39	115,110			(24,442)		(24,442)	104,910				(5,835)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0175S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025		81,164	1043.71		(3,872)		(2,770)		(2,770)	1,101				(515)		0001
Written Call/S&P 500 INDEX/SPX905KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/20/2021	08/20/2027		16,248,403	3553.34	1,800,323			(833,512)		(833,512)	626,341				(165,352)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024		37,880	1042.16		(1,087)		(716)		(716)	371				(179)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029		207,960	1090.79		(15,909)		(19,545)		(19,545)	(3,636)				(2,543)		0001
Written Call/S&P 500 INDEX/SPX2619SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2023	08/11/2023		2,160,000	.4050		(7,470)		(7,123)		(3,781)			498		(3,664)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX2618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	07/05/2023		2,640,000	4470.1		(64,900)		(4,154)		(4,496)			11,682		(1,545)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		56,759	967.9		(1,896)		(625)		(625)	1,271				(242)		0001
Written Call/S&P 500 INDEX/SPX2618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	07/05/2023		3,520,000	4470.1		(64,900)		(5,538)		(5,995)			15,576		(2,060)		0001
Written Call/S&P 500 INDEX/SPX2618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	07/05/2023		880,000	4470.1		(64,900)		(1,385)		(1,499)			3,894		(515)		0001
Written Call/S&P 500 INDEX/SPX2618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	07/05/2023		1,320,000	4470.1		(64,900)		(2,077)		(2,248)			5,841		(772)		0001
Written Call/S&P 500 INDEX/SPX2617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	08/07/2023		4,190,000	4250		(62,970)		(31,485)		(127,663)			31,485		(6,760)		0001
Written Call/S&P 500 INDEX/SPX821D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024		44,627	3440.15	3,124			(909)		(909)	2,016				(271)		0001
Written Call/S&P 500 INDEX/SPX821D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024		1,380,373	3440.15	96,626			(28,124)		(28,124)	62,361				(8,387)		0001
Written Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028		1,884,366	3299	162,363			(92,971)		(92,971)	65,682				(20,771)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028		4,107,702	3844.6	449,793			(296,493)		(296,493)	190,958				(45,062)		0001
Written Call/S&P 500 INDEX/SPX2617$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	07/26/2023		2,095,000	4225		(14,990)		(6,044)		(1,426)			8,900		(2,796)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025		20,011	1042.16		(1,813)		(780)		(780)	159				(138)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026		1,551,417	2718	193,473			(38,874)		(38,874)	40,811				(13,757)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027		15,279,359	3549.22	1,647,115			(775,826)		(775,826)	589,804				(154,769)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index	CRED SUIS FB USA .. EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028		630,298	3844.6	69,018			(45,495)		(45,495)	29,301				(6,914)		0001
Written Call/S&P 500 INDEX/SPXA053$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024		1,357,214	3511.22	107,220			(16,862)		(16,862)	60,852				(6,423)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028		19,912	1098.03	1,955			(1,876)		(1,876)	1,134				(218)		0001
Written Call/S&P 500 INDEX/SPX621B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026		2,463,000	2670.2	233,985			(43,337)		(43,337)	65,902				(20,034)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2028		445,788	1021.93	51,056			(25,189)		(25,189)	30,036				(4,914)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026		215,106	2718	26,825			(5,390)		(5,390)	5,658				(1,907)		0001
Written Call/S&P 500 INDEX/SPXA053$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024		55,786	3511.22	4,407			(693)		(693)	2,501				(264)		0001
Written Call/S&P 500 INDEX/SPX800A$6	FixedAnnuityHedge	N/A	Equity/Index	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	01/08/2020	01/08/2026		2,537,000	2602.44	234,165			(39,993)		(39,993)	61,311				(20,172)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024		79,120	1089.39	5,238			(1,472)		(1,472)	5,698				(338)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX2617$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	08/07/2023		4,190,000	.4250		(45,260)		(22,630)		(7,578)			22,630		(6,760)		0001
Written Call/S&P 500 INDEX/SPX721S$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028		1,966,285	.3121	144,608			(88,697)		(88,697)	64,396				(21,760)		0001
Written Call/S&P 500 INDEX/SPX821R$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024		178,859	3773.37		(280,059)		(3,015)		(3,015)	2,905				(846)		0001
Written Call/S&P 500 INDEX/SPX8154$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024		4,447,932	3310.5		(94,233)		(37,854)		(37,854)	51,994				(20,595)		0001
Written Call/S&P 500 INDEX/SPXA054$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023		4,006,839	3119.5	124,613			(21)		(21)	51,730				(2,774)		0001
Written Call/S&P 500 INDEX/SPX821R$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024		8,282,141	3773.37		(280,059)		(139,605)		(139,605)	134,534				(39,196)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024		122,295	1069.98	8,365			(2,332)		(2,332)	8,342				(552)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		59,503	926.54	4,040			(806)		(806)	2,816				(294)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028		460,961	3590.62	38,029			(26,572)		(26,572)	17,060				(5,037)		0001
Written Call/S&P 500 INDEX/SPX2617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	08/29/2023		2,095,000	.4250		(22,255)		(13,678)		(6,065)			8,629		(4,247)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028		9,540,852	3002.2	744,186			(438,942)		(438,942)	275,230				(109,951)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028		51,000	993.68	5,319			(3,848)		(3,848)	2,296				(574)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028		727,644	.2912	57,279			(31,722)		(31,722)	20,265				(8,355)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028		715,148	3002.2	55,782			(32,902)		(32,902)	20,630				(8,242)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028		1,190,457	.2912	93,711			(51,898)		(51,898)	33,155				(13,669)		0001
Written Call/S&P 500 INDEX/SPX2619$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/07/2023		4,400,000	4428.13		(24,640)		(12,320)		(10,263)					(3,047)		0001
Written Call/S&P 500 INDEX/SPX2619$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/07/2023		1,320,000	4428.13		(24,640)		(3,696)		(3,079)					(914)		0001
Written Call/S&P 500 INDEX/SPX821U$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	07/31/2023		1,320,000	.4350		(29,304)		(22,542)		(41,338)			7,147		(1,923)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028		422,982	1021.08	52,492			(23,191)		(23,191)	25,271				(4,582)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028		126,892	3119.5	10,101			(5,954)		(5,954)	3,881				(1,422)		0001
Written Call/S&P 500 INDEX/SPX821U$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	08/07/2023		5,500,000	.4400		(92,225)		(74,181)		(131,806)			19,214		(8,873)		0001
Written Call/S&P 500 INDEX/SPX8150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024		88,289	3505.57		(203,424)		(551)		(551)	3,121				(320)		0001
Written Call/Shiller Barclays CAPE US Mid-Month Sector TR Net/SBM0172$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/22/2022	08/08/2023		199,176	1042.66	9,051			(136)		(136)	11,873				(326)		0001
Written Call/S&P 500 INDEX/SPX2619$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/07/2023		220,000	4428.13		(24,640)		(616)		(513)					(152)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										135,517,233	(64,736,876)		(89,644,993)	XXX	(95,504,359)	54,079,049		4,029,198		(17,581,358)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										135,517,233	(64,736,876)		(89,644,993)	XXX	(95,504,359)	54,079,049		4,029,198		(17,581,358)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										135,517,233	(64,736,876)		(89,644,993)	XXX	(95,504,359)	54,079,049		4,029,198		(17,581,358)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										135,517,233	(64,736,876)		(89,644,993)	XXX	(95,504,359)	54,079,049		4,029,198		(17,581,358)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	01/06/2022	01/07/2025		798,440,000	1.72/Secured Overnight Finance Rate			(14,734,111)			(46,248,096)					4,931,663		100/100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD 1 Month LIBOR	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	04/21/2023	07/31/2023		250,000,000	1.53/1 Month LIBOR			(2,466,218)			(837,902)					364,287		100/100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	04/21/2023	10/26/2026		250,000,000	1.53/Secured Overnight Finance Rate						(23,832,327)					2,279,675		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2027		300,000,000	1.99/Secured Overnight Finance Rate			(4,792,914)	(5,907,346)		(26,381,918)	814,341				2,844,967		100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	03/03/2022	03/08/2024		275,000,000	2.51/Secured Overnight Finance Rate			(4,577,809)	(1,431,341)		(7,344,886)	1,028,066				1,142,500		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	03/30/2022	03/29/2029		175,000,000	2.94/Secured Overnight Finance Rate			(2,295,283)			(14,748,925)					2,098,301		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(1,463,458)			(5,936,629)					2,680,153		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(1,454,458)			(5,839,988)					2,680,153		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(1,465,958)			(5,963,474)					2,680,153		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	01/06/2022	01/07/2029		450,000,000	2.72/Secured Overnight Finance Rate			(7,462,468)			(52,813,658)					5,290,499		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	07/08/2022	09/15/2026		127,000,000	2.90/Secured Overnight Finance Rate			(1,187,617)			(5,198,592)					1,138,351		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	07/08/2022	08/15/2026		37,000,000	2.90/Secured Overnight Finance Rate			(349,649)			(1,507,831)					327,234		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	07/08/2022	07/15/2026		104,000,000	2.84/Secured Overnight Finance Rate			(1,000,283)			(4,359,720)					907,223		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	03/03/2022	03/08/2027		239,895,000	3.21/Secured Overnight Finance Rate			(3,840,127)	(5,689,875)		(21,138,054)	764,564				2,304,244		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	06/15/2022	08/19/2028		625,000,000	1.99/Secured Overnight Finance Rate			(5,240,648)			(21,944,711)					7,086,564		100/100
Interest Rate Swap/Rec:USD Fixed 0.91/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	06/15/2022	08/19/2024		550,000,000	0.91/Secured Overnight Finance Rate			(4,158,963)			(12,083,671)					2,935,844		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	06/15/2022	06/09/2031		600,000,000	2.67/Secured Overnight Finance Rate			(5,175,936)			(23,214,120)					8,457,630		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026		495,895,000	1.61/Secured Overnight Finance Rate			(4,038,830)			(20,490,008)					4,294,577		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	06/16/2022	10/02/2026		528,155,000	1.73/Secured Overnight Finance Rate			(4,335,460)			(17,928,499)					4,768,243		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CRED AGRICOLE SA 02RNE8IBXP4ROTD8PU41	06/16/2022	10/04/2031		448,387,000	2.65/Secured Overnight Finance Rate			(4,039,780)			(17,206,303)					6,446,681		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	07/07/2022	07/15/2027		250,000,000	2.76/Secured Overnight Finance Rate			(2,510,751)			(11,845,222)					2,513,661		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	07/07/2022	07/20/2025		250,000,000	2.84/Secured Overnight Finance Rate			(2,409,516)			(9,134,907)					1,793,013		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	07/08/2022	07/15/2027		5,000,000	2.81/Secured Overnight Finance Rate			(48,870)			(226,628)					50,273		100/100
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	07/11/2022	08/15/2025		60,000,000	2.88/Secured Overnight Finance Rate			(564,570)			(2,165,214)					437,709		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CITIBANK NA 02RNE8IBXP4ROTD8PU41	07/12/2022	07/15/2025		61,000,000	2.76/Secured Overnight Finance Rate			(605,835)			(2,305,719)					436,036		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	07/11/2022	07/15/2026		180,000,000	2.79/Secured Overnight Finance Rate			(1,777,423)			(7,725,507)					1,570,193		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	08/02/2022	08/15/2025		71,000,000	2.79/Secured Overnight Finance Rate			(696,585)			(2,685,991)					517,955		100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	03/03/2022	03/08/2024		275,000,000	2.51/Secured Overnight Finance Rate			(4,577,809)	(1,431,341)		(7,344,886)	1,028,066				1,142,500		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate.	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/12/2022	07/15/2025		3,000,000	....2.76/Secured Overnight Finance Rate			(29,795)			(113,396)					21,444		100/100
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate.	CRED AGRICOLE SA .. 02RNE8IBXP4R0TD8PU41	07/11/2022	07/15/2025		11,000,000	....2.87/Secured Overnight Finance Rate			(104,417)			(395,960)					78,630		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(87,405,541)	(14,459,903)	XXX	(378,962,741)	3,635,037				74,220,356	XXX	XXX
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC I7331LVCZKQKX5T7XV54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			33,942	8,413		238,543		(62,395)			47,151		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CRED AGRICOLE SA .. I7331LVCZKQKX5T7XV54	07/17/2020	10/23/2032		1,141,600	2.56/1.35			6,969	50,504		62,029		(20,798)			17,429		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CRED AGRICOLE SA .. I7331LVCZKQKX5T7XV54	07/17/2020	10/23/2035		2,283,600	2.65/1.45			13,829	101,409		142,505		(41,597)			40,082		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE .. I7331LVCZKQKX5T7XV54	07/17/2020	10/23/2040		1,142,400	3.08/1.83			7,171	51,304		92,185		(20,798)			23,778		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	03/17/2021	06/23/2031		21,420,000	3.28/1.28			228,412	1,780,280		2,996,727		(374,372)			302,665		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	03/17/2021	04/28/2036		20,850,000	3.42/2.43			141,688	1,803,107		4,380,069		(916,500)			373,535		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2021	06/16/2036		20,863,500	3.44/2.43			143,620	1,816,607		4,468,790		(916,500)			375,726		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	03/18/2021	04/13/2036		11,900,000	3.59/1.50			133,443	989,044		2,242,475		(207,985)			212,851		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	09/08/2016	10/26/2028		10,000,000	3.44/2.78			61,039	2,162,501		2,103,966		264,830			115,421		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD 3 Month LIBOR	Q7724#AK4	D1	Currency	BNP PARIBAS I7331LVCZKQKX5T7XV54	08/09/2017	11/16/2029		13,203,000	....3.62/3 Month LIBOR			(125,090)	2,159,987		930,654		381,569			166,827		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CAN IMPERIAL BK ... I7331LVCZKQKX5T7XV54	10/04/2017	10/31/2029		26,560,000	4.18/3.07			180,448	1,164,142		3,755,749		(1,222,000)			334,447		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	10/18/2017	10/30/2029		11,765,000	4.00/2.02			130,159	854,044		1,380,309		(207,985)			148,114		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CAN IMPERIAL BK ... I7331LVCZKQKX5T7XV54	10/18/2017	10/30/2029		11,772,000	4.00/2.02			130,472	861,044		1,381,395		(207,985)			148,202		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	10/18/2017	12/16/2029		4,703,200	4.10/2.12			51,432	338,818		555,669		(83,194)			59,809		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE .. I7331LVCZKQKX5T7XV54	01/24/2018	03/22/2030		7,104,000	3.93/2.55			64,203	755,036		1,530,177		(305,500)			92,157		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS I7331LVCZKQKX5T7XV54	01/25/2018	03/14/2033		1,429,100	4.46/3.02			13,860	159,307		369,052		(61,100)			22,269		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC I7331LVCZKQKX5T7XV54	01/25/2018	03/15/2038		4,288,500	4.62/3.11			43,513	479,121		1,327,267		(183,300)			82,262		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC I7331LVCZKQKX5T7XV54	03/27/2018	06/27/2036		21,208,500	4.08/2.61			197,246	2,161,607		5,850,146		(916,500)			382,382		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	05/16/2018	12/31/2036		21,293,675	6.09/3.44			330,333	1,537,435		3,404,796		(430,126)			391,408		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CAN IMPERIAL BK ... I7331LVCZKQKX5T7XV54	06/05/2018	06/30/2042		2,293,556	4.45/4.12			5,739	42,422		69,567		(48,741)			50,005		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	10/11/2018	01/10/2034		3,960,300	4.67/3.21			33,941	150,921		796,016		(183,300)			64,285		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66556@AB2	D1	Currency	SOCIETE GENERALE .. I7331LVCZKQKX5T7XV54	10/11/2018	01/10/2031		13,224,000	4.40/2.97			110,426	526,071		2,247,865		(611,000)			181,523		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS I7331LVCZKQKX5T7XV54	10/11/2018	10/18/2030		5,011,582	4.91/1.16			100,087	1,112,913		1,019,689		388,025			67,735		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE .. I7331LVCZKQKX5T7XV54	10/24/2018	01/24/2031		10,262,700	4.29/1.83			131,335	442,840		1,342,666		(187,186)			141,232		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS I7331LVCZKQKX5T7XV54	03/06/2019	12/31/2038		7,434,944	4.34/3.94			15,766	(114,505)		(4,696)		(162,833)			146,428		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC I7331LVCZKQKX5T7XV54	03/26/2019	07/30/2049		3,387,000	4.40/2.37			38,054	113,713		465,102		(62,395)			86,520		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC I7331LVCZKQKX5T7XV54	03/26/2019	07/30/2049		2,258,000	4.52/2.50			25,402	75,809		307,288		(41,597)			57,680		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE .. I7331LVCZKQKX5T7XV54	03/26/2019	07/30/2049		1,129,000	4.27/2.22			12,737	37,904		161,095		(20,798)			28,840		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2019	05/23/2034		5,206,906	4.35/1.19			88,972	1,256,255		988,299		393,199			85,970		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	BARCLAYS PLC I7331LVCZKQKX5T7XV54	05/30/2019	08/28/2031		3,454,000	3.65/3.57			2,390	123,997		276,706		73,487			49,355		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE I7331LVCZKQKX5T7XV54	07/23/2019	09/05/2034		9,660,758	4.09/1.75			120,186	210,507		1,134,981		(195,927)			161,596		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	09/24/2019	10/01/2031		2,200,000	3.02/0.88			24,677	17,809		185,673		(41,597)			31,615		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CRED AGRICOLE SA .. I7331LVCZKQKX5T7XV54	10/17/2019	12/31/2039		4,801,104	3.43/2.55			35,075	40,889		494,738		(244,342)			97,555		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC I7331LVCZKQKX5T7XV54	10/17/2019	12/31/2050		8,960,000	4.20/3.02			60,141	71,450		2,084,734		(427,700)			235,033		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE .. I7331LVCZKQKX5T7XV54	10/24/2019	11/06/2034		6,660,000	3.22/1.30			66,383	113,427		692,538		(124,791)			112,244		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE I7331LVCZKQKX5T7XV54	10/29/2019	11/01/2049		5,554,500	3.61/1.70			58,337	97,749		1,042,231		(103,545)			142,587		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	11/22/2019	01/21/2035		6,415,500	3.46/2.61			30,676	66,536		810,417		(305,500)			109,110		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	11/22/2019	01/21/2045		6,417,500	3.84/2.81			36,518	68,536		1,234,216		(305,500)			149,054		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CRED AGRICOLE SA .. I7331LVCZKQKX5T7XV54	02/06/2020	06/20/2026		15,360,800	4.00/1.96			160,492	85,462		408,812		(291,178)			132,481		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	02/14/2020	05/14/2032		1,085,000	3.01/1.15			10,241	(6,096)		62,028		(20,798)			16,166		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC I7331LVCZKQKX5T7XV54	02/14/2020	05/14/2032		1,301,200	3.00/2.19			6,406	31,407		154,071		(61,100)			19,387		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP PARIBAS I7331LVCZKQKX5T7XV54	10/01/2020	10/29/2035		5,861,500	3.08/1.70			46,098	406,022		602,125		(103,992)			102,951		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	CRED AGRICOLE SA .. I7331LVCZKQKX5T7XV54	10/01/2020	10/29/2040		5,867,000	3.46/1.98			50,064	411,522		757,080		(103,992)			122,173		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC I7331LVCZKQKX5T7XV54	10/29/2020	01/31/2031		11,690,000	2.78/1.37			89,133	779,044		974,755		(207,985)			161,077		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2043		10,861,000	7.11/6.23			8,184	(49,956)		(630,810)		(49,956)			242,942		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA ... I7331LVCZKQKX5T7XV54	05/13/2022	05/15/2025		18,732,600	8.93/6.50			222,781	(892,185)		(673,040)		(370,559)			128,312		100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	07/26/2022	08/12/2025		64,092,555	7.81/5.50			740,269	(5,009,325)		(4,237,542)		(1,317,219)			466,661		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC ES7IP3U3RHIGC71XBU11	10/28/2022	09/21/2041		2,489,500	2.56/1.47			13,636	(154,588)		(145,059)		(36,542)			53,163		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/31/2022	09/21/2041		2,470,750	2.58/1.47			13,713	(168,030)		(165,159)		(36,940)			52,762		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS ES7IP3U3RHIGC71XBU11	12/09/2022	03/07/2032		6,135,000	5.02/4.88			4,113	(211,809)		119,963		(302,347)			90,443		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	GOLDMAN SACHS GP .. ES7IP3U3RHIGC71XBU11	06/22/2023	07/15/2026		6,612,739	Secured Overnight Finance Rate/3 M Euribor			1,716	36,862		41,307		36,862			57,685		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		8,656,727	4.21/2.29			96,442	721,487		982,092		(151,261)			132,065		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			107,953	454,071		3,051,457		(611,000)			312,069		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC 02RNE8IBXP4R0TD8PU41	10/02/2019	09/30/2031		14,220,700	3.45/1.38			148,741	36,458		1,033,687		(270,380)			204,322		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CRED AGRICOLE SA .. 02RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2032		8,562,000	2.56/1.35			52,264	378,783		465,217		(155,988)			130,716		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CRED AGRICOLE SA .. 02RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2035		9,134,400	2.65/1.45			55,316	405,635		570,018		(166,388)			160,329		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			43,024	307,827		553,110		(124,791)			142,667		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			113,714	1,321,223		2,078,545		(223,583)			232,804		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	03/18/2021	04/13/2041		16,660,000	4.24/2.02			202,086	1,384,662		4,025,840		(291,178)			351,443		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	69313QAA7	D1	Currency	GOLDMAN SACHS GP .. 02RNE8IBXP4R0TD8PU41	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(13,077)	(1,492,348)		(3,485,105)		(2,991,343)			241,317		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	MORGAN STANLEY 02RNE8IBXP4R0TD8PU41	06/04/2015	06/25/2027		11,258,000	4.51/2.77	58,000		107,430	347,044		553,565		(207,985)			112,426		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	MORGAN STANLEY 02RNE8IBXP4R0TD8PU41	06/04/2015	06/25/2025		16,887,000	4.40/2.62	30,037		162,923	520,566		615,243		(311,977)			119,082		100/100
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/08/2016	11/13/2028		2,135,430	6.69/6.13	(80,079)		11,442	(899)		188,759		(100,051)			24,761		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/08/2016	04/08/2024		1,932,875	6.36/4.63	(53,154)		17,519	17,447		20,382		(33,368)			8,510		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/08/2016	09/29/2025		1,877,650	6.92/5.13	(54,452)		22,396	7,637		35,952		(33,248)			14,089		100/100
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/11/2016	11/13/2028		1,488,905	6.64/6.13	(68,192)		7,623	(5,700)		128,706		(69,001)			17,264		100/100
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/11/2016	09/29/2025		1,877,650	6.86/5.13	(70,412)		21,534	3,224		33,424		(32,395)			14,089		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		28,515	30,078		122,910		(54,043)			31,896		100/100
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		31,771	(262,622)		1,108,110		(227,330)			100,483		100/100
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/25/2016	10/27/2027		3,621,750	7.32/5.50	(199,196)		41,652	(67,141)		91,134		(62,228)			37,677		100/100
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/25/2016	09/29/2025		3,621,750	6.61/5.13	(269,820)		36,435	(53,994)		21,637		(55,672)			27,176		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	07/25/2016	11/13/2028		3,676,400	6.63/6.13	(261,024)		20,165	(9,553)		370,329		(168,004)			42,629		100/100
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		26,060	22,949		144,778		(47,425)			31,182		100/100
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	08/26/2016	10/01/2026		2,821,000	5.05/3.50	(157,989)		29,024	31,306		114,150		(44,693)			25,458		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	09/08/2016	10/26/2028		20,000,000	3.44/2.78			122,073	4,325,001		4,207,931		529,659			230,841		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BYYM2H0	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	09/19/2016	06/05/2025		1,452,490	6.47/4.25			17,234	35,253		52,277		(26,846)			10,100		100/100
Currency Swap/Rec:USD 8.49/Pay:EUR 6.13	BN33DD0	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	09/19/2016	07/05/2023		446,920	8.49/6.13			6,333	10,493		10,485		(8,743)			262		100/100
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BC4DSN7	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	09/19/2016	05/27/2028		1,340,760	5.73/3.63			14,957	34,193		82,657		(25,236)			14,858		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	10/24/2016	10/27/2027		1,958,400	7.68/5.50			25,619	(2,688)		57,855		(37,868)			20,373		100/100
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	10/24/2016	06/16/2043		2,073,490	8.50/7.00			14,261	(89,557)		418,079		(116,233)			46,336		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	10/26/2016	10/01/2026		1,854,700	5.63/3.50			22,868	1,744		44,315		(35,571)			16,737		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	11/18/2016	12/31/2028		31,770,000	4.38/6 M Euribor			48,842	(962,867)		(3,180,969)		(623,954)			372,861		100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	G90068AL0	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	12/15/2016	01/16/2034		4,333,000	7.12/5.63			32,258	(110,387)		640,103		(217,874)			70,390		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	01/09/2017	07/06/2027		3,689,350	5.57/3.10	(1)		47,036	(129,794)		30,175		(71,349)			36,982		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	02/07/2017	02/07/2027		2,989,440	6.34/4.88			22,299	(57,445)		179,147		(147,894)			28,403		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	02/07/2017	06/30/2027		5,020,540	5.85/3.50			60,088	(108,927)		84,005		(94,815)			50,223		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	02/07/2017	07/06/2027		2,991,800	5.53/3.10			38,148	(64,087)		62,057		(56,762)			29,990		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	02/07/2017	09/27/2028		5,768,280	7.29/4.75			86,401	(121,394)		197,650		(110,781)			66,080		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYW0G96	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	02/13/2017	01/13/2028		3,708,950	7.29/4.63			46,744	(109,029)		85,090		(72,957)			39,525		100/100
Currency Swap/Rec:USD 6.45/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	02/13/2017	04/25/2024		5,616,410	6.45/4.00			66,066	(165,557)		(144,152)		(108,588)			25,459		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	02/13/2017	06/30/2027		2,967,160	5.90/3.50			35,821	(88,283)		29,585		(56,615)			29,682		100/100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	02/13/2017	09/27/2028		1,907,460	7.33/4.75			28,673	(55,642)		51,857		(37,021)			21,851		100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	02/13/2017	01/16/2034		2,874,310	7.31/5.63			25,141	(44,180)		497,111		(144,772)			46,694		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	03/06/2017	09/29/2025		4,233,600	6.97/4.38			61,367	(126,407)		(35,820)		(84,397)			31,766		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	03/07/2017	05/19/2026		4,234,000	3.81/1.63			45,614	(130,269)		(26,826)		(82,135)			35,974		100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	03/08/2017	05/19/2026		4,216,000	3.83/1.63			45,661	(148,284)		(43,349)		(82,114)			35,822		100/100
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	03/08/2017	09/29/2025		3,583,600	7.01/4.38			52,338	(122,695)		(43,194)		(71,657)			26,889		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/03/2017	01/16/2034		1,745,800	7.46/5.63			16,508	(29,653)		320,728		(90,271)			28,361		100/100
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/03/2017	06/27/2044		4,613,900	7.64/5.50			53,403	(80,722)		1,542,200		(235,660)			105,738		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	04/03/2017	09/27/2028		1,385,150	7.18/4.75			19,952	(31,702)		36,801		(27,298)			15,868		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/25/2017	07/06/2027		2,842,580	5.24/3.10			33,144	8,616		96,111		(54,194)			28,494		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/26/2017	06/10/2027		2,282,700	6.71/4.50			26,553	(4,401)		64,079		(44,329)			22,678		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/26/2017	06/30/2027		1,413,100	5.61/3.50			15,686	(4,425)		37,288		(26,839)			14,136		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/26/2017	09/29/2025		869,600	6.68/4.38			11,810	(1,745)		11,835		(17,161)			6,525		100/100
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	05/08/2017	06/16/2043		1,423,400	9.02/7.00			16,342	42,718		514,610		(81,865)			31,809		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	05/08/2017	06/27/2044		1,682,200	7.33/5.50			18,533	38,756		565,558		(86,263)			38,552		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	05/10/2017	06/27/2044		1,680,900	7.33/5.50			18,419	36,672		561,526		(85,646)			38,522		100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	05/15/2017	01/16/2034		2,195,040	7.23/5.63			20,257	48,442		445,204		(115,268)			35,659		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	05/15/2017	03/02/2026		109,770	6.05/3.75			1,286	813		3,105		(2,120)			897		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	05/15/2017	05/20/2038		1,032,960	8.71/6.88			11,957	28,637		292,525		(59,833)			19,935		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	05/15/2017	09/27/2028		1,866,090	6.96/4.75			26,005	16,833		92,157		(36,701)			21,377		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	05/15/2017	09/29/2025		1,866,090	6.63/4.38			25,218	15,780		42,093		(37,021)			14,002		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYW0G96	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	05/23/2017	01/13/2028		3,024,000	6.84/4.63			35,277	86,186		196,408		(58,637)			32,225		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	05/23/2017	03/31/2027		2,240,000	6.64/4.38			26,232	63,104		132,689		(42,425)			21,699		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	05/23/2017	09/29/2025		2,576,000	7.39/5.13			37,059	75,957		110,474		(50,990)			19,329		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	05/23/2017	09/29/2027		7,280,000	5.51/3.38			92,396	200,476		434,455		(137,376)			75,059		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	05/25/2017	04/25/2024		2,804,000	6.36/4.00			34,736	78,307		85,629		(52,573)			12,710		100/100
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	06/06/2017	10/01/2026		2,704,080	5.54/3.50			33,470	94,117		144,224		(52,256)			24,402		100/100
Currency Swap/Rec:USD 6.32/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	06/06/2017	04/25/2024		2,478,740	6.32/4.00			30,467	80,124		85,933		(46,257)			11,236		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	06/06/2017	06/10/2027		450,680	6.55/4.50			5,224	15,970		26,918		(8,641)			4,477		100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	06/06/2017	06/30/2027		2,253,400	5.46/3.50			24,610	75,021		128,377		(41,890)			22,542		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	06/06/2017	09/29/2027		3,380,100	5.47/3.38			42,448	113,774		216,095		(63,680)			34,850		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	06/07/2017	07/06/2027		1,686,000	5.16/3.10			19,657	53,149		98,524		(31,752)			16,900		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	06/07/2017	06/27/2027		10,134,000	3.96/1.96			108,045	314,140		594,087		(187,186)			101,271		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA@7	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	06/07/2017	06/27/2029		7,882,000	4.11/2.21			80,871	244,331		552,664		(145,589)			96,512		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	06/08/2017	03/31/2027		896,800	6.69/4.38			10,739	26,266		55,438		(17,037)			8,687		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYW0G96	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	06/12/2017	01/13/2028		783,300	6.89/4.63			9,303	22,343		51,608		(15,413)			8,347		100/100
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	06/12/2017	09/29/2025		895,200	7.43/5.13			13,063	25,545		38,426		(17,689)			6,717		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD 3 Month LIBOR	Q7724#AK4	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	08/09/2017	11/16/2029		2,934,000	3.62/3 Month LIBOR			(30,860)	479,997		206,812		84,793			37,073		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4R0TD8PU41	10/04/2017	10/31/2029		13,280,000	4.18/3.07			90,224	582,071		1,877,875		(611,000)			167,223		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	10/18/2017	10/30/2029		5,882,500	4.00/2.02			65,079	427,022		690,154		(103,992)			74,057		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4R0TD8PU41	10/18/2017	10/30/2029		5,886,000	4.00/2.02			65,236	430,522		690,697		(103,992)			74,101		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	10/18/2017	12/16/2029		5,879,000	4.10/2.12			64,290	423,522		694,586		(103,992)			74,761		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	XS0315437623	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			163,614	921,278		1,797,019		(254,414)			184,155		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.77/Pay:GBP 5.50	BP9DL45	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	11/30/2017	07/25/2024		2,026,350	6.77/5.50			17,341	126,102		158,758		(96,753)			10,486		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/01/2017	09/11/2028		13,514,000	8.21/6.75			162,143	1,030,184		2,350,535		(738,988)			154,164		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			136,649	913,895		4,192,442		(850,873)			254,665		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/05/2017	06/30/2027		2,361,600	5.92/3.50			32,952	193,775		280,405		(44,648)			23,624		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/05/2017	09/29/2027		2,361,600	5.83/3.38			35,501	190,996		289,920		(44,011)			24,349		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			32,589	200,622		282,093		(46,117)			22,890		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			35,297	207,700		294,282		(47,417)			23,476		100/100
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/05/2017	09/29/2025		2,363,000	7.88/5.13			42,583	202,526		250,551		(48,492)			17,731		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/06/2017	05/20/2038		2,005,800	8.67/6.88			24,951	148,138		647,482		(118,922)			38,711		100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/06/2017	01/16/2034		2,005,800	7.08/5.63			18,875	127,747		457,107		(107,904)			32,584		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/06/2017	09/27/2028		2,358,800	7.29/4.75			40,070	207,464		329,619		(47,450)			27,022		100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/06/2017	03/02/2026		2,357,000	6.11/3.75			31,032	187,872		234,086		(45,057)			19,271		100/100
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/06/2017	06/16/2043		2,005,800	8.96/7.00			24,585	151,039		797,174		(120,824)			44,823		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/14/2017	06/27/2044		3,355,000	7.46/5.50			42,115	217,976		1,334,827		(172,862)			76,888		100/100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	12/14/2017	11/13/2028		3,220,800	7.71/6.13			36,818	203,851		561,311		(165,304)			37,346		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	12/14/2017	07/06/2027		3,061,500	5.43/3.10			41,785	243,819		344,033		(58,271)			30,688		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	12/14/2017	05/27/2028		3,532,500	5.95/3.63			46,376	290,448		432,893		(68,635)			39,147		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/18/2017	04/19/2029		5,355,600	4.66/3.30			45,191	287,139		834,075		(250,872)			64,536		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			113,108	672,625		2,079,252		(626,234)			160,821		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/21/2017	02/07/2027		4,004,400	6.23/4.88			35,301	213,642		494,835		(197,029)			38,047		100/100
Currency Swap/Rec:USD 6.43/Pay:EUR 4.00	BLT2GL6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/21/2017	04/25/2024		3,322,200	6.43/4.00			45,901	275,166		280,583		(64,212)			15,059		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYW0G96	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			37,129	248,927		353,622		(54,044)			29,081		100/100
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	12/21/2017	10/10/2025		141,489	6.60/5.13			1,651	7,424		13,905		(6,920)			1,069		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	01/02/2018	03/07/2032		6,795,500	6.33/4.88			61,449	538,666		1,482,030		(352,278)			100,180		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	01/09/2018	09/11/2028		6,757,500	8.41/6.75			87,777	531,291		1,244,239		(376,172)			77,088		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	01/09/2018	09/14/2027		6,758,000	6.78/5.25			76,921	477,954		1,041,507		(347,313)			69,339		100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	01/17/2018	09/14/2027		13,802,000	6.82/5.25			166,054	1,270,643		2,431,315		(695,813)			141,613		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	01/18/2018	12/30/2028		6,937,000	3.95/2.63			52,906	593,960		1,238,485		(308,168)			81,394		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	01/22/2018	03/07/2032		6,969,500	6.51/4.88			72,958	747,596		1,778,298		(355,905)			102,745		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	01/24/2018	03/22/2030		14,208,000	3.93/2.55			128,406	1,510,071		3,060,354		(611,000)			184,314		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	01/25/2018	03/14/2030		2,860,000	4.31/2.90			27,116	320,414		642,671		(122,200)			37,041		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	01/25/2018	03/14/2033		5,716,400	4.46/3.02			55,438	637,228		1,476,210		(244,400)			89,075		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	01/25/2018	03/15/2038		11,436,000	4.62/3.11			116,035	1,277,657		3,539,379		(488,800)			219,364		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	01/30/2018	05/23/2029		9,880,500	6.09/4.63			97,198	1,122,981		2,139,240		(480,450)			120,012		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	02/02/2018	03/07/2032		11,299,200	6.45/4.88			117,923	1,342,181		2,990,338		(562,293)			166,574		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			87,393	1,048,455		2,111,443		(487,476)			131,526		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	02/09/2018	12/30/2028		15,185,500	3.91/2.63			111,944	1,206,537		2,632,078		(666,483)			178,177		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			61,828	599,886		1,314,782		(305,690)			83,724		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			66,101	631,208		1,376,235		(306,894)			84,074		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	02/28/2018	12/16/2039		1,790,750	8.73/6.63			25,468	224,033		741,580		(113,690)			36,342		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	02/28/2018	02/07/2027		2,479,500	6.51/4.88			26,334	207,125		401,922		(117,066)			23,558		100/100
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	02/28/2018	10/01/2026		244,000	6.07/3.50			3,941	27,497		35,094		(4,545)			2,202		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	02/28/2018	07/06/2027		2,803,700	5.50/3.10			40,542	311,283		412,484		(51,136)			28,104		100/100
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	CAN IMPERIAL BK	02RNE8IBXP4ROTD8PU41	02/28/2018	05/27/2028		2,685,100	6.04/3.63			37,898	310,924		429,653		(50,287)			29,756		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	02/28/2018	05/20/2038		1,377,500	8.95/6.88			20,282	148,801		540,384		(77,829)			26,585		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	03/02/2018	12/30/2028		6,886,500	3.96/2.63			52,343	533,056		1,187,480		(303,261)			80,802		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			14,515	125,270		233,313		(65,430)			13,175		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/09/2018	05/27/2028		1,232,100	6.01/3.63			17,445	153,886		207,844		(22,972)			13,654		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	03/09/2018	05/20/2038		1,109,600	8.85/6.88			16,028	129,021		433,262		(62,628)			21,415		100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	03/09/2018	01/16/2034		1,387,000	7.38/5.63			16,408	136,056		407,385		(68,637)			22,532		100/100
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	03/09/2018	06/27/2044		1,387,000	7.43/5.50			18,343	132,394		602,400		(66,957)			31,786		100/100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			17,339	132,428		291,060		(68,205)			16,079		100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B890R81	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	03/09/2018	12/11/2029		4,156,500	5.50/4.00			40,521	389,977		853,242		(202,544)			52,801		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	03/15/2018	09/11/2028		6,969,000	8.42/6.75			96,309	764,079		1,495,568		(370,826)			79,501		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMSO4	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			54,264	415,743		719,329		(194,863)			34,896		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			76,644	548,771		777,768		(84,203)			49,354		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYW0G96	D1	Currency	CAN IMPERIAL BK	02RNE8IBXP4ROTD8PU41	03/20/2018	01/13/2028		3,559,750	7.42/4.63			58,627	432,518		638,625		(66,781)			37,935		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	CAN IMPERIAL BK	02RNE8IBXP4ROTD8PU41	03/20/2018	02/07/2027		4,484,160	6.48/4.88			48,631	446,896		796,751		(208,076)			42,605		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	03/26/2018	09/29/2025		2,737,460	7.10/4.38			49,606	358,942		416,082		(51,999)			20,540		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	03/26/2018	06/30/2027		2,737,460	5.97/3.50			41,010	352,381		462,329		(48,531)			27,384		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	03/26/2018	10/01/2026		2,736,580	6.09/3.50			45,174	352,672		443,163		(49,284)			24,696		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			41,252	359,594		465,342		(50,208)			26,515		100/100
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	03/26/2018	03/02/2026		2,737,240	6.54/3.75			44,685	352,510		436,247		(49,640)			22,380		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANDMP4R9	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/27/2018	06/27/2036		14,139,000	4.08/2.61			131,498	1,441,071		3,900,097		(611,000)			254,921		100/100
Currency Swap/Rec:USD 6.34/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	07/11/2016	04/08/2024		1,932,875	6.34/4.63	(62,818)		17,148	16,439		20,421		(32,167)			8,510		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANDMV199	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	05/16/2018	12/31/2036		12,776,205	6.09/3.44			193,009	922,461		2,042,878		(258,075)			234,845		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CAN IMPERIAL BK ... 02RNE8IBXP4ROTD8PU41	06/05/2018	06/30/2042		7,648,224	4.45/4.12			19,137	141,463		231,980		(162,536)			166,749		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			179,664	693,107		3,875,802		(916,500)			316,026		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			155,709	600,692		3,359,028		(794,300)			273,889		100/100
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	06/27/2018	01/16/2034		3,939,000	7.36/5.63			40,612	146,291		913,174		(195,304)			63,990		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	06/27/2018	12/16/2039		3,945,000	8.66/6.63			49,162	244,052		1,367,629		(262,358)			80,060		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	B8B2C82	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	06/27/2018	04/05/2033		2,626,000	7.65/5.88			25,075	128,598		593,942		(154,061)			41,046		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	06/27/2018	05/20/2038		3,151,200	8.89/6.88			40,771	141,576		1,020,514		(174,644)			60,816		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	06/27/2018	06/30/2027		1,968,770	6.00/3.50			27,684	112,290		203,131		(34,989)			19,694		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	06/27/2018	07/06/2027		3,705,920	5.56/3.10			52,115	218,431		376,146		(67,480)			37,148		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	06/28/2018	02/21/2028		2,084,040	4.05/1.63			26,099	119,769		220,243		(37,349)			22,468		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	08/02/2018	03/07/2032		19,537,500	6.56/4.88			179,673	607,437		3,760,581		(1,015,609)			288,023		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD NA/Price	Q7724#AM0	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	08/16/2018	12/13/2030		9,879,000	4.27/NA/Price			44,713	676,490		5,307		317,974			134,915		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2034		10,560,800	4.67/3.21			90,509	402,457		2,122,710		(488,800)			171,428		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031		3,967,200	4.40/2.97			33,128	157,821		674,359		(183,300)			54,457		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	10/11/2018	10/18/2033		11,754,230	5.25/1.49			240,010	2,605,353		2,591,522		910,565			188,706		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	03/06/2019	12/31/2036		14,869,888	4.29/3.88			32,312	(229,009)		(27,144)		(325,667)			273,330		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	03/06/2019	12/31/2038		14,869,888	4.34/3.94			31,531	(229,009)		(9,393)		(325,667)			292,856		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049		9,032,000	4.40/2.37			101,477	303,235		1,240,272		(166,388)			230,720		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049		3,387,000	4.52/2.50			38,103	113,713		460,933		(62,395)			86,520		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049		1,129,000	4.27/2.22			12,737	37,904		161,095		(20,798)			28,840		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029		11,221,000	5.13/2.70			148,438	310,044		1,038,588		(207,985)			135,374		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	MORGAN STANLEY	02RNE8IBXP4ROTD8PU41	04/17/2019	07/17/2037		19,552,500	4.23/2.92			145,397	505,607		3,978,111		(916,500)			366,545		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	05/22/2019	06/05/2034		11,160,000	3.77/1.64			124,769	249,044		1,346,544		(207,985)			184,560		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G66556AC0	D1	Currency	MORGAN STANLEY	02RNE8IBXP4ROTD8PU41	05/22/2019	06/26/2039		18,990,000	4.01/2.71			134,494	(56,893)		3,570,337		(916,500)			379,800		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	06/20/2019	07/20/2035		5,072,000	6.85/5.56			36,398	(7,172)		868,298		(244,400)			88,080		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	06/21/2019	12/19/2043		10,499,500	8.05/6.34			101,566	(39,781)		3,013,305		(507,130)			237,605		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	07/03/2019	08/12/2031		11,285,000	3.96/1.70			133,053	374,044		1,276,362		(207,985)			160,819		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE	02RNE8IBXP4ROTD8PU41	07/23/2019	09/05/2029		11,154,000	3.98/1.55			140,184	243,044		1,022,187		(207,985)			138,743		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	08/05/2019	08/14/2031		8,013,608	3.75/1.15			113,730	2,136,148		1,460,906		584,969			114,238		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	08/05/2019	08/14/2031		18,900	3.73/1.15			266	5,038		3,331		1,380			269		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	08/05/2019	08/12/2039		3,024,003	4.30/1.51			46,903	806,093		546,869		220,743			60,723		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY	02RNE8IBXP4ROTD8PU41	08/21/2019	01/15/2050		18,204,000	3.97/2.79			104,363	(842,893)		2,573,857		(916,500)			469,123		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	XS2049410256	D1	Currency	JPMORGAN CHASE	02RNE8IBXP4ROTD8PU41	09/05/2019	09/13/2049		9,342,302	3.82/1.11			137,954	2,411,334		1,529,453		689,822			239,210		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	09/24/2019	10/01/2031		2,200,000	3.02/0.88			24,677	17,809		185,673		(41,597)			31,615		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	09/24/2019	10/01/2049		6,600,000	4.11/1.88			80,293	53,427		1,523,323		(124,791)			169,152		100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYVOSX5	D1	Currency	CRED AGRICOLE SA	02RNE8IBXP4ROTD8PU41	09/27/2019	10/30/2025		2,463,800	9.01/8.00			19,266	(78,749)		24,950		(132,050)			18,832		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CRED AGRICOLE SA	02RNE8IBXP4ROTD8PU41	09/27/2019	09/29/2025		2,733,000	6.97/4.38			41,624	11,378		68,423		(55,593)			20,507		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CRED AGRICOLE SA	02RNE8IBXP4ROTD8PU41	10/17/2019	12/31/2039		6,001,379	3.43/2.55			43,843	51,111		618,422		(305,428)			121,944		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	10/17/2019	12/31/2050		11,520,000	4.20/3.02			77,325	91,864		2,680,373		(549,900)			302,185		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		14,430,000	3.22/1.30			145,471	245,758		1,500,500		(270,380)			243,196		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE	02RNE8IBXP4ROTD8PU41	10/29/2019	11/01/2049		5,554,500	3.61/1.70			58,337	97,749		1,042,231		(103,545)			142,587		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	11/22/2019	01/21/2035		23,095,800	3.46/2.61			110,434	239,528		2,917,500		(1,099,800)			392,796		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	11/22/2019	01/21/2045		28,237,000	3.84/2.81			160,678	301,556		5,430,549		(1,344,200)			655,836		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CRED AGRICOLE SA	02RNE8IBXP4ROTD8PU41	02/06/2020	06/20/2026		25,235,600	4.00/1.96			263,665	140,402		671,621		(478,364)			217,647		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA	02RNE8IBXP4ROTD8PU41	02/14/2020	05/14/2032		3,255,000	3.01/1.15			30,724	(18,287)		186,084		(62,395)			48,497		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC	02RNE8IBXP4ROTD8PU41	02/14/2020	05/14/2032		5,204,800	3.00/2.19			25,625	125,628		616,283		(244,400)			77,547		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMORGAN CHASE	02RNE8IBXP4ROTD8PU41	02/18/2020	03/31/2027		10,795,000	5.64/3.53			116,133	(115,956)		205,122		(207,985)			104,570		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936AA0	D1	Currency	BNP PARIBAS	02RNE8IBXP4ROTD8PU41	02/20/2020	05/19/2030		5,407,500	3.00/1.10			53,260	(47,978)		223,410		(103,992)			70,972		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936AB8	D1	Currency	CRED AGRICOLE SA	02RNE8IBXP4ROTD8PU41	02/20/2020	05/19/2032		6,490,200	3.13/1.25			63,379	(56,373)		358,020		(124,791)			96,773		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		9,378,400	3.08/1.70			73,757	649,635		963,399		(166,388)			164,722		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	CRED AGRICOLE SA 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2040		12,907,400	3.46/1.98			110,141	905,349		1,665,575		(228,783)			268,781		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	ROYAL BK CANADA 02RNE8IBXP4R0TD8PU41	10/23/2020	01/21/2036		13,060,000	3.68/2.93			61,586	362,071		1,806,449		(611,000)			231,515		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		11,690,000	2.78/1.37			89,133	779,044		974,755		(207,985)			161,077		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2035		29,441,760	4.14/2.55			273,418	2,273,480		3,901,808		(517,882)			519,405		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4R0TD8PU41	11/24/2020	03/23/2036		9,057,100	2.72/New Zeal Bank Bill 3 Month FRA			(1,709)	1,081,591		(1,121,107)		275,578			161,636		100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	CRED AGRICOLE SA 02RNE8IBXP4R0TD8PU41	01/28/2021	04/15/2036		32,214,000	3.73/4.06			49,542	4,241,972		5,665,899		617,293			576,323		100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2036		10,599,750	3.55/2.75			(18,481)	1,076,303		2,225,791		(458,250)			191,472		100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			92,142	1,439,071		3,492,093		(611,000)			300,347		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2046		10,599,750	3.99/2.99			73,733	1,076,303		2,995,809		(458,250)			254,491		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY 02RNE8IBXP4R0TD8PU41	05/27/2021	06/15/2029		12,188,000	3.03/1.42			108,777	1,277,044		1,505,824		(207,985)			148,828		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	BARCLAYS PLC 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		18,180,500	2.94/2.34			90,433	1,673,192		2,909,670		(794,300)			260,913		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	BARCLAYS PLC 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		9,566,400	2.94/1.33			85,641	837,635		1,136,736		(166,388)			137,290		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	CRED AGRICOLE SA 02RNE8IBXP4R0TD8PU41	06/30/2021	09/23/2036		26,275,100	2.77/2.02			140,534	2,149,035		4,674,757		(1,160,900)			478,103		100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	MORGAN STANLEY 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		4,675,118	3.66/2.07			43,215	365,749		512,357		(82,145)			67,183		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4R0TD8PU41	10/15/2021	06/27/2028		1,159,700	6.37/4.63			12,449	78,119		97,600		(23,742)			12,962		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			2,842	18,300		32,673		(5,543)			4,771		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4R0TD8PU41	10/18/2021	07/25/2032		211,193	3.82/2.13			1,908	12,374		21,764		(3,727)			3,181		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	10/19/2021	07/25/2032		634,380	3.81/2.13			5,720	38,969		66,757		(11,153)			9,556		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	CRED AGRICOLE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	12/23/2027		5,492,160	5.78/4.00			55,893	275,727		388,014		(107,506)			58,156		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CRED AGRICOLE SA 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		33,192,943	3.70/2.90			194,201	1,816,361		5,601,132		(1,537,711)			737,832		100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	50110951	D1	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4R0TD8PU41	11/18/2021	03/15/2047		3,626,500	3.26/4.22			(11,111)	296,497		233,119		73,487			88,317		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	50110952	D1	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4R0TD8PU41	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(16,078)	533,694		535,608		132,277			174,940		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	50111112	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		13,494,000	3.34/1.52			156,893	400,853		1,604,586		(249,581)			344,701		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4R0TD8PU41	12/02/2021	03/02/2037		26,091,200	3.07/1.48			223,853	996,002		2,662,991		(478,364)			482,550		100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	BARCLAYS PLC 02RNE8IBXP4R0TD8PU41	02/18/2022	07/13/2026		12,480,600	2.37/0.75			105,651	478,959		571,778		(229,308)			108,774		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	MORGAN STANLEY 02RNE8IBXP4R0TD8PU41	02/14/2022	04/07/2032		4,524,800	4.43/2.82			37,939	178,779		323,305		(90,651)			67,030		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	02/14/2022	04/30/2030		2,262,000	4.14/2.53			19,850	80,900		140,473		(42,106)			29,576		100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	02/14/2022	07/08/2030		3,394,800	3.30/1.75			30,508	116,082		203,852		(60,219)			44,997		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	02/14/2022	06/17/2030		3,393,000	3.43/1.88			29,897	115,299		203,807		(60,709)			44,788		100/100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	02/16/2022	08/22/2026		5,687,000	3.70/2.00			55,499	241,849		289,117		(109,144)			50,451		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	03/02/2022	07/10/2032		27,695,000	3.37/1.90			213,215	417,611		1,247,302		(519,961)			416,246		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	03/02/2022	07/10/2037		16,629,000	3.63/2.23			122,879	262,566		972,380		(311,977)			311,526		100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	10/28/2022	11/19/2037		12,443,750	3.85/2.60			73,620	(973,871)		(924,196)		(221,359)			236,104		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	10/28/2022	09/21/2041		4,979,000	2.56/1.47			27,272	(309,177)		(290,119)		(73,085)			106,326		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	10/28/2022	01/31/2026		3,172,060	4.84/2.88			27,587	(295,133)		(260,623)		(66,008)			25,534		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	10/31/2022	01/31/2026		5,546,901	4.87/2.88			48,721	(555,160)		(492,567)		(116,487)			44,650		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	10/31/2022	09/21/2041		4,941,500	2.58/1.47			27,425	(336,060)		(330,317)		(73,879)			105,525		100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	10/31/2022	10/30/2037		10,120,000	6.22/5.88			17,406	(1,032,335)		(393,580)		(526,817)			191,648		100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	11/01/2022	06/22/2037		2,289,800	6.17/5.75			4,377	(236,755)		(81,215)		(116,000)			42,821		100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	DEUTSCHE BANK AG 02RNE8IBXP4ROTD8PU41	11/01/2022	06/02/2034		4,814,460	6.49/6.13			6,750	(534,238)		(221,789)		(264,008)			79,590		100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	DEUTSCHE BANK AG 02RNE8IBXP4ROTD8PU41	11/02/2022	11/24/2034		5,728,500	6.43/6.00			2,516	(579,151)		(227,060)		(285,839)			96,755		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	11/02/2022	06/02/2034		5,040,200	6.55/6.13			8,535	(565,669)		(198,183)		(277,697)			83,322		100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	12/08/2022	07/27/2026		1,612,998	7.71/6.00			13,779	(55,661)		(46,471)		(31,808)			14,146		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G90068AL0	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	04/13/2016	05/04/2036		36,128,000	4.14/2.42			349,262	1,212,942		3,740,233		(665,551)			647,659		100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/13/2018	05/20/2038		1,118,560	8.80/6.88			16,117	139,652		439,035		(62,465)			21,588		100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/13/2018	01/16/2034		1,258,380	7.32/5.63			14,743	133,012		371,263		(61,609)			20,443		100/100
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/13/2018	06/27/2044		1,398,200	7.41/5.50			18,597	144,307		613,856		(66,841)			32,043		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/13/2018	02/07/2027		1,398,200	6.41/4.88			14,626	137,437		241,011		(65,567)			13,285		100/100
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/13/2018	11/13/2028		1,258,380	7.72/6.13			15,834	130,486		269,825		(61,469)			14,591		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/13/2018	05/27/2028		1,364,000	6.01/3.63			19,435	178,527		237,275		(25,320)			15,116		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/16/2018	11/23/2026		4,457,920	9.82/8.00			63,903	465,218		816,832		(231,390)			41,117		100/100
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	03/16/2018	09/29/2025		3,192,800	7.97/5.13			61,432	385,132		459,656		(62,504)			23,957		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/16/2018	10/10/2025		2,606,490	6.72/5.13			34,287	242,432		365,441		(121,351)			19,688		100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/16/2018	05/20/2038		2,786,200	8.97/6.88			42,274	335,596		1,136,843		(155,073)			53,772		100/100
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/16/2018	06/16/2043		3,064,820	9.27/7.00			46,247	366,830		1,521,880		(169,673)			68,489		100/100

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	03/16/2018	10/10/2025		876,260	6.72/5.13			11,527	81,451		122,855		(40,765)			6,619		100/100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	06/29/2018	03/02/2026		3,499,800	6.59/3.75			54,254	234,427		353,118		(64,712)			28,615		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	10/17/2018	05/23/2029		10,504,000	6.29/4.63			97,547	385,344		1,691,038		(519,245)			127,585		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AA5	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	04/11/2017	04/01/2032		24,594,028	5.36/3.82			207,698	(524,063)		2,539,554		(1,244,322)			363,993		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	09/13/2017	10/18/2036		32,138,100	4.50/2.76			339,567	2,678,520		4,329,163		(561,558)			586,296		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/18/2017	12/31/2042		25,612,357	4.42/3.12			201,034	895,539		4,733,009		(1,224,637)			565,764		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	10/18/2017	12/31/2045		5,260,800	4.71/3.34			43,181	181,628		1,220,583		(244,400)			124,828		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/06/2017	08/05/2027		12,153,611	5.10/2.75	(1)		150,900	(302,478)		12,507		(228,017)			123,066		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/06/2017	08/05/2027		12,153,611	5.12/2.75			147,501	(302,477)		17,283		(228,016)			123,066		100/100
Currency Swap/Rec:USD 8.38/Pay:EUR 5.50	BFD7Q59	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	09/27/2018	10/09/2023		1,518,010	8.38/5.50			28,795	99,586		103,522		(27,038)			3,993		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248AA3	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	05/06/2022	09/30/2042		8,468,000	5.66/3.91			122,217	(260,765)		159,389		(166,388)			185,842		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	06/10/2021	07/01/2041		24,360,000	3.55/1.84			230,395	2,538,089		4,743,810		(415,969)			516,990		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	06/10/2021	07/01/2042		36,540,000	3.29/1.56			386,109	3,807,133		6,149,372		(623,954)			796,715		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 02RNE8IBXP4ROTD8PU41	11/19/2020	11/24/2027		100,000,000	1.75/2.17			(372,167)	(5,228,909)		(11,261,678)		6,083,337			1,049,462		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	11/24/2020	03/23/2036		20,901,000	2.72/New Zeal Bank Bill 3 Month FRA			(2,777)	2,495,979		(2,587,171)		635,949			373,007		100/100
Currency Swap/Rec:EUR 0.63/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	01/05/2021	01/12/2028		500,000,000	0.63/3 Month LIBOR			(17,385,377)	(66,994,726)		(156,531,922)		10,372,180			5,326,658		100/100
Currency Swap/Rec:CAD 1.25/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	ROYAL BK CANADA 02RNE8IBXP4ROTD8PU41	04/06/2021	04/09/2024		325,000,000	1.25/3 Month LIBOR			(5,773,424)	(13,193,938)		(21,512,589)		5,280,911			1,433,396		100/100
Currency Swap/Rec:NOK 2.73/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	DEUTSCHE BANK AG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/16/2031		1,000,000,000	2.73/3 Month LIBOR			(2,260,237)	(23,903,461)		(42,868,248)		(8,960,396)			13,964,240		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	05/26/2021	07/15/2036		24,732,750	3.10/2.47			117,400	2,511,374		4,098,682		(1,069,250)			446,768		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	05/27/2021	06/15/2029		24,376,000	3.03/1.42			217,553	2,554,089		3,011,648		(415,969)			297,656		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	08/19/2021	01/16/2029		6,832,000	2.23/New Zeal Bank Bill 3 Month FRA			(113,469)	696,993		(277,678)		211,983			80,500		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	10/15/2021	07/05/2040		4,955,040	6.63/5.75			40,562	480,120		1,239,791		(273,570)			102,233		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	50107933	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	10/21/2021	11/30/2031		17,462,250	2.92/1.27			155,574	1,095,816		1,755,947		(311,977)			253,423		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	50107934	D1	Currency	CRED AGRICOLE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	11/30/2036		11,637,000	3.25/1.57			106,840	726,044		1,524,036		(207,985)			213,231		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	11/04/2021	06/29/2028		6,938,400	4.82/3.10			67,957	393,485		554,650		(125,351)			77,595		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	11/04/2021	09/09/2027		2,311,000	3.37/1.75			20,486	131,810		159,001		(42,643)			23,673		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	11/05/2021	12/01/2028		5,762,000	3.69/2.01			53,275	306,522		442,533		(103,992)			67,118		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CRED AGRICOLE SA 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		22,571,201	3.70/2.90			132,056	1,235,125		3,808,770		(1,045,644)			501,726		100/100
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	01/20/2022	09/09/2027		3,407,100	3.60/1.75			33,715	136,985		210,580		(63,802)			34,901		100/100
Currency Swap/Rec:EUR 1.24/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/08/2024		600,000,000	1.24/Secured Overnight Finance Rate			(15,519,216)	(3,062,659)		(20,069,924)		12,479,073			2,641,605		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		300,000,000	4.76/Secured Overnight Finance Rate			(2,752,761)	(24,145,947)		(34,627,298)		(4,400,093)			2,928,251		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP PARIBAS 02RNE8IBXP4R0TD8PU41	09/09/2022	10/01/2031		7,926,230	3.16/1.89			47,933	(692,508)		(630,430)		(164,290)			113,903		100/100
Currency Swap/Rec:SGD 4.20/Pay:USD 5.57	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA 7LTWFZYICNSX8D621K86	06/21/2023	06/27/2025		200,000,000	4.20/5.57		149,254	(22,586)	(1,186,424)		(1,815,210)		(1,186,424)			1,412,275		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA 02RNE8IBXP4R0TD8PU41	06/04/2021	06/09/2028		300,000,000	2.47/3 Month LIBOR			(4,706,949)	(21,867,466)		(47,916,427)		4,873,664			3,336,597		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			260,267	2,220,111		3,227,544		(519,961)			424,311		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	08/19/2021	01/16/2029		17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(283,672)	1,742,483		(694,196)		529,957			201,251		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA 02RNE8IBXP4R0TD8PU41	10/06/2021	06/09/2028		250,000,000	2.47/3 Month LIBOR			(3,728,308)	(9,793,733)		(31,530,470)		4,060,574			2,780,497		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	XS2366415110	D1	Currency	MORGAN STANLEY 02RNE8IBXP4R0TD8PU41	10/07/2021	07/18/2033		23,114,000	2.72/1.13			203,967	1,288,603		2,264,803		(414,947)			366,514		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	XS2366415201	D1	Currency	CITIBANK NA 02RNE8IBXP4R0TD8PU41	10/07/2021	04/18/2041		4,042,500	3.26/1.63			37,780	219,113		555,725		(71,657)			85,309		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	XS2366415540	D1	Currency	MORGAN STANLEY 02RNE8IBXP4R0TD8PU41	10/07/2021	04/18/2051		10,748,010	3.79/2.00			112,200	596,263		2,200,721		(192,324)			283,446		100/100
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		500,000,000	0.83/Secured Overnight Finance Rate			(14,891,779)	(21,108,725)		(81,843,583)		10,385,665			4,696,253		100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	BARCLAYS PLC 02RNE8IBXP4R0TD8PU41	01/12/2022	06/15/2027		3,428,400	3.62/1.88			33,866	150,509		211,899		(60,595)			34,119		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2025		17,691,900	8.93/6.50			210,404	(842,620)		(635,649)		(349,972)			121,183		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 8I5DZWZKVSZI1NUHU748	11/19/2020	11/24/2027		400,000,000	1.75/2.17			(1,488,666)	(20,915,635)		(45,046,710)		24,333,347			4,197,847		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC 8I5DZWZKVSZI1NUHU748	01/06/2021	01/15/2027		200,000,000	0.50/3 Month LIBOR			(6,511,605)	(3,750,223)		(22,352,344)		7,150,254			1,883,599		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC 8I5DZWZKVSZI1NUHU748	03/24/2021	11/30/2028		250,000,000	1.88/3 Month LIBOR			(10,539,152)	(24,970,034)		(91,125,158)		15,159,988			2,911,362		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:CAD 3.13/Pay:USD SOFR Compounded to 6 Month	FA Hedge	D1	Currency	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	03/03/2022	03/10/2025		300,000,000	3.13/SOFR Compounded to 6 Month			(3,590,541)	(10,202,924)		(21,160,597)		4,885,003			1,953,395		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2043		16,291,500	7.11/6.23			12,276	(74,934)		(946,215)		(74,934)			364,414		100/100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	CITIBANK NA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2047		27,125,000	7.83/6.84			22,978	(152,389)		(2,304,501)		(152,389)			664,652		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	10/28/2022	01/31/2026		1,791,000	4.84/2.88			15,600	(166,632)		(147,152)		(37,269)			14,417		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/31/2026		3,162,880	4.87/2.88			27,781	(315,662)		(280,865)		(66,400)			25,460		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(1,884,436)	149,254	(66,884,327)	(125,122,137)	XXX	(321,219,746)		20,105,991			92,901,762	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,884,436)	149,254	(154,289,868)	(139,582,040)	XXX	(700,182,488)	3,635,037	20,105,991			167,122,118	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 3.88	Fixed Index Crediting Hedging Strategy	N/A	Interest Rate	BARCLAYS PLC O2RNE8IBXP4R0TD8PU41	06/22/2011	04/01/2036		5,000,000	3 Month LIBOR/3.88			28,530	(36,002)		(36,002)	(2,808)				89,318		0002
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	06/22/2022	08/15/2025		3,000,000	3.11/Eff Fed Funds Continuous			(37,565)	(98,157)		(98,157)	(18,612)				21,885		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	05/04/2022	05/15/2024		5,000,000	2.88/Eff Fed Funds Continuous			(104,607)	(107,325)		(107,325)	17,662				23,408		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	05/04/2022	05/15/2024		2,500,000	2.88/Eff Fed Funds Continuous			(52,303)	(53,663)		(53,663)	8,831				11,704		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	05/04/2022	05/15/2024		2,000,000	2.88/Eff Fed Funds Continuous			(41,843)	(42,930)		(42,930)	7,065				9,363		0002
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	06/22/2022	08/15/2025		4,000,000	3.11/Eff Fed Funds Continuous			(50,086)	(130,876)		(130,876)	(24,816)				29,181		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	05/04/2022	05/15/2024		5,500,000	2.88/Eff Fed Funds Continuous			(115,067)	(118,058)		(118,058)	19,428				25,749		0002
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 2.25	Indexed Link Hedging	N/A	Interest Rate	MORGAN STANLEY O2RNE8IBXP4R0TD8PU41	05/29/2018	09/19/2023		3,000,000	3 Month LIBOR/2.25			40,339	22,284		22,284	(37,716)				7,066		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	12/03/2021	12/03/2026		1,000,000	1.01/Eff Fed Funds Continuous			(19,393)	(101,490)		(101,490)	417				9,260		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	03/11/2022	12/15/2026		3,000,000	1.77/Eff Fed Funds Continuous			(45,963)	(234,147)		(234,147)	(9,236)				27,914		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 1.05	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	04/21/2023	09/30/2023		3,500,000	3 Month LIBOR/1.05			39,568	39,503		39,503	39,503				8,786		0003
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	N/A	Interest Rate	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	04/21/2023	09/30/2027		3,500,000	Secured Overnight Finance Rate/1.05				400,413		400,413	400,413				36,098		0003
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/25/2022	08/31/2028		7,530,162	Secured Overnight Finance Rate/2.93			72,386	335,027		335,027	53,579				85,653		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/25/2022	08/31/2028		4,474,152	Secured Overnight Finance Rate/2.93			43,009	199,061		199,061	31,835				50,892		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/25/2022	08/31/2028		8,327,833	Secured Overnight Finance Rate/2.93			80,053	370,516		370,516	59,254				94,727		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(162,944)	444,157	XXX	444,157	544,798				531,004	XXX	XXX
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	N/A	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/24/2021	12/31/2047		26,656,000	4.16/3.23			161,920	5,053,498		5,053,498	1,387,661	(1,222,000)			659,979		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	08/25/2022	04/01/2047		7,609,444	10.99/9.00	2,308,678			2,903,900		2,903,900	1,296,924	(339,444)			185,497		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	08/25/2022	10/01/2047		7,609,444	10.99/9.00	2,345,379			2,953,871		2,953,871	1,300,788	(339,444)			187,443		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	08/25/2022	04/01/2048		7,609,444	10.99/9.00	2,381,832			3,003,432		3,003,432	1,303,768	(339,444)			189,369		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2047		7,633,333	10.88/9.00	2,596,918			2,836,334		2,836,334	1,281,272	(339,444)			187,052		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	01/01/2048		7,633,333	10.88/9.00	2,637,219			2,882,679		2,882,679	1,283,310	(339,444)			189,005		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		7,633,333	10.88/9.00	2,677,124			2,928,531		2,928,531	1,282,943	(339,444)			190,917		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047		7,672,778	3.92/3.00	792,772		43,492	1,936,892		1,936,892	383,947	(339,444)			189,003		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		7,672,778	4.33/3.00	548,610			1,820,355		1,820,355	609,038	(339,444)			191,904		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		7,672,778	4.33/3.00	1,639,862			1,820,355		1,820,355	609,038	(339,444)			191,904		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047		7,633,333	3.89/3.00	1,798,407		47,092	1,853,023		1,853,023	384,568	(339,444)			188,031		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		254,781	445.10/400.00	4,769,256		114,655	5,436,022		5,436,022	19,414	(11,316)			6,372		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		254,355	452.11/400.00	6,135,314		122,564	5,702,208		5,702,208	(63,997)	(11,316)			6,362		0003
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	MORGAN STANLEY ES7IP3U3RHIGC71XBU11	09/26/2022	03/24/2031		9,197,000	5.10/5.63			(42,409)	(1,625,215)		(1,625,215)	506,099	(519,350)			127,909		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/13/2022	10/30/2027		14,532,000	7.67/6.04			97,050	(1,890,959)		(1,890,959)	(120,504)	(311,977)			151,318		0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	DEUTSCHE BANK AG ES7IP3U3RHIGC71XBU11	02/16/2023	04/22/2025		27,486,807	5.96/5.33			50,102	(940,028)		(940,028)	665,898	(1,605,926)			185,087		0003
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024		14,249,300	4.99/3.57			38,156	14,238		14,238	(50,820)	65,058			64,051		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC 0V6WI8S6QX2D1J857QP30	04/04/2023	04/20/2025		8,764,000	5.23/4.26			16,287	(49,732)		(49,732)	(84,967)	35,235			58,925		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA 0V6WI8S6QX2D1J857QP30	04/04/2023	04/20/2026		13,142,400	3.87/3.08			19,906	(126,658)		(126,658)	(175,912)	49,253			110,118		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		8,732,000	5.86/5.12			12,373	(163,339)		(163,339)		3,235			85,201		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		19,690,200	4.36/3.61			28,114	(262,125)		(262,125)	(312,605)	50,480			179,105		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		7,635,600	3.89/3.24			9,495	(179,834)		(179,834)		(2,069)			83,739		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		6,538,800	4.38/3.68			8,583	(175,259)		(175,259)		(7,773)			78,812		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		9,803,700	4.30/3.62			12,514	(305,507)		(305,507)		(16,160)			127,928		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026		2,205,400	Secured Overnight Finance Rate/3 M Euribor			10,148	23,209		19,982		23,209			20,027		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	N/A	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	07/01/2021	01/05/2051		54,289,921	3.65/4.30			(58,368)	7,006,228		7,006,228		1,065,461			1,424,451		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	N/A	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	07/01/2021	01/05/2051		54,297,170	3.67/4.30			(43,647)	7,170,317		7,170,317		1,065,461			1,424,641		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	N/A	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	11/23/2021	10/20/2048		78,954,496	5.08/4.00	3,446,914		508,486	18,354,596		18,354,596		(3,609,651)			1,986,691		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	02/10/2022	12/06/2029		20,376,000	3.45/SONIA O/N Int Rate Benchmark			(203,050)	(718,736)		(718,736)	33,125	(916,500)			258,564		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			16,279	48,450		48,450	785,767	(931,449)			265,759		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C6802@AA0	D1	Currency	ROYAL BK CANADA 02RNE8IBXP4ROTD8PU41	02/11/2022	06/30/2051		25,451,990	4.06/4.56			(27,925)	(1,255,512)		(1,255,512)	(308,653)	(525,929)			673,627		0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	02/01/2023	12/30/2031		14,853,975	10.60/9.40			52,276	(156,826)		(156,826)	(141,896)	(14,930)			216,619		0003
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA 02RNE8IBXP4ROTD8PU41	04/04/2023	04/20/2024		42,747,900	4.99/3.57			114,468	42,714		42,714	(152,458)	195,173			192,154		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	04/04/2023	04/20/2025		26,292,000	5.23/4.26			48,862	(149,195)		(149,195)	(254,901)	105,706			176,774		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA 02RNE8IBXP4ROTD8PU41	04/04/2023	04/20/2026		39,427,200	3.87/3.08			59,719	(379,975)		(379,975)	(527,735)	147,760			330,355		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 02RNE8IBXP4ROTD8PU41	04/05/2023	04/20/2027		26,196,000	5.86/5.12			37,119	(490,017)		(490,017)		9,706			255,603		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	04/05/2023	10/20/2026		59,070,600	4.36/3.61			84,342	(786,374)		(786,374)	(937,814)	151,439			537,314		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG 02RNE8IBXP4ROTD8PU41	04/05/2023	04/20/2028		22,906,800	3.89/3.24			28,486	(539,503)		(539,503)	(533,296)	(6,207)			251,218		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	04/06/2023	04/20/2029		19,616,400	4.38/3.68			25,749	(525,776)		(525,776)	(502,456)	(23,320)			236,436		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA 02RNE8IBXP4ROTD8PU41	04/06/2023	04/20/2030		29,411,100	4.30/3.62			37,543	(916,521)		(916,521)	(868,040)	(48,480)			383,783		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA 02RNE8IBXP4ROTD8PU41	04/14/2023	10/16/2026		3,032,425	Secured Overnight Finance Rate/3 M Euribor			13,953	31,912		27,475		31,912			27,538		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA Compounded to O/N Tenor	BTKHC74	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	05/05/2023	09/10/2031		88,478,716	Secured Overnight Finance Rate/SONIA Compounded to O/N Tenor			117,803	(971,657)		(971,657)	(92,507)	(879,150)			1,267,034		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA 02RNE8IBXP4ROTD8PU41	05/09/2023	05/03/2027		1,917,300	Secured Overnight Finance Rate/3 M Euribor			5,549	7,883		8,719		7,883			18,795		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/09/2023	08/03/2027		3,831,100	Secured Overnight Finance Rate/3 M Euribor			11,088	12,266		14,256		12,266			38,767		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770929591	D1	Currency	CAN IMPERIAL BK 02RNE8IBXP4ROTD8PU41	05/09/2023	03/03/2028		3,283,200	Secured Overnight Finance Rate/3 M Euribor			9,614	9,913		10,250		9,913			35,511		0003
Currency Swap/Rec:USD 6 Month LIBOR/Pay:EUR 6 M Euribor	FX Hedging Strategy	N/A	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	04/01/2014	03/31/2025		5,315,329	6 Month LIBOR/6 M Euribor			83,073	1,121,278		1,121,278	(185,885)	(80,138)			35,192		0003
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2030		2,489,800	6.79/7.16			(1,298)	(49,786)		8,867		(49,786)			32,633		0003
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(1,651)	(73,479)		14,034		(73,479)			58,696		0003
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(1,482)	(74,379)		13,371		(74,379)			64,351		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30290AA0	N/A	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	11/23/2021	10/20/2048		12,146,846	5.08/4.00	530,295		78,229	2,823,784		2,823,784	913,729	(555,331)			305,645		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	02/10/2022	12/06/2029		13,584,000	3.45/SONIA O/N Int Rate Benchmark			(135,366)	(479,158)		(479,158)	22,084	(611,000)			172,376		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CRED AGRICOLE SA 02RNE8IBXP4ROTD8PU41	12/02/2022	12/08/2024		5,418,019	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			38,105	105,688		105,688	858	117,433			32,551		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	12/02/2022	12/08/2024		7,594,720	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			49,986	140,526		140,526		164,612			45,629		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	02/24/2022	06/15/2037		26,638,000	3.86/3.27			113,906	3,790,553		3,790,553	1,382,072	(1,222,000)			497,815		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	10/13/2022	10/30/2027		9,688,000	7.67/6.04			64,700	(1,260,639)		(1,260,639)	(80,336)	(207,985)			100,878		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	BAN118UX6	D1	Currency	CRED AGRICOLE SA .. 02RNE8IBXP4ROTD8PU41	12/15/2022	12/19/2024		18,804,800	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			108,786	149,462		149,462	(3,207)	411,529			114,152		0003
Currency Swap/Rec:EUR 0.37/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC 02RNE8IBXP4ROTD8PU41	09/02/2021	09/10/2026		600,000,000	0.37/3 Month LIBOR			(19,825,211)	(57,178,075)		(133,548,054)		12,454,850			5,366,563		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG .. 02RNE8IBXP4ROTD8PU41	09/24/2021	10/01/2031		1,000,000,000	2.64/2.50			(252,704)	(22,884,211)		(19,706,180)		(8,968,386)			14,370,345		100/100
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	01/28/2022	03/31/2026		13,420,000	2.81/SONIA O/N Int Rate Benchmark			(115,543)	(266,245)		(266,245)	(25,857)	(611,000)			111,342		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	08/25/2022	04/01/2047		1,902,361	10.99/9.00				725,975		725,975	324,231	(84,861)			46,374		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	08/25/2022	10/01/2047		1,902,361	10.99/9.00				738,468		738,468	325,197	(84,861)			46,861		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA 02RNE8IBXP4ROTD8PU41	08/25/2022	04/01/2048		1,902,361	10.99/9.00				750,858		750,858	325,942	(84,861)			47,342		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			16,279	48,450		48,450	785,767	(931,449)			265,759		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CRED AGRICOLE SA .. 02RNE8IBXP4ROTD8PU41	12/02/2022	12/08/2024		1,932,585	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			13,601	37,698		37,698	306	41,888			11,611		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	12/02/2022	12/08/2024		2,705,619	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			19,468	50,062		50,062	7,512	58,643			16,255		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/26/2022	07/01/2047		1,908,333	10.88/9.00				709,083		709,083	320,318	(84,861)			46,763		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/26/2022	01/01/2048		1,908,333	10.88/9.00				720,670		720,670		(84,861)			47,251		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/26/2022	07/01/2048		1,908,333	10.88/9.00				732,133		732,133		(84,861)			47,729		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/26/2022	10/01/2047		1,918,195	3.92/3.00			12,899	484,223		484,223	95,987	(84,861)			47,251		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/26/2022	07/01/2048		1,918,195	4.33/3.00				455,089		455,089	152,260	(84,861)			47,976		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/26/2022	07/01/2048		1,918,195	4.33/3.00				455,089		455,089		(84,861)			47,976		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY 02RNE8IBXP4ROTD8PU41	08/26/2022	10/01/2047		1,908,333	3.89/3.00			11,233	463,256		463,256		(84,861)			47,008		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048		63,752	445.10/400.00			28,689	1,360,229		1,360,229	4,858	(2,831)			1,595		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY I7331LVCZKOKX5T7XV54	08/29/2022	07/01/2048		63,646	452.11/400.00			30,669	1,426,835		1,426,835		(2,831)			1,592		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	DEUTSCHE BANK AG	02/16/2023	04/22/2025		109,947,226	5.96/5.33			200,408	(3,760,112)		(3,760,112)		(6,423,706)			740,349		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA	I7331LVCZKQKX5T7XV54	05/09/2023	05/03/2027		5,916,240	Secured Overnight Finance Rate/3 M Euribor			17,122	24,324		26,903		24,324			57,996		0003
Currency Swap/Rec:CAD Canada Bankers Accept 3 Month/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024		250,000,000	Canada Bankers Accept 3 Month/3 Month LIBOR			(395,517)	(9,582,955)		(9,582,955)		4,070,836			1,102,612		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA	I7331LVCZKQKX5T7XV54	08/25/2022	04/01/2047		15,218,889	10.99/9.00	4,617,355			5,807,801		5,807,801	2,593,848	(678,889)			370,993		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA	I7331LVCZKQKX5T7XV54	08/25/2022	10/01/2047		15,218,889	10.99/9.00	4,690,757			5,907,743		5,907,743	2,601,577	(678,889)			374,886		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA	I7331LVCZKQKX5T7XV54	08/25/2022	04/01/2048		15,218,889	10.99/9.00	4,763,665			6,006,865		6,006,865	2,607,537	(678,889)			378,738		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835			5,672,667		5,672,667	2,562,545	(678,889)			374,105		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438			5,765,358		5,765,358	2,566,621	(678,889)			378,010		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247			5,857,062		5,857,062	2,565,886	(678,889)			381,834		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		97,649	3,873,784		3,873,784	767,894	(678,889)			378,006		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			3,640,711		3,640,711	1,218,077	(678,889)			383,807		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			3,640,711		3,640,711	1,218,077	(678,889)			383,807		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		93,985	3,706,046		3,706,046	769,135	(678,889)			376,063		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA	I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		509,561	445.10/400.00	9,538,511		229,309	10,872,044		10,872,044	38,827	(22,632)			12,745		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/26/2022	07/01/2048		508,709	452.11/400.00	12,270,629		245,128	11,404,416		11,404,416	(127,994)	(22,632)			12,723		0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	CITIBANK NA	I7331LVCZKQKX5T7XV54	09/15/2022	03/24/2031		1,146,000	5.84/5.63			1,129	(66,565)		(66,565)	49,334	(61,100)			15,938		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2600114305	D1	Currency	CITIBANK NA	I7331LVCZKQKX5T7XV54	04/18/2023	04/15/2028		5,146,500	Secured Overnight Finance Rate/3 M Euribor			12,279	18,351		2,088		18,351			56,361		0003
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	SOCIETE GENERALE	I7331LVCZKQKX5T7XV54	04/20/2023	05/12/2030		19,918,400	6.79/7.16			(10,384)	(398,286)		70,936		(398,286)			261,061		0003
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	SOCIETE GENERALE	I7331LVCZKQKX5T7XV54	04/20/2023	05/12/2033		18,679,500	7.01/7.32			(8,256)	(367,393)		70,171		(367,393)			293,482		0003
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	Project Hamburg	B1	Currency	SOCIETE GENERALE	I7331LVCZKQKX5T7XV54	04/20/2023	05/12/2035		18,675,000	7.16/7.44			(7,408)	(371,893)		66,856		(371,893)			321,757		0003
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	BARCLAYS PLC	I7331LVCZKQKX5T7XV54	04/26/2023	05/31/2028		220,623,875	6.75/6.00			143,246	2,692,555		(2,457,389)		2,692,555			2,447,654		0003
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/26/2023	05/31/2028		107,955,100	6.76/6.00			71,069	1,307,690		(1,159,560)		1,307,690			1,197,680		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC I7331LVCZKQKX5T7XV54	05/09/2023	04/15/2028		9,867,600	Secured Overnight Finance Rate/3 M Euribor			14,655	47,740		52,285		47,740			108,063		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA I7331LVCZKQKX5T7XV54	05/09/2023	05/03/2027		1,095,600	Secured Overnight Finance Rate/3 M Euribor			3,171	4,504		4,982		4,504			10,740		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC I7331LVCZKQKX5T7XV54	05/09/2023	04/15/2028		1,096,400	Secured Overnight Finance Rate/3 M Euribor			1,628	5,304		5,809		5,304			12,007		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2618888403	D1	Currency	JPMORGAN CHASE I7331LVCZKQKX5T7XV54	05/10/2023	07/15/2028		3,564,275	Secured Overnight Finance Rate/3 M Euribor			2,402	18,214		19,478		18,214			40,035		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2618888742	D1	Currency	DEUTSCHE BANK AG I7331LVCZKQKX5T7XV54	05/10/2023	07/15/2028		5,268,000	Secured Overnight Finance Rate/3 M Euribor			3,562	30,741		32,702		30,741			59,172		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										95,871,315		(17,360,069)	58,024,943	XXX	(21,214,181)	31,802,202	(18,255,314)			46,444,829	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BANK OF AMERICA 02RNE8IBXP4ROTD8PU41	06/26/2023	07/26/2023		23,242,808	S&P United States 500 Total Re/Eff Fed Funds Continuous			631,538	642,211		642,211					31,017		0003
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BANK OF AMERICA 02RNE8IBXP4ROTD8PU41	06/26/2023	07/26/2023		65,079,861	S&P United States 500 Total Re/Eff Fed Funds Continuous			1,768,307	1,798,190		1,798,190					86,847		0003
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BANK OF AMERICA 02RNE8IBXP4ROTD8PU41	06/26/2023	07/26/2023		13,945,685	S&P United States 500 Total Re/Eff Fed Funds Continuous			378,923	385,326		385,326					18,610		0003
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BANK OF AMERICA 02RNE8IBXP4ROTD8PU41	06/26/2023	07/26/2023		79,025,546	S&P United States 500 Total Re/Eff Fed Funds Continuous			2,147,230	2,183,516		2,183,516					105,457		0003
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS 02RNE8IBXP4ROTD8PU41	03/10/2023	09/08/2023		6,628,928	2YR BNP PARIBAS/0.00			271,374	57,764		57,764					14,515		0002
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA 02RNE8IBXP4ROTD8PU41	06/30/2023	07/31/2023		10,838,684	BANK OF AMERICA/Eff Fed Funds Continuous											15,794		0003
1149999999. Subtotal - Swaps - Hedging Other - Total Return												5,197,374	5,067,008	XXX	5,067,008					272,239	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										95,871,315		(12,325,639)	63,536,107	XXX	(15,703,016)	32,347,000	(18,255,314)			47,248,072	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35		N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL 02RNE8IBXP4ROTD8PU41	05/16/2006	01/25/2037		10,000,000	0.35/0.00			17,597			(687,186)					184,279		0002
1189999999. Subtotal - Swaps - Replication - Credit Default												17,597		XXX	(687,186)					184,279	XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1229999999. Subtotal - Swaps - Replication												17,597		XXX	(687,186)					184,279	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(87,568,485)	(14,015,746)	XXX	(378,518,585)	4,179,835				74,751,360	XXX	XXX
1369999999. Total Swaps - Credit Default												17,597		XXX	(687,186)					184,279	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										93,986,879	149,254	(84,244,396)	(67,097,194)	XXX	(342,433,927)	31,802,202	1,850,676			139,346,591	XXX	XXX
1389999999. Total Swaps - Total Return												5,197,374	5,067,008	XXX	5,067,008					272,239	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										93,986,879	149,254	(166,597,910)	(76,045,933)	XXX	(716,572,690)	35,982,037	1,850,676			214,554,469	XXX	XXX
EUR/L 62514922.44 USD-S51174625.45EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024		62,514,922	0.818598559			5,490,194			5,490,194		5,490,194			301,236		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,432,200	0.807297974			588,057			588,057		588,057			59,317		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ReInv6m ARESE 13A C1 XS2084073928	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025		2,440,400	0.819537781			189,407			189,407		189,407			15,181		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025		2,440,400	0.819537781			189,407			189,407		189,407			15,181		0003
EUR/L 18006030.00 USD-S14700000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		18,006,030	0.816393175			1,405,914			1,405,914		1,405,914			120,604		0003
EUR/L 9064260.00 USD-S7400000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		9,064,260	0.816393175			707,739			707,739		707,739			60,712		0003
EUR/L 3597363.30 USD-S3000000.00EUR	CLO ReInv6m ARBR 5A C XS1836411667	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023		3,597,363	0.833944128			311,299			311,299		311,299			8,261		0003
EUR/L 2881010.64 USD-S2400000.00EUR	CLO ReInv6m BECLO 6A DE XS1854559041	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023		2,881,011	0.833041005			247,793			247,793		247,793			7,836		0003
EUR/L 4709640.00 USD-S3900000.00EUR	CLO ReInv6m AQUE 2020-5A B2E XS2210214958	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		4,709,640	0.828088771			410,014			410,014		410,014			17,431		0003
EUR/L 1751020.00 USD-S1450000.00EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		1,751,020	0.828088771			152,441			152,441		152,441			6,481		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO ReInv6m OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		1,207,600	0.828088771			105,132			105,132		105,132			4,470		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		2,430,440	0.822896266			208,074			208,074		208,074			10,832		0003
EUR/L 12152200.00 USD-S10000000.00EUR	CLO ReInv6m BABSE 2020-1A D XS2230875408	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		12,152,200	0.822896266			1,040,371			1,040,371		1,040,371			54,160		0003
EUR/L 48148452.00 USD-S39600000.00EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		48,148,452	0.822456348			4,144,554			4,144,554		4,144,554			214,588		0003
EUR/L 31612620.00 USD-S26000000.00EUR	CLO ReInv6m RRME 4A CE XS2212647387	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		31,612,620	0.822456348			2,721,172			2,721,172		2,721,172			140,891		0003
EUR/L 608550.00 USD-S500000.00EUR	CLO ReInv6m BECLO 8A D1 XS1984239712	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	07/27/2021	07/15/2024		608,550	0.821625175			50,306			50,306		50,306			3,109		0003
EUR/L 7122525.00 USD-S5750000.00EUR	CLO ReInv6m RFTE 2021-1A D XS2314307682	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,122,525	0.807297974			562,516			562,516		562,516			56,998		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		3,716,100	0.807297974			292,836			292,836		292,836			29,834		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO ReInv6m HNLY 4A C XS2291282304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		18,580,500	0.807297974			1,464,182			1,464,182		1,464,182			149,168		0003
EUR/L 12983940.00 USD-S10600000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		12,983,940	0.816393175			1,013,788			1,013,788		1,013,788			86,966		0003
EUR/L 3320730.00 USD-S2700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/22/2021	07/15/2025		3,320,730	0.813074234			261,249			261,249		261,249			23,737		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9878400.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	SOCIETE GENERALE	07/22/2021	10/15/2025		9,878,400	0.809847749				782,773		782,773		782,773			74,840		0003
EUR/L 3604563.30 USD-S3000000.00EUR	CLO Reinv6m STNPK 1A OE XS1875402833	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	07/23/2021	11/15/2023	3,604,563	0.832278351				307,584		307,584		307,584			11,082		0003
EUR/L 5675720.00 USD-S4700000.00EUR	CLO Reinv6m AQUE 2020-5A CE XS2210215682	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	5,675,720	0.828088771				494,119		494,119		494,119			21,007		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO Reinv6m OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	4,830,400	0.828088771				420,527		420,527		420,527			17,878		0003
EUR/L 9114150.00 USD-S7500000.00EUR	CLO Reinv6m CONTE 8A DE XS2212662188	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	9,114,150	0.822896266				780,279		780,279		780,279			40,620		0003
EUR/L 10147087.00 USD-S8350000.00EUR	CLO Reinv6m DERPK 1A BE XS2223753471	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	10,147,087	0.822896266				868,710		868,710		868,710			45,223		0003
EUR/L 10936980.00 USD-S9000000.00EUR	CLO Reinv6m RRME 4A A2BE XS2212646496	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024	10,936,980	0.822896266				936,334		936,334		936,334			48,744		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO Reinv6m CIFCE 1A DN XS2020693631	D1	Currency	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	3,042,750	0.821625175				251,528		251,528		251,528			15,544		0003
EUR/L 18256500.00 USD-S15000000.00EUR	CLO Reinv6m CORDA 18A C XS2237426023	D1	Currency	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	18,256,500	0.821625175				1,509,166		1,509,166		1,509,166			93,262		0003
EUR/L 12171000.00 USD-S10000000.00EUR	CLO Reinv6m CORDA 18A D XS2237426536	D1	Currency	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	12,171,000	0.821625175				1,006,111		1,006,111		1,006,111			62,174		0003
EUR/L 15918669.00 USD-S13000000.00EUR	CLO Reinv6m AVOCA 17A B2R XS2051458185	D1	Currency	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	07/27/2021	10/15/2024	15,918,669	0.816651191				1,338,608		1,338,608		1,338,608			90,607		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO Reinv6m SCULE 7A D XS2244913369	D1	Currency	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024	4,868,400	0.821625175				402,444		402,444		402,444			24,870		0003
EUR/L 7302600.00 USD-S6000000.00EUR	CLO Reinv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	CAN IMPERIAL BK	2IGI19DL770XOHC3ZE78	07/27/2021	08/15/2024	7,302,600	0.821625175				594,786		594,786		594,786			38,793		0003
EUR/L 14081899.50 USD-S11500000.00EUR	CLO Reinv6m AVOCA 17A DR XS2051458771	D1	Currency	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	07/27/2021	10/15/2024	14,081,900	0.816651191				1,184,154		1,184,154		1,184,154			80,152		0003
EUR/L 1469415.60 USD-S1200000.00EUR	CLO Reinv6m DUNEP 1A CN XS2036108079	D1	Currency	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	07/27/2021	10/15/2024	1,469,416	0.816651191				123,564		123,564		123,564			8,364		0003
EUR/L 3826603.13 USD-S3125000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	07/27/2021	12/16/2024	3,826,603	0.81665119				312,650		312,650		312,650			23,164		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/03/2021	10/28/2025	11,981,707	0.715665927				1,186,974		1,186,974		1,186,974			91,476		0003
EUR/S 2429877.40 USD-L2000000.00EUR	CLO Reinv6m PENTA 2019-6A DN XS2013631440	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/06/2021	07/15/2024	2,429,877	0.823086794				(197,129)		(197,129)		(197,129)			12,413		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO Reinv6m OCPE 2019-3A DR XS2331769401	D1	Currency	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	08/09/2021	01/15/2026	8,577,625	0.804418445				703,570		703,570		703,570			68,459		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO Reinv6m CRWPK 1A B2R XS2334258857	D1	Currency	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	08/09/2021	03/16/2026	1,557,820	0.802403163				128,194		128,194		128,194			12,828		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 23A D XS2336489146	D1	Currency	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	08/11/2021	04/15/2026	6,246,085	0.800501434				520,415		520,415		520,415			52,207		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 23A C XS2336489062	D1	Currency	BNP PARIBAS	ROMUWSFPUBMPRO8K5P83	08/11/2021	04/15/2026	6,246,085	0.800501434				520,415		520,415		520,415			52,207		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO Reinv6m ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/11/2021	05/15/2026	13,108,200	0.801025312				1,073,809		1,073,809		1,073,809			111,163		0003
EUR/L 20193337.50 USD-S16125000.00EUR	CLO Reinv6m NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026	20,193,338	0.798530704				1,686,262		1,686,262		1,686,262			173,758		0003
GBP/L 49317125.00 USD-S35867000.00GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/26/2021	06/17/2024	49,317,125	0.727272727				3,755,311		3,755,311		3,755,311			242,498		0003
EUR/S 48149640.00 USD-L39600000.00EUR	CLO Reinv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	48,149,640	0.822436056				(4,145,694)		(4,145,694)		(4,145,694)			214,593		0003
EUR/S 4243855.00 USD-L3500000.00EUR	CLO Reinv6m CONTE 8A B2E XS2212660992	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	4,243,855	0.824721863				(355,101)		(355,101)		(355,101)			18,914		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3061282.50 USD-S2500000.00EUR	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024		3,061,283	0.816651191				253,762		253,762		253,762			17,986		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		8,349,917	0.802403165				687,119		687,119		687,119			68,758		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		12,415,180	0.805465567				940,205		940,205		940,205			108,301		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO ReInv6m PRVD 3A CR XS2356225990	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		16,047,058	0.797654004				1,339,982		1,339,982		1,339,982			139,983		0003
EUR/S 10943100.00 USD-L9000000.00EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		10,943,100	0.822436056				(942,203)		(942,203)		(942,203)			48,771		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO ReInv6m BBAME 2A D XS2385782649	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		8,202,350	0.792455821				683,757		683,757		683,757			77,250		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO ReInv6m BECLO 10A DR XS2398805254	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.800977834				934,543		934,543		934,543			109,361		0003
EUR/S 4673760.00 USD-L3900000.00EUR	CLO ReInv6m AQUE 2020-5A B2E XS2210214958	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024		4,673,760	0.834445928				(374,134)		(374,134)		(374,134)			17,298		0003
GBP/S 1112695.58 USD-L821315.14GBP	Ardent Industrial Portfolio June 2021 - 7200453	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	06/17/2024		1,112,696	0.738131035				(70,201)		(70,201)		(70,201)			5,471		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.805412371				875,347		875,347		875,347			117,114		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		30,365,300	0.80684202				2,101,455		2,101,455		2,101,455			285,980		0003
EUR/L 44308550.00 USD-S35750000.00EUR	CLO ReInv6m RRME 5A CRN XS2406903810	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		44,308,550	0.80684202				3,066,409		3,066,409		3,066,409			417,298		0003
EUR/L 856407.76 USD-S714268.36EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025		856,408	0.834028361				49,794		49,794		49,794			6,002		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				(116,808)		(116,808)		(116,808)			10,385		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				(116,808)		(116,808)		(116,808)			10,385		0003
EUR/L 1690779.75 USD-S1450000.00EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		1,690,780	0.857592481				92,201		92,201		92,201			6,258		0003
EUR/S 9852042.00 USD-L8340000.00EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/20/2022	07/15/2024		9,852,042	0.846525015				(588,819)		(588,819)		(588,819)			50,328		0003
EUR/S 6062650.00 USD-L5000000.00EUR	CLO ReInv6m CONTE 8A CE XS2212661610	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024		6,062,650	0.824721863				(507,288)		(507,288)		(507,288)			27,020		0003
EUR/S 9093975.00 USD-L7500000.00EUR	CLO ReInv6m CONTE 8A DE XS2212662188	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024		9,093,975	0.824721863				(760,931)		(760,931)		(760,931)			40,530		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/15/2026		10,054,400	0.795671547				832,708		832,708		832,708			91,267		0003
EUR/S 3742812.50 USD-L3125000.00EUR	CLO ReInv6m OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024		3,742,813	0.834933623				(297,599)		(297,599)		(297,599)			13,853		0003
EUR/L 5263935.00 USD-S4350000.00EUR	CLO ReInv6m HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025		5,263,935	0.826377985				355,893		355,893		355,893			35,446		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO ReInv6m BECLO 10A CR XS2398805098	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.800977834				595,589		595,589		595,589			69,697		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		14,684,392	0.799488327				1,159,036		1,159,036		1,159,036			133,516		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		14,151,200	0.791452315				1,143,477		1,143,477		1,143,477			139,560		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				1,717,777		1,717,777		1,717,777			176,231		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 5632480.00 USD-L4700000.00EUR	CLO Reinv6m AQUE 2020-5A CE XS2210215682	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024		5,632,480	0.834445928				(450,879)		(450,879)		(450,879)			20,847		0003
EUR/L 4146450.00 USD-S3500000.00EUR	CLO Reinv6m OZLME 5A DR XS2405130993	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024		4,146,450	0.844095552				287,811		287,811		287,811			15,347		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO Reinv6m BECLO 12A D XS2404588456	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.805412371				1,157,209		1,157,209		1,157,209			154,825		0003
EUR/S 1421160.00 USD-L1200000.00EUR	CLO Reinv6m DUNEP 1A CN XS2036108079	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		1,421,160	0.844380647				(78,384)		(78,384)		(78,384)			8,089		0003
EUR/L 2332110.00 USD-S2000000.00EUR	CLO Reinv6m OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		2,332,110	0.857592481				127,173		127,173		127,173			8,632		0003
EUR/S 4679200.00 USD-L4000000.00EUR	CLO Reinv6m CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		4,679,200	0.854846982				(223,278)		(223,278)		(223,278)			23,903		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025		698,853	0.822777103				46,177		46,177		46,177			5,301		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				382,063		382,063		382,063			59,999		0003
EUR/S 2078650.00 USD-L1750000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024		2,078,650	0.841892575				(120,045)		(120,045)		(120,045)			11,831		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				43,425		43,425		43,425			4,304		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL77OXOHC3ZE78	02/16/2022	09/30/2027		13,345,050	0.80554213				846,805		846,805		846,805			137,635		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				569,113		569,113		569,113			96,603		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2022	04/15/2027		6,357,520	0.817929004				355,268		355,268		355,268			61,921		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2022	04/15/2027		13,241,800	0.830702775				574,451		574,451		574,451			128,972		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/20/2022	04/21/2026		407,717	0.851933882				12,911		12,911		12,911			3,418		0003
EUR/L 4352280.00 USD-S4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.919058516				(195,531)		(195,531)		(195,531)			43,746		0003
EUR/L 14394861.00 USD-S13500000.00EUR	CLO Reinv6m ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		14,394,861	0.93783469				(655,471)		(655,471)		(655,471)			92,203		0003
EUR/L 2212543.45 USD-S2075000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		2,212,543	0.93783469				(100,748)		(100,748)		(100,748)			14,172		0003
EUR/L 1274211.77 USD-S1195000.00EUR	CLO Reinv6m ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		1,274,212	0.93783469				(58,021)		(58,021)		(58,021)			8,162		0003
EUR/L 10138787.50 USD-S9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.900009				(276,251)		(276,251)		(276,251)			103,280		0003
EUR/L 105964669.08 USD-S99996968.97EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2022	04/22/2024		105,964,669	0.943682171				(4,729,057)		(4,729,057)		(4,729,057)			477,928		0003
EUR/L 1168200.00 USD-S1100000.00EUR	CLO Reinv6m CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		1,168,200	0.941619586				(48,038)		(48,038)		(48,038)			5,014		0003
EUR/L 6462340.00 USD-S6100000.00EUR	CLO Reinv6m CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/05/2022	03/25/2024		6,462,340	0.943930527				(282,254)		(282,254)		(282,254)			27,739		0003
EUR/S 1058509.00 USD-L1000000.00EUR	CLO Reinv6m CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,058,509	0.94472508				47,162		47,162		47,162			4,544		0003
EUR/S 571594.86 USD-L540000.00EUR	CLO Reinv6m CORDA 24A D XS2511418357	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		571,595	0.94472508				25,468		25,468		25,468			2,454		0003
EUR/S 15389400.00 USD-L13000000.00EUR	CLO Reinv6m AVOCA 17A B2R XS2051458185	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		15,389,400	0.844737287				(843,079)		(843,079)		(843,079)			87,594		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2022	04/15/2027		4,401,360	0.817929004				245,955		245,955		245,955			42,868		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 548775.25 USD-S415000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024		548,775	0.75622944				24,292		24,292		24,292			3,143		0003
EUR/L 4349600.00 USD-S4000000.00EUR	CLO Reinv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/15/2022	11/16/2026		4,349,600	0.919624793				(176,191)		(176,191)		(176,191)			40,004		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO Reinv6m NWDSE 2020-21X B1R XS2345832807	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/18/2022	06/15/2026		3,809,050	0.918864284				(138,931)		(138,931)		(138,931)			32,776		0003
GBP/L 42913750.67 USD-S34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2022	06/11/2025		42,913,751	0.80411708				(169,015)		(169,015)		(169,015)			299,682		0003
GBP/S 42772269.19 USD-L34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2022	06/17/2024		42,772,269	0.806776926				823,657		823,657		823,657			210,316		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO Reinv6m FICLO 2022-1A C XS2511429552	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.897666068				(87,262)		(87,262)		(87,262)			34,634		0003
GBP/S 352719.33 USD-L269025.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2022	06/11/2025		352,719	0.762718335				(15,234)		(15,234)		(15,234)			2,463		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		9,747,458	0.93101201				(571,010)		(571,010)		(571,010)			101,337		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.969555943				(1,268,131)		(1,268,131)		(1,268,131)			131,641		0003
EUR/L 1939540.00 USD-S1850000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/15/2027		1,939,540	0.953834414				(146,295)		(146,295)		(146,295)			18,267		0003
EUR/L 3853125.00 USD-S3750000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	10/06/2022	02/18/2025		3,853,125	0.97323601				(340,585)		(340,585)		(340,585)			24,680		0003
EUR/L 3937837.50 USD-S3825000.00EUR	CLO Reinv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025		3,937,838	0.971345313				(320,039)		(320,039)		(320,039)			26,516		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		3,130,500	0.958313368				(239,055)		(239,055)		(239,055)			27,308		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.950977129				(177,241)		(177,241)		(177,241)			23,309		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO Reinv6m SNDPE 2A B1R XS2439760062	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.962463908				(146,857)		(146,857)		(146,857)			16,733		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		2,645,046	0.945163093				(162,734)		(162,734)		(162,734)			22,108		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/30/2022	07/27/2026		2,173,836	0.966034236				(183,189)		(183,189)		(183,189)			19,065		0003
EUR/L 2775742.50 USD-S2650000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.954699508				(210,110)		(210,110)		(210,110)			25,827		0003
EUR/L 3026250.00 USD-S3000000.00EUR	CLO Reinv6m HARVT 20A B1R XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	10/20/2023		3,026,250	0.991325898				(266,000)		(266,000)		(266,000)			8,382		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	01/15/2027		3,933,675	0.953307022				(294,667)		(294,667)		(294,667)			37,047		0003
EUR/L 2552541.50 USD-S2500000.00EUR	CLO Reinv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025		2,552,542	0.979416006				(228,295)		(228,295)		(228,295)			17,097		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/07/2022	04/26/2027		3,327,574	0.961661443				(282,739)		(282,739)		(282,739)			32,538		0003
EUR/L 4528800.00 USD-S4500000.00EUR	CLO Reinv6m DRYD 2017-52A B2RE XS2353414092	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	02/15/2024		4,528,800	0.9936407				(438,574)		(438,574)		(438,574)			17,975		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.963948332				(346,484)		(346,484)		(346,484)			38,012		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1812597.50 USD-S1750000.00EUR	CLO ReInv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		1,812,598	0.965465306				(151,824)		(151,824)		(151,824)			15,918		0003
EUR/L 1023800.00 USD-S1000000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2022	10/17/2024		1,023,800	0.976753272				(90,186)		(90,186)		(90,186)			5,840		0003
EUR/L 1028535.00 USD-S1000000.00EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/18/2022	10/15/2024		1,028,535	0.972256656				(85,381)		(85,381)		(85,381)			5,854		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/18/2022	02/19/2026		2,602,338	0.960674778				(197,898)		(197,898)		(197,898)			21,157		0003
EUR/L 11152447.18 USD-S10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.947863714				(858,401)		(858,401)		(858,401)			120,059		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				(50,290)		(50,290)		(50,290)			6,921		0003
EUR/L 3847087.50 USD-S3750000.00EUR	CLO ReInv6m NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		3,847,088	0.974763376				(311,886)		(311,886)		(311,886)			18,620		0003
EUR/L 1275375.00 USD-S1250000.00EUR	CLO ReInv6m JUBIL 2020-24A D XS2262819084	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	07/16/2024		1,275,375	0.980103891				(113,042)		(113,042)		(113,042)			6,524		0003
EUR/L 6259991.40 USD-S6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.95846777				(532,407)		(532,407)		(532,407)			64,977		0003
EUR/L 2267437.50 USD-S2250000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/14/2022	02/15/2024		2,267,438	0.992309601				(216,249)		(216,249)		(216,249)			9,000		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		1,550,850	0.967211529				(132,217)		(132,217)		(132,217)			13,541		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		3,112,800	0.963762529				(257,849)		(257,849)		(257,849)			27,830		0003
EUR/L 1542510.00 USD-S1500000.00EUR	CLO ReInv6m ARBR 7A B2 XS2092171474	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/17/2022	03/17/2025		1,542,510	0.972441021				(136,391)		(136,391)		(136,391)			10,100		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(106,359)		(106,359)		(106,359)			11,212		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(114,945)		(114,945)		(114,945)			13,700		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(232,077)		(232,077)		(232,077)			27,801		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(190,844)		(190,844)		(190,844)			23,930		0003
EUR/L 2008600.00 USD-S2000000.00EUR	CLO ReInv6m CORDA 12A CR XS2325584238	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	01/23/2024		2,008,600	0.995718411				(196,986)		(196,986)		(196,986)			7,563		0003
EUR/L 1479126.80 USD-S1438000.00EUR	CLO ReInv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024		1,479,127	0.972195217				(118,057)		(118,057)		(118,057)			7,556		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		7,546,800	0.944108761				(469,627)		(469,627)		(469,627)			65,833		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		5,560,800	0.944108761				(346,041)		(346,041)		(346,041)			48,508		0003
EUR/L 8389689.00 USD-S7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		8,389,689	0.917793258				(428,807)		(428,807)		(428,807)			94,338		0003
EUR/L 384064.79 USD-S355253.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024		384,065	0.924983803				(12,615)		(12,615)		(12,615)			2,357		0003
EUR/L 2220618.20 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		2,220,618	0.927669601				(30,732)		(30,732)		(30,732)			3,236		0003
EUR/L 5183957.73 USD-S4809000.00EUR	CLO ACLO 3A B2R XS2057852217	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		5,183,958	0.927669601				(71,744)		(71,744)		(71,744)			7,554		0003
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		45,206,695	0.711334337				4,697,353		4,697,353		4,697,353			345,137		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7927680.00 USD-S6400000.00EUR	CLO ReInv6m RFTE 2021-1A C XS2314307096	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,927,680	0.807297974				626,104		626,104		626,104			63,442		0003
EUR/L 1677775.00 USD-S1375000.00EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025		1,677,775	0.819537781				130,217		130,217		130,217			10,437		0003
EUR/L 8574300.00 USD-S7000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		8,574,300	0.816393175				669,483		669,483		669,483			57,431		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		4,105,710	0.809847749				325,340		325,340		325,340			31,105		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		16,052,400	0.809847749				1,272,007		1,272,007		1,272,007			121,615		0003
EUR/L 11993400.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 17A CR XS2355094231	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/23/2021	12/15/2023		11,993,400	0.833791919				985,277		985,277		985,277			40,684		0003
EUR/L 11993400.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 17A DR XS2355094827	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/23/2021	12/15/2023		11,993,400	0.833791919				985,277		985,277		985,277			40,684		0003
EUR/L 4407740.00 USD-S3650000.00EUR	CLO ReInv6m AQUE 2020-5A DE XS2210216227	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		4,407,740	0.828088771				383,731		383,731		383,731			16,314		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO ReInv6m GLME 2A B1A XS1911601349	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		1,207,600	0.828088771				105,132		105,132		105,132			4,470		0003
EUR/L 3773750.00 USD-S3125000.00EUR	CLO ReInv6m OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		3,773,750	0.828088771				328,537		328,537		328,537			13,967		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		4,830,400	0.828088771				420,527		420,527		420,527			17,878		0003
EUR/L 3381280.00 USD-S2800000.00EUR	CLO ReInv6m CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		3,381,280	0.828088771				294,369		294,369		294,369			12,515		0003
EUR/L 4678597.00 USD-S3850000.00EUR	CLO ReInv6m DERPK 1A A2BE XS2223752747	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		4,678,597	0.822896266				400,543		400,543		400,543			20,852		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO ReInv6m ADAGI IV-A CRR XS2331322417	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		5,639,140	0.815727221				398,296		398,296		398,296			45,007		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/09/2021	01/15/2026		11,670,240	0.81300813				856,247		856,247		856,247			93,142		0003
EUR/L 8451864.67 USD-S6823283.39EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025		8,451,865	0.807311008				726,029		726,029		726,029			58,648		0003
EUR/L 12934120.00 USD-S10600000.00EUR	CLO ReInv6m RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025		12,934,120	0.819537781				1,003,855		1,003,855		1,003,855			80,461		0003
EUR/L 11881530.00 USD-S9700000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		11,881,530	0.816393175				927,712		927,712		927,712			79,582		0003
EUR/L 15923700.00 USD-S13000000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		15,923,700	0.816393175				1,243,325		1,243,325		1,243,325			106,657		0003
EUR/L 3674700.00 USD-S3000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		3,674,700	0.816393175				286,921		286,921		286,921			24,613		0003
EUR/L 4287150.00 USD-S3500000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		4,287,150	0.816393175				334,741		334,741		334,741			28,715		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		6,736,950	0.816393175				526,022		526,022		526,022			45,124		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,569,700	0.809847749				758,312		758,312		758,312			72,501		0003
EUR/L 5556600.00 USD-S4500000.00EUR	CLO ReInv6m NEUBE 2021-1A C XS2293734989	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		5,556,600	0.809847749				440,310		440,310		440,310			42,097		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO ReInv6m RRME 6A A2 XS2291788813	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,174,000	0.809847749				489,233		489,233		489,233			46,775		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1196921.10 USD-S1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/17/2023		1,196,921	0.835476958				104,839		104,839		104,839			1,292		0003
EUR/L 2997802.75 USD-S2500000.00EUR	CLO ReInv6m ARBR 5A CN XS1836412475	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023		2,997,803	0.833944128				259,416		259,416		259,416			6,884		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	09/01/2026		8,174,400	0.795165394				691,460		691,460		691,460			72,832		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		2,430,440	0.822896266				208,074		208,074		208,074			10,832		0003
EUR/L 4253270.00 USD-S3500000.00EUR	CLO ReInv6m CONTE 8A B2E XS2212660992	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		4,253,270	0.822896266				364,130		364,130		364,130			18,956		0003
EUR/L 2129925.00 USD-S1750000.00EUR	CLO ReInv6m JUBIL 2019-22A D XS1980850066	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/27/2021	05/15/2024		2,129,925	0.821625175				182,182		182,182		182,182			9,972		0003
JPY/L 2105599.68 USD-S304469714.00JPY	Non-USD Futures Repatriation - 06.30.2023	N/A	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	07/05/2023		2,105,600	144.6000001				(6,431)		(6,431)		(6,431)			1,232		0003
GBP/L 772373.54 USD-S549415.82GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		772,374	0.711334337				80,256		80,256		80,256			5,897		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO ReInv6m ANCHE 2A DR XS2320766319	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,401,233	0.807297974				585,607		585,607		585,607			59,070		0003
EUR/L 8819280.00 USD-S7200000.00EUR	CLO ReInv6m VOYE 3A D XS2125181821	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		8,819,280	0.816393175				688,611		688,611		688,611			59,071		0003
EUR/L 2890265.00 USD-S2350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025		2,890,265	0.813074234				227,384		227,384		227,384			20,660		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		10,187,100	0.809847749				807,235		807,235		807,235			77,178		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		4,321,800	0.809847749				342,463		342,463		342,463			32,742		0003
EUR/L 1199121.10 USD-S1000000.00EUR	CLO ReInv6m RFTE 2018-1A CE XS1900081933	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023		1,199,121	0.833944128				103,766		103,766		103,766			2,754		0003
EUR/L 1500526.38 USD-S1250000.00EUR	CLO ReInv6m AVOCA 19A C XS1869413572	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023		1,500,526	0.833041003				129,059		129,059		129,059			4,081		0003
EUR/L 696244.24 USD-S580000.00EUR	CLO ReInv6m CADOG 12A CN XS1861236039	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023		696,244	0.833041003				59,883		59,883		59,883			1,894		0003
EUR/L 7202526.60 USD-S6000000.00EUR	CLO ReInv6m PHNXP 1X CR-CR 10/29/31 XS1890618462	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023		7,202,527	0.833041005				619,482		619,482		619,482			19,589		0003
EUR/L 6076100.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 8A CE XS2212661610	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		6,076,100	0.822896266				520,186		520,186		520,186			27,080		0003
EUR/L 5723686.20 USD-S4710000.00EUR	CLO ReInv6m HARVT 21A DR XS2326523730	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		5,723,686	0.822896266				490,015		490,015		490,015			25,509		0003
EUR/L 6694050.00 USD-S5500000.00EUR	CLO ReInv6m BRGPT 1A B2 XS2259184229	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024		6,694,050	0.821625175				553,361		553,361		553,361			34,196		0003
EUR/L 2434200.00 USD-S2000000.00EUR	CLO ReInv6m PENTA 2019-6A DN XS2013631440	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024		2,434,200	0.821625175				201,222		201,222		201,222			12,435		0003
EUR/L 20204464.50 USD-S16500000.00EUR	CLO ReInv6m AVOCA 17A CR XS2051458342	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		20,204,465	0.816651191				1,699,003		1,699,003		1,699,003			115,001		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/08/2022	07/19/2028		7,082,205	0.917793258				(361,980)		(361,980)		(361,980)			79,636		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.90098207				80,038		80,038		80,038			26,931		0003
EUR/L 235232.28 USD-S219525.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024		235,232	0.933226681				(9,891)		(9,891)		(9,891)			1,444		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2649360.00 USD-S2400000.00EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026		2,649,360	0.905879156				(64,082)		(64,082)		(64,082)			23,111		0003
EUR/L 1633050.00 USD-S1500000.00EUR	CLO TIKEH 3A BNE XS1680961437	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024		1,633,050	0.918526683				(25,666)		(25,666)		(25,666)			7,049		0003
EUR/L 3928086.00 USD-S3600000.00EUR	CLO ReInv6m DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		3,928,086	0.91647688				(58,346)		(58,346)		(58,346)			17,954		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO ReInv6m AQUE 2017-2X B2 XS1716910879	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(16,207)		(16,207)		(16,207)			4,987		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(16,207)		(16,207)		(16,207)			4,987		0003
EUR/L 4913718.75 USD-S4500000.00EUR	CLO NEWH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		4,913,719	0.915803331				(75,796)		(75,796)		(75,796)			23,572		0003
EUR/L 1094440.00 USD-S1000000.00EUR	CLO ReInv6m HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		1,094,440	0.913709294				(17,867)		(17,867)		(17,867)			5,919		0003
EUR/L 1422028.40 USD-S1300000.00EUR	CLO CONTE 5A C XS1825535815	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		1,422,028	0.914187087				(26,790)		(26,790)		(26,790)			8,230		0003
GBP/L 3872680.93 USD-S3166283.16GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		3,872,681	0.817594637				(57,675)		(57,675)		(57,675)			29,567		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				27,033		27,033		27,033			19,104		0003
EUR/S 6656015.00 USD-L6100000.00EUR	CLO ReInv6m CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/16/2023	03/25/2024		6,656,015	0.916464281				88,579		88,579		88,579			28,570		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	CAN IMPERIAL BK 2IGI19DL77OXOHC3ZE78	03/20/2023	04/15/2027		1,678,050	0.893894699				(28,340)		(30,970)		(28,340)			16,344		0003
EUR/L 543834.91 USD-S493033.93EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024		543,835	0.906587497				(6,691)		(6,691)		(6,691)			3,338		0003
EUR/L 257414920.99 USD-S234656095.59EUR	Coupon Hedge CLO JAJO	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	07/17/2023		257,414,921	0.911587				1,151,206		1,151,206		1,151,206			277,767		0003
EUR/L 314825.97 USD-S279890.84EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	12/31/2024		314,826	0.889033519				2,297		2,297		2,297			1,932		0003
GBP/L 3488217.78 USD-S2805278.37GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023		3,488,218	0.804215375				(74,707)		(74,707)		(74,707)			4,831		0003
GBP/S 556167.12 USD-L451471.00GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2023	06/11/2025		556,167	0.811754208				6,617		6,617		6,617			3,884		0003
SEK/S 403413.28 USD-L4093394.26SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	05/15/2026		403,413	10.14690012				(12,519)		(12,519)		(12,519)			3,421		0003
EUR/L 424167.00 USD-S385354.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/23/2023	12/31/2024		424,167	0.908496677				(6,123)		(6,123)		(6,123)			2,603		0003
EUR/L 1570187.34 USD-S1450077.43EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	09/20/2023		1,570,187	0.923506				(18,568)		(18,568)		(18,568)			3,721		0003
CAD/L 44489937.14 USD-S59277947.35CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	09/21/2023		44,489,937	1.33239				(323,521)		(323,521)		(323,521)			106,078		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026		24,226	0.825564428				(112)		(112)		(112)			193		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO ReInv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		619,867	0.806624647				51,144		51,144		51,144			4,696		0003
EUR/L 17989705.50 USD-S15000000.00EUR	CLO ReInv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		17,989,706	0.833810203				1,532,094		1,532,094		1,532,094			48,928		0003
EUR/L 23986274.00 USD-S20000000.00EUR	CLO ReInv6m HARVT 20A B2R XS2310760181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		23,986,274	0.833810203				2,042,793		2,042,793		2,042,793			65,238		0003
EUR/L 69166.52 USD-S56503.98EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024		69,167	0.816926744				5,682		5,682		5,682			411		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 766714.03 USD-S630000.00EUR	CLO Reinv6m MDPKE 14A DN XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		766,714	0.821688368				63,329		63,329		63,329			3,917		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO Reinv6m PENTA 2019-6A CE XS2013630558	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		912,755	0.821688366				75,392		75,392		75,392			4,663		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		7,455,108	0.804817315				608,501		608,501		608,501			59,500		0003
EUR/L 1197026.00 USD-S1000000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/10/2021	12/16/2024		1,197,026	0.835403742				74,510		74,510		74,510			7,246		0003
EUR/L 5884500.00 USD-S5000000.00EUR	CLO Reinv6m PENTA 2020-8A DR XS2413883443	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	12/01/2021	07/15/2024		5,884,500	0.849689863				312,715		312,715		312,715			30,060		0003
EUR/L 2515603.50 USD-S2325000.00EUR	CLO CORDA 5A B1R XS1640927551	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		2,515,604	0.924231502				(37,441)		(37,441)		(37,441)			7,302		0003
EUR/L 2039250.00 USD-S1875000.00EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		2,039,250	0.919455682				(29,184)		(29,184)		(29,184)			7,826		0003
EUR/L 3444045.39 USD-S3165000.00EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		3,444,045	0.918977435				(51,731)		(51,731)		(51,731)			14,080		0003
EUR/L 3273405.00 USD-S3000000.00EUR	CLO Reinv6m DRYD 2017-56X D-D 1/15/32 XS1712176798	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		3,273,405	0.91647688				(48,621)		(48,621)		(48,621)			14,961		0003
EUR/L 2052075.00 USD-S1875000.00EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		2,052,075	0.913709294				(33,501)		(33,501)		(33,501)			11,098		0003
EUR/L 6221037.00 USD-S5700000.00EUR	CLO Reinv6m HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	11/12/2024		6,221,037	0.916245957				(133,866)		(133,866)		(133,866)			36,442		0003
GBP/S 333649.18 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	06/11/2025		333,649	0.806243552				1,678		1,678		1,678			2,330		0003
EUR/L 210059.06 USD-S190675.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024		210,059	0.907721095				(2,850)		(2,850)		(2,850)			1,289		0003
EUR/L 31566845.18 USD-S29151632.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	03/17/2023	06/03/2024		31,566,845	0.923488941				(759,993)		(759,993)		(759,993)			152,109		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO Reinv6m DRYD 2013-29A XS1735593300	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	03/21/2023	01/15/2027		7,750,746	0.892817285				(98,945)		(119,283)		(98,945)			72,996		0003
EUR/L 38907683.95 USD-S35453292.40EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/11/2023	07/17/2023		38,907,684	0.911215698				189,779		189,779		189,779			41,984		0003
GBP/S 331186.46 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	06/11/2025		331,186	0.812238822				4,140		4,140		4,140			2,313		0003
EUR/S 5323262.80 USD-L4862457.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/24/2023	06/03/2024		5,323,263	0.91343554				68,815		68,815		68,815			25,651		0003
EUR/L 14859054.96 USD-S13668300.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023		14,859,055	0.919863345				(117,175)		(117,175)		(117,175)			35,429		0003
EUR/L 41870881.29 USD-S38519670.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	09/21/2023		41,870,881	0.919963201				(334,765)		(334,765)		(334,765)			99,833		0003
EUR/L 14600201.81 USD-S12150000.00EUR	CLO Reinv6m CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023		14,600,202	0.832180278				1,225,332		1,225,332		1,225,332			49,526		0003
EUR/L 2760572.25 USD-S2250000.00EUR	CLO Reinv6m BECLO 9A D XS2062960542	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024		2,760,572	0.815048402				230,142		230,142		230,142			16,711		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		12,300,000	0.81300813				902,452		902,452		902,452			98,168		0003
EUR/L 7612371.83 USD-S6182385.96EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		7,612,372	0.812149761				612,911		612,911		612,911			53,346		0003
EUR/L 194973.19 USD-S160948.65EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/22/2021	11/27/2024		194,973	0.825491187				14,281		14,281		14,281			1,159		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8056750.00 USD-S6500000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/12/2021	01/21/2027		8,056,750	0.806776926				556,753		556,753		556,753			76,054		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/05/2022	01/11/2027		12,962,610	0.726374664				1,203,774		1,203,774		1,203,774			121,893		0003
EUR/L 13966928.20 USD-S11930000.00EUR	CLO Reinv6m AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		13,966,928	0.854160616				716,298		716,298		716,298			71,349		0003
EUR/S 1187800.00 USD-L1000000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024		1,187,800	0.841892575				(68,597)		(68,597)		(68,597)			6,761		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.73887986				53,406		53,406		53,406			6,309		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/20/2022	04/21/2026		843,553	0.851933894				26,713		26,713		26,713			7,071		0003
EUR/L 53464339.00 USD-S47155000.00EUR	Project Physicus - 7200542	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/26/2022	02/25/2025		53,464,339	0.881989769				637,588		637,588		637,588			344,448		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO Reinv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/02/2022	07/15/2027		6,547,690	0.859845228				83,007		83,007		83,007			65,835		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/23/2022	01/11/2027		128,059	0.796908028				2,311		2,311		2,311			1,204		0003
GBP/L 8771195.97 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	10/20/2023		8,771,196	0.828843763				(458,804)		(458,804)		(458,804)			24,294		0003
EUR/L 48536169.97 USD-S45256858.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/29/2022	12/31/2024		48,536,170	0.932435709				(1,998,044)		(1,998,044)		(1,998,044)			297,900		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/01/2022	02/25/2026		88,437,020	0.801699603				553,751		553,751		553,751			721,219		0003
EUR/L 601572.98 USD-S579131.63EUR	College Square July 2021 - 7200462	B1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/24/2022	11/27/2024		601,573	0.962695549				(44,402)		(44,402)		(44,402)			3,576		0003
EUR/L 4577044.68 USD-S4598658.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	07/25/2023		4,577,045	1.004722193				(447,203)		(447,203)		(447,203)			5,989		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO Reinv6m AVOCA 20A D1 XS1970751555	D1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		1,217,100	0.821625175				100,611		100,611		100,611			6,217		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO Reinv6m CORDA 18A B2 XS2237425561	D1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		4,868,400	0.821625175				402,444		402,444		402,444			24,870		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO Reinv6m JUBIL 2020-24A D XS2262819084	D1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		3,042,750	0.821625175				251,528		251,528		251,528			15,544		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-8A D XS2249760385	D1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		1,217,100	0.821625175				100,611		100,611		100,611			6,217		0003
EUR/L 8785880.78 USD-S7175000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		8,785,881	0.816651191				738,809		738,809		738,809			50,008		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		22,355,250	0.81300813				1,640,207		1,640,207		1,640,207			178,420		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO Reinv6m SNDPE 1A CR XS2339925773	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026		7,500,000	0.8				622,075		622,075		622,075			63,603		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO Reinv6m CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		7,513,200	0.798594474				626,919		626,919		626,919			64,649		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		9,402,573	0.797654004				785,146		785,146		785,146			82,021		0003
EUR/S 31613400.00 USD-L26000000.00EUR	CLO Reinv6m RRME 4A CE XS2212647387	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		31,613,400	0.822436056				(2,721,920)		(2,721,920)		(2,721,920)			140,894		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/15/2021	01/16/2026		1,227,900	0.814398567				88,336		88,336		88,336			9,805		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026		1,645,077	0.808472795				120,739		120,739		120,739			14,201		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 15856925.00 USD-S12550000.00EUR	CLO ReInv6m PENTA 2021-10A D XS2401708768	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		15,856,925	0.791452315				1,281,307		1,281,307		1,281,307			156,382		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				8,140,913		8,140,913		8,140,913			713,344		0003
EUR/S 4374160.00 USD-L3650000.00EUR	CLO ReInv6m AQUE 2020-5A DE XS2210216227	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/28/2021	01/16/2024		4,374,160	0.834445928				(350,151)		(350,151)		(350,151)			16,189		0003
EUR/S 8689642.50 USD-L7175000.00EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024		8,689,643	0.825695649				(648,705)		(648,705)		(648,705)			49,460		0003
EUR/L 365426.67 USD-S310552.11EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024		365,427	0.849834277				17,519		17,519		17,519			2,172		0003
EUR/S 8626518.03 USD-L7254661.53EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		8,626,518	0.840972163				(440,321)		(440,321)		(440,321)			60,453		0003
GBP/L 17860700.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025		17,860,700	0.727855011				1,419,929		1,419,929		1,419,929			111,305		0003
EUR/L 10536660.00 USD-S9000000.00EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	01/25/2022	07/15/2024		10,536,660	0.854160616				540,376		540,376		540,376			53,826		0003
EUR/L 368550.04 USD-S316320.74EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	03/23/2022	11/27/2024		368,550	0.858284373				14,432		14,432		14,432			2,191		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/20/2022	04/21/2026		51,652,236	0.85193389				1,635,694		1,635,694		1,635,694			432,998		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road - 7200561	B1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	05/23/2022	05/27/2026		21,392,130	0.872981231				208,182		208,182		208,182			182,448		0003
GBP/L 8782100.89 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	01/22/2024		8,782,101	0.82781457				(436,042)		(436,042)		(436,042)			32,988		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	04/21/2026		48,638,394	0.915700602				1,563,855		1,563,855		1,563,855			407,734		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/01/2022	05/15/2026		91,852,492	9.954				4,336,909		4,336,909		4,336,909			778,949		0003
GBP/L 28064953.80 USD-S22724752.79GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	08/02/2022	05/16/2024		28,064,954	0.809719943				(667,595)		(667,595)		(667,595)			131,595		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027		75,040	0.863930926				(3,981)		(3,981)		(3,981)			706		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027		31,583	0.863930923				(1,676)		(1,676)		(1,676)			297		0003
EUR/L 647595.49 USD-S636864.33EUR	College Square July 2021 - 7200462	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	09/30/2022	11/27/2024		647,595	0.983429224				(62,776)		(62,776)		(62,776)			3,850		0003
EUR/L 138701.26 USD-S139356.23EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2023		138,701	1.004722163				(13,552)		(13,552)		(13,552)			181		0003
EUR/L 1507902.40 USD-S1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024		1,507,902	0.990393191				(145,474)		(145,474)		(145,474)			6,835		0003
EUR/L 1000901.52 USD-S987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024		1,000,902	0.986485154				(96,119)		(96,119)		(96,119)			5,180		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO ReInv6m SNDPE 1A DR XS2339926078	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,281,250	0.8				603,931		603,931		603,931			61,748		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	08/12/2021	01/15/2027		5,351,780	0.803470995				388,126		388,126		388,126			50,403		0003
EUR/S 3061570.00 USD-L2500000.00EUR	CLO ReInv6m CIFCE 1A DN XS2020693631	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/03/2021	07/15/2024		3,061,570	0.816574503				(269,350)		(269,350)		(269,350)			15,640		0003
EUR/L 7670313.00 USD-S6300000.00EUR	CLO ReInv6m CGMSE 2020-1A C XS2115127768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	04/15/2025		7,670,313	0.82134849				559,842		559,842		559,842			51,376		0003
EUR/S 6206720.00 USD-L5200000.00EUR	CLO ReInv6m ARBR 8A CE XS2207863312	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/21/2021	01/16/2024		6,206,720	0.837801609				(473,885)		(473,885)		(473,885)			22,972		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 27000000.00 USD-S21600000.00EUR	CLO Reinv6m DUNEP 1A DR XS2401573147	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/25/2021	11/20/2026		27,000,000	0.8				2,092,942		2,092,942		2,092,942			248,727		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		17,961,273	0.746881768				1,152,496		1,152,496		1,152,496			137,128		0003
EUR/S 11650500.00 USD-L10000000.00EUR	CLO Reinv6m BABSE 2020-1A D XS2230875408	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		11,650,500	0.85833226				(584,041)		(584,041)		(584,041)			51,924		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO Reinv6m CORDA 18A D XS2237426536	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		11,698,000	0.854846982				(558,195)		(558,195)		(558,195)			59,758		0003
EUR/S 35545636.94 USD-L29892891.21EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		35,545,637	0.840972164				(1,814,347)		(1,814,347)		(1,814,347)			249,098		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2022	04/15/2027		10,232,300	0.830702775				443,894		443,894		443,894			99,660		0003
EUR/S 2943950.00 USD-L2500000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL77OXOHC3ZE78	03/24/2022	07/15/2025		2,943,950	0.849199205				(123,099)		(123,099)		(123,099)			21,044		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				20,905		20,905		20,905			2,767		0003
EUR/L 4798287.00 USD-S4500000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		4,798,287	0.93783469				(218,490)		(218,490)		(218,490)			30,734		0003
EUR/L 7769510.00 USD-S7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7O6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.900957718				(222,335)		(222,335)		(222,335)			79,692		0003
SEK/L 129492487.42 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026		129,492,487	9.9603				6,045,680		6,045,680		6,045,680			1,098,153		0003
EUR/S 1587763.50 USD-L1500000.00EUR	CLO Reinv6m CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,587,764	0.94472508				70,743		70,743		70,743			6,815		0003
EUR/L 14812258.44 USD-S14000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,812,258	0.945163093				(911,310)		(911,310)		(911,310)			123,807		0003
EUR/L 11286450.00 USD-S10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.930319099				(655,360)		(655,360)		(655,360)			117,634		0003
EUR/L 8460390.00 USD-S8500000.00EUR	CLO Reinv6m BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024		8,460,390	1.004681817				(946,889)		(946,889)		(946,889)			37,836		0003
EUR/L 2073985.00 USD-S2050000.00EUR	CLO Reinv6m PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/30/2022	07/15/2024		2,073,985	0.988435307				(202,946)		(202,946)		(202,946)			10,595		0003
EUR/L 1931955.00 USD-S1850000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.95757924				(149,507)		(149,507)		(149,507)			17,537		0003
EUR/L 2801513.00 USD-S2740000.00EUR	CLO Reinv6m CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024		2,801,513	0.978042936				(250,617)		(250,617)		(250,617)			15,946		0003
EUR/L 570157.50 USD-S550000.00EUR	CLO Reinv6m NEUBE 2021-2A C XS2374582224	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7O6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.964645734				(48,109)		(48,109)		(48,109)			5,175		0003
EUR/L 6005640.00 USD-S6000000.00EUR	CLO Reinv6m CRNCL 2018-10A C2R XS2350605825	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023		6,005,640	0.999060883				(577,404)		(577,404)		(577,404)			16,334		0003
EUR/L 6818310.00 USD-S6750000.00EUR	CLO Reinv6m SEGOV 2019-6A C2RE XS2357557342	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	04/22/2024		6,818,310	0.989981388				(653,743)		(653,743)		(653,743)			30,752		0003
EUR/L 2937818.75 USD-S2875000.00EUR	CLO Reinv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024		2,937,819	0.978617214				(255,439)		(255,439)		(255,439)			15,008		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL77OXOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(114,993)		(114,993)		(114,993)			14,850		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 15002446.39 USD-S14625000.00EUR	CLO ReInv6m GROSV 2022-1A C XS2551763829	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	05/24/2024		15,002,446	0.974841011				(1,208,725)		(1,208,725)		(1,208,725)			71,217		0003
EUR/L 1284768.75 USD-S1250000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	02/19/2026		1,284,769	0.972937737				(113,536)		(113,536)		(113,536)			10,445		0003
EUR/L 1588350.00 USD-S1500000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				(100,310)		(100,310)		(100,310)			14,060		0003
EUR/L 798450.00 USD-S750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				(48,822)		(48,822)		(48,822)			7,520		0003
EUR/L 6155340.00 USD-S6000000.00EUR	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		6,155,340	0.974763376				(499,018)		(499,018)		(499,018)			29,791		0003
EUR/L 3897281.25 USD-S3750000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		3,897,281	0.962209232				(293,565)		(293,565)		(293,565)			29,614		0003
EUR/L 1429540.00 USD-S1400000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,429,540	0.97933601				(133,196)		(133,196)		(133,196)			11,042		0003
GBP/L 3378600.00 USD-S3000000.00GBP	Canada Square 2020-2 Class B 50136238	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/18/2022	03/17/2025		3,378,600	0.887941751				(373,302)		(373,302)		(373,302)			22,123		0003
EUR/L 2515283.27 USD-S2475428.87EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2023		2,515,283	0.984155105				(189,668)		(189,668)		(189,668)			3,483		0003
EUR/L 2465851.57 USD-S2399388.51EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024		2,465,852	0.97304661				(180,846)		(180,846)		(180,846)			9,418		0003
EUR/L 2709535.46 USD-S2603320.01EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2024		2,709,535	0.960799387				(191,528)		(191,528)		(191,528)			15,633		0003
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		14,919,698	0.942862531				(887,326)		(887,326)		(887,326)			125,497		0003
EUR/L 132829.94 USD-S129023.74EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2024		132,830	0.971345316				(10,133)		(10,133)		(10,133)			622		0003
EUR/L 911962.07 USD-S893379.78EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2023		911,962	0.979623835				(71,481)		(71,481)		(71,481)			3,094		0003
EUR/L 184808.33 USD-S176158.93EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2025		184,808	0.953197997				(12,107)		(12,107)		(12,107)			1,375		0003
EUR/L 532956.68 USD-S506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025		532,957	0.95011876				(34,197)		(34,197)		(34,197)			4,182		0003
EUR/L 1570575.87 USD-S1551186.04EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/17/2023		1,570,576	0.987654318				(123,447)		(123,447)		(123,447)			1,695		0003
EUR/L 322089.76 USD-S310597.64EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/15/2024		322,090	0.964320132				(23,890)		(23,890)		(23,890)			1,833		0003
EUR/L 569817.81 USD-S547112.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/18/2025		569,818	0.960153615				(42,031)		(42,031)		(42,031)			3,650		0003
EUR/L 151364.78 USD-S146447.09EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/28/2024		151,365	0.967511002				(11,832)		(11,832)		(11,832)			873		0003
EUR/L 232292.26 USD-S223147.67EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	04/28/2025		232,292	0.960633256				(17,797)		(17,797)		(17,797)			1,571		0003
EUR/S 372299.00 USD-L367326.65EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2022	10/25/2023		372,299	0.986644203				30,923		30,923		30,923			1,054		0003
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		404,326	0.844844341				(13,265)		(13,265)		(13,265)			3,802		0003

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EUR/L 81936.34 USD-S81919.95EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023		81,936	0.999799967				(7,989)		(7,989)		(7,989)			232		0003
EUR/L 29947.63 USD-S29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024		29,948	0.99039323				(2,889)		(2,889)		(2,889)			136		0003
EUR/L 11854.67 USD-S11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024		11,855	0.986485495				(1,138)		(1,138)		(1,138)			61		0003
EUR/L 2985134.10 USD-S2886000.00EUR	DILSK 5 B RMBS 50136326	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	03/20/2025		2,985,134	0.966790738				(245,373)		(245,373)		(245,373)			19,594		0003
EUR/L 1847008.35 USD-S1756546.22EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		1,847,008	0.951022349				(115,130)		(115,130)		(115,130)			13,317		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2026		4,101,894	0.944376238				(253,952)		(253,952)		(253,952)			35,296		0003
EUR/L 1302579.70 USD-S1251638.03EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/15/2025		1,302,580	0.960891706				(95,667)		(95,667)		(95,667)			8,103		0003
EUR/L 437448.80 USD-S428984.93EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/30/2023		437,449	0.980651747				(33,587)		(33,587)		(33,587)			1,265		0003
EUR/L 659517.23 USD-S637750.80EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/29/2024		659,517	0.966996419				(49,144)		(49,144)		(49,144)			3,430		0003
EUR/L 414677.30 USD-S397760.55EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/28/2025		414,677	0.959205025				(29,855)		(29,855)		(29,855)			2,609		0003
GBP/L 15130769.79 USD-S12777423.86GBP	Whiteleys October 2022 - 2380301	B1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/14/2022	06/16/2025		15,130,770	0.844466213				(751,387)		(751,387)		(751,387)			106,034		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/16/2022	05/15/2026		9,130,454	10.105				315,440		315,440		315,440			77,430		0003
EUR/L 681011.12 USD-S634931.00EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/22/2022	11/27/2024		681,011	0.93233573				(27,204)		(27,204)		(27,204)			4,049		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		315,236	0.814381982				(155)		(155)		(155)			2,964		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026		1,106,100	0.904077389				(21,394)		(21,394)		(21,394)			9,030		0003
EUR/S 1084186.15 USD-L970536.34EUR	Domi 2020-1 Class A-50136224	B1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	01/17/2023	04/15/2025		1,084,186	0.895175003				3,088		3,088		3,088			7,262		0003
EUR/S 863696.21 USD-L794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	01/25/2024		863,696	0.920201086				12,849		12,849		12,849			3,268		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.920598389				(463,507)		(463,507)		(463,507)			98,541		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.918737654				(1,612,144)		(1,612,144)		(1,612,144)			348,624		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.917793258				(356,411)		(356,411)		(356,411)			78,411		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2022	05/04/2028		6,963,783	0.89391068				(186,461)		(186,461)		(186,461)			76,675		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.894454383				(129,702)		(129,702)		(129,702)			54,256		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.904322662				106,536		106,536		106,536			35,011		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2021-2A C XS2391834848	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	10/15/2026		1,671,600	0.897343862				(29,727)		(29,727)		(29,727)			15,174		0003

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EUR/L 3948604.11 USD-S3663000.00EUR	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		3,948,604	0.927669601				(54,647)		(54,647)		(54,647)			5,754		0003
EUR/L 1631400.00 USD-S1500000.00EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		1,631,400	0.919455682				(23,347)		(23,347)		(23,347)			6,260		0003
EUR/L 5103498.54 USD-S4690000.00EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		5,103,499	0.918977435				(76,657)		(76,657)		(76,657)			20,863		0003
EUR/L 8729080.00 USD-S8000000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		8,729,080	0.91647688				(129,657)		(129,657)		(129,657)			39,897		0003
EUR/L 1145691.75 USD-S1050000.00EUR	CLO Relnv6m CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,145,692	0.91647688				(17,018)		(17,018)		(17,018)			5,237		0003
EUR/L 1446817.19 USD-S1325000.00EUR	CLO OZLME 3A C XS1732452112	D1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		1,446,817	0.91580333				(22,318)		(22,318)		(22,318)			6,941		0003
EUR/L 2256649.68 USD-S2063000.00EUR	CLO ACLO 4A B XS1796875695	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		2,256,650	0.914187088				(42,513)		(42,513)		(42,513)			13,060		0003
EUR/L 1093868.00 USD-S1000000.00EUR	CLO CONTE 5A B2 XS1825535146	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		1,093,868	0.914187087				(20,608)		(20,608)		(20,608)			6,331		0003
EUR/L 2349270.00 USD-S2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.893894699				(53,476)		(53,476)		(53,476)			24,455		0003
EUR/L 7829158.88 USD-S7175000.00EUR	CLO Relnv6m BECLO 1A CR XS1775925958	D1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	12/21/2022	09/30/2024		7,829,159	0.916445829				(159,424)		(159,424)		(159,424)			43,850		0003
EUR/S 4546850.00 USD-L3850000.00EUR	CLO Relnv6m DERPK 1A A2BE XS2223752747	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024		4,546,850	0.846740051				(286,263)		(286,263)		(286,263)			20,264		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO Relnv6m AQUE 2021-6A C XS2406747340	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.807884957				1,585,717		1,585,717		1,585,717			246,370		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO Relnv6m AQUE 2021-6A D XS2406748074	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.807884957				2,061,432		2,061,432		2,061,432			320,281		0003
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/23/2021	10/28/2025		308,414	0.742225186				(21,395)		(21,395)		(21,395)			2,355		0003
EUR/S 1679572.70 USD-L1450000.00EUR	CLO Relnv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/07/2021	01/16/2024		1,679,573	0.863314818				(80,994)		(80,994)		(80,994)			6,216		0003
EUR/S 17547000.00 USD-L15000000.00EUR	CLO Relnv6m CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		17,547,000	0.854846982				(837,293)		(837,293)		(837,293)			89,637		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO Relnv6m PENTA 2020-8A D XS2249760385	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		1,169,800	0.854846982				(55,820)		(55,820)		(55,820)			5,976		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO Relnv6m RRME 11A BN XS2446267770	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/16/2022	09/30/2027		23,276,250	0.80554213				1,476,985		1,476,985		1,476,985			240,061		0003
GBP/S 366112.40 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/17/2022	06/17/2024		366,112	0.734753862				(26,263)		(26,263)		(26,263)			1,800		0003
EUR/S 13613700.00 USD-L11500000.00EUR	CLO Relnv6m AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		13,613,700	0.844737287				(745,800)		(745,800)		(745,800)			77,487		0003
EUR/S 591900.00 USD-L500000.00EUR	CLO Relnv6m AVOCA 17X CR Mtge XS2051458268	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		591,900	0.844737287				(32,426)		(32,426)		(32,426)			3,369		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO Relnv6m CRNCL 2022-15A C XS2440777733	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.81532817				300,973		300,973		300,973			50,172		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Relnv6m AVOCA 26A B2 XS2437855377	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2022	04/15/2027		10,232,300	0.830702775				443,894		443,894		443,894			99,660		0003
EUR/S 586100.00 USD-L500000.00EUR	CLO Relnv6m BECLO 8A D1 XS1984239712	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024		586,100	0.853096741				(30,751)		(30,751)		(30,751)			2,994		0003
GBP/L 54328749.75 USD-S41085000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024		54,328,750	0.75622944				2,404,870		2,404,870		2,404,870			311,187		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/20/2022	04/21/2026		24,965,247	0.85193389				790,585		790,585		790,585			209,283		0003
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		33,298,850	0.769704434				1,286,981		1,286,981		1,286,981			254,225		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 10336665.00 USD-S9500000.00EUR	CLO ReInv6m HARVT 29A C XS2498563639	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.919058516				(464,387)		(464,387)		(464,387)			103,896		0003
EUR/L 1486800.00 USD-S1400000.00EUR	CLO ReInv6m CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		1,486,800	0.941619586				(61,140)		(61,140)		(61,140)			6,382		0003
EUR/L 4131660.00 USD-S3900000.00EUR	CLO ReInv6m CORDA 24A B2 XS2511417037	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/05/2022	03/25/2024		4,131,660	0.943930527				(180,457)		(180,457)		(180,457)			17,735		0003
EUR/L 10594000.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 24A C XS2511417383	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/05/2022	03/25/2024		10,594,000	0.943930527				(462,711)		(462,711)		(462,711)			45,474		0003
EUR/S 1481912.60 USD-L1400000.00EUR	CLO ReInv6m CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,481,913	0.94472508				66,027		66,027		66,027			6,361		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2022	04/15/2026		35,399,115	0.946351342				(2,220,012)		(2,220,012)		(2,220,012)			295,880		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO ReInv6m RRME 14A B1N XS2532387631	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,283,249	0.945163093				(878,763)		(878,763)		(878,763)			119,385		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		6,348,111	0.945163093				(390,561)		(390,561)		(390,561)			53,060		0003
EUR/L 6612378.75 USD-S6450000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025		6,612,379	0.975443217				(586,181)		(586,181)		(586,181)			50,096		0003
EUR/L 4505200.00 USD-S4480000.00EUR	CLO ReInv6m CADOG 12A B1N XS1861235817	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	10/06/2022	10/16/2023		4,505,200	0.994406464				(410,140)		(410,140)		(410,140)			12,253		0003
EUR/L 4072556.00 USD-S4010000.00EUR	CLO ReInv6m HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/15/2024		4,072,556	0.984639622				(365,094)		(365,094)		(365,094)			18,151		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.956114351				(398,144)		(398,144)		(398,144)			47,593		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	07/14/2027		2,167,244	0.95051613				(163,716)		(163,716)		(163,716)			21,783		0003
EUR/L 7042490.33 USD-S6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2546642957	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.95846777				(598,958)		(598,958)		(598,958)			73,099		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO ReInv6m RRME 9A A2E XS2388492501	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2022	10/15/2026		1,552,035	0.96647305				(133,765)		(133,765)		(133,765)			14,088		0003
EUR/L 2041200.00 USD-S2000000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025		2,041,200	0.979815795				(183,400)		(183,400)		(183,400)			13,672		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO ReInv6m ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		6,789,063	0.920598389				(340,814)		(340,814)		(340,814)			72,457		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		7,542,860	0.888257239				(126,586)		(148,426)		(126,586)			81,177		0003
EUR/L 651364.08 USD-S579084.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	12/31/2024		651,364	0.889033503				4,753		4,753		4,753			3,998		0003
GBP/L 7056774.96 USD-S5601971.08GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/04/2023	08/09/2023		7,056,775	0.793842954				(58,104)		(58,104)		(58,104)			11,680		0003
EUR/L 18277948.77 USD-S16962663.82EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023		18,277,949	0.928039794				(286,995)		(286,995)		(286,995)			37,361		0003
GBP/L 15541730.05 USD-S12554793.92GBP	Coupon Hedge CML FMAN	B1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	05/25/2023	08/30/2023		15,541,730	0.807811864				(402,836)		(402,836)		(402,836)			31,768		0003
EUR/L 7582360.50 USD-S6935754.02EUR	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2023	09/28/2023		7,582,361	0.914722272				(19,799)		(19,799)		(19,799)			18,826		0003
GBP/L 24802446.87 USD-S19529024.41GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/15/2023	09/21/2023		24,802,447	0.787382975				2,468		2,468		2,468			59,137		0003
EUR/L 3353865.00 USD-S2775000.00EUR	CLO TERM RKFPK 1A C XS2360921600	D1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	07/01/2021	07/17/2023		3,353,865	0.827403607				323,337		323,337		323,337			3,619		0003
EUR/L 13250600.00 USD-S11000000.00EUR	CLO TERM CONTE 9A D XS2356405386	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/08/2021	07/24/2023		13,250,600	0.830151087				1,233,229		1,233,229		1,233,229			16,989		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO ReInv6m PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		4,387,867	0.797654004				366,401		366,401		366,401			38,277		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 13134000.00 USD- L11000000.00EUR	CLO TERM CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023		13,134,000	0.837520938				(1,116,629)		(1,116,629)		(1,116,629)			16,839		0003
EUR/L 6983200.00 USD- S5600000.00EUR	CLO ReInv6m CORDA 9A DR XS2378719954	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/19/2021	08/20/2026		6,983,200	0.801924619				546,256		546,256		546,256			61,896		0003
EUR/L 33352900.00 USD- S26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/24/2021	10/15/2026		33,352,900	0.794533609				2,799,851		2,799,851		2,799,851			302,754		0003
EUR/L 4065750.00 USD- S3250000.00EUR	CLO ReInv6m VENDM 1A CR XS2348059838	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/17/2021	07/20/2026		4,065,750	0.799360512				332,014		332,014		332,014			35,546		0003
EUR/L 3387744.00 USD- S2700000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.796990564				276,152		276,152		276,152			30,752		0003
EUR/L 4516992.00 USD- S3600000.00EUR	CLO ReInv6m ARBR 8A CR XS2388929619	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.796990564				368,203		368,203		368,203			41,002		0003
EUR/L 2504200.00 USD- S2000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.798658254				199,998		199,998		199,998			22,731		0003
EUR/L 5332726.70 USD- S4300000.00EUR	CLO TERM PENTA 2021-9A D XS2344757625	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/28/2021	07/10/2023		5,332,727	0.806341716				638,520		638,520		638,520			4,413		0003
EUR/L 15483750.00 USD- S12500000.00EUR	CLO ReInv6m BECLO 2A CRR XS2320767473	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		15,483,750	0.807297974				1,225,119		1,225,119		1,225,119			123,578		0003
EUR/L 17341800.00 USD- S14000000.00EUR	CLO ReInv6m HNLY 4A B2 XS2291282213	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		17,341,800	0.807297974				1,366,570		1,366,570		1,366,570			139,223		0003
EUR/L 7321200.00 USD- S6000000.00EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025		7,321,200	0.819537781				568,220		568,220		568,220			45,544		0003
EUR/L 6736950.00 USD- S5500000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		6,736,950	0.816393175				526,022		526,022		526,022			45,124		0003
EUR/L 7349400.00 USD- S6000000.00EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		7,349,400	0.816393175				573,842		573,842		573,842			49,226		0003
EUR/L 6482700.00 USD- S5250000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,482,700	0.809847749				513,695		513,695		513,695			49,114		0003
EUR/L 2398242.20 USD- S2000000.00EUR	CLO ReInv6m Rockford Tower Europe XS1900082311	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023		2,398,242	0.833944128				207,532		207,532		207,532			5,508		0003
EUR/L 6279520.00 USD- S5200000.00EUR	CLO ReInv6m ARBR 8A CE XS2207863312	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		6,279,520	0.828088771				546,685		546,685		546,685			23,242		0003
EUR/L 2415200.00 USD- S2000000.00EUR	CLO ReInv6m DRYD 2018- 66A B1 XS1908336073 .	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		2,415,200	0.828088771				210,263		210,263		210,263			8,939		0003
EUR/L 3019000.00 USD- S2500000.00EUR	CLO ReInv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		3,019,000	0.828088771				262,829		262,829		262,829			11,174		0003
EUR/L 2415200.00 USD- S2000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		2,415,200	0.828088771				210,263		210,263		210,263			8,939		0003
EUR/L 11436390.00 USD- S9450000.00EUR	CLO ReInv6m CGMSE 2019-1A CR XS2320698728	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/26/2021	03/15/2024		11,436,390	0.826309701				955,830		955,830		955,830			48,168		0003
EUR/L 10936980.00 USD- S9000000.00EUR	CLO ReInv6m DERPK 1A CE XS2223753984	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		10,936,980	0.822896266				936,334		936,334		936,334			48,744		0003
EUR/L 10150614.00 USD- S8340000.00EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024		10,150,614	0.821625175				839,096		839,096		839,096			51,854		0003
EUR/L 2434200.00 USD- S2000000.00EUR	CLO ReInv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024		2,434,200	0.821625175				201,222		201,222		201,222			12,435		0003
GBP/L 16072865.33 USD- S12986704.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025		16,072,865	0.807989399				(131,229)		(131,229)		(131,229)			112,636		0003
EUR/L 704978.49 USD- S637562.62EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/15/2022	11/27/2024		704,978	0.904371735				(6,172)		(6,172)		(6,172)			4,191		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 3039315.78 USD-S2464376.70GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025		3,039,316	0.810832726				(34,645)		(34,645)		(34,645)			21,299		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		7,573,876	0.891221306				(187,625)		(187,625)		(187,625)			84,026		0003
EUR/L 696132.67 USD-S623205.20EUR	College Square July 2021 - 7200462	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	01/24/2023	11/27/2024		696,133	0.895239122				997		997		997			4,138		0003
EUR/S 1368372.89 USD-L1251638.80EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	02/14/2023	01/25/2024		1,368,373	0.914691316				12,042		12,042		12,042			5,177		0003
GBP/L 11318995.79 USD-S9294626.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		11,318,996	0.821152898				(265,078)		(265,078)		(265,078)			79,322		0003
EUR/S 1226618.81 USD-L1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/17/2023	10/25/2023		1,226,619	0.924832402				18,653		18,653		18,653			3,472		0003
EUR/S 811900.52 USD-L744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/17/2023	04/25/2024		811,901	0.916738174				12,122		12,122		12,122			3,680		0003
EUR/S 1096868.25 USD-L1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024		1,096,868	0.913492281				16,380		16,380		16,380			5,676		0003
GBP/L 3141795.80 USD-S2576991.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	03/14/2023	06/16/2025		3,141,796	0.82022881				(69,959)		(69,959)		(69,959)			22,017		0003
GBP/L 8968054.75 USD-S7492735.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025		8,968,055	0.835491687				(370,288)		(370,288)		(370,288)			62,847		0003
EUR/L 301467.40 USD-S274111.11EUR	College Square July 2021 - 7200462	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	03/27/2023	11/27/2024		301,467	0.909256225				(4,282)		(4,282)		(4,282)			1,792		0003
EUR/L 877586.92 USD-S797284.79EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/23/2023	12/31/2024		877,587	0.908496665				(12,668)		(12,668)		(12,668)			5,386		0003
GBP/L 565023.44 USD-S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		565,023	0.829214908				(9,169)		(9,169)		(9,169)			5,313		0003
EUR/S 398403.70 USD-L356657.64EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/15/2023	12/31/2024		398,404	0.895216686				(157)		(157)		(157)			2,445		0003
GBP/L 6677397.55 USD-S5322459.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		6,677,398	0.797085854				43,913		43,913		43,913			46,794		0003
EUR/L 2990520.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.902853016				(75,489)		(75,489)		(75,489)			28,154		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	01/17/2023	03/15/2028		2,517,240	0.873973082				(16,612)		(16,612)		(16,612)			27,322		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	01/17/2023	03/15/2028		2,288,400	0.873973082				(15,102)		(15,102)		(15,102)			24,838		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6W8S6QX2D1J8570P30	02/16/2023	07/19/2028		3,857,130	0.88148442				80,891		63,800		80,891			43,371		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	03/21/2023	10/15/2027		1,125,550	0.888454533				(14,298)		(19,354)		(14,298)			11,664		0003
GBP/L 2509387.70 USD-S2062013.30GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		2,509,388	0.821719697				(59,171)		(59,171)		(59,171)			19,158		0003
EUR/L 16306770.00 USD-S15000000.00EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023		16,306,770	0.919863345				(128,591)		(128,591)		(128,591)			38,880		0003
EUR/L 4411880.00 USD-S4000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	09/20/2023		4,411,880	0.906642973				29,341		29,341		29,341			10,456		0003
EUR/L 3601418.10 USD-S3000000.00EUR	CLO ReInv6m STNPK 1A CN XS1875402676	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/23/2021	11/15/2023		3,601,418	0.833005199				304,439		304,439		304,439			11,072		0003
EUR/L 15801864.51 USD-S13150000.00EUR	CLO ReInv6m CORDA 17A CR XS2355094231	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023		15,801,865	0.832180278				1,326,183		1,326,183		1,326,183			53,603		0003
EUR/L 1515110.21 USD-S1238000.00EUR	CLO ReInv6m CADOG 8A BRN XS2079889361	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		1,515,110	0.817102275				126,693		126,693		126,693			8,624		0003
EUR/L 1840381.50 USD-S1500000.00EUR	CLO ReInv6m CONTE 7A D XS2053879602	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024		1,840,382	0.815048402				153,428		153,428		153,428			11,141		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 21132562.50 USD-S16875000.00EUR	CLO Reinv6m NWDSE 2020-21A CR XS2345834332	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		21,132,563	0.798530704				1,764,693		1,764,693		1,764,693			181,840		0003
EUR/L 374808.49 USD-S307245.26EUR	College Square July 2021 - 7200462	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2021	11/27/2024		374,808	0.819739329				29,693		29,693		29,693			2,228		0003
EUR/L 207840.33 USD-S173344.73EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2021	06/16/2025		207,840	0.834028362				12,084		12,084		12,084			1,457		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.744768014				6,086		6,086		6,086			780		0003
EUR/L 628793.17 USD-S554276.27EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024		628,793	0.881492192				9,454		9,454		9,454			3,738		0003
EUR/L 18109087.50 USD-S15000000.00EUR	CLO TERM GLME 4A DR XS2363582839	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/20/2023		18,109,088	0.828313409				1,725,245		1,725,245		1,725,245			21,195		0003
EUR/L 3384114.72 USD-S2805600.00EUR	CLO Reinv6m AVOCA 19A D XS1869413655	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL77OXOHC3ZE78	07/27/2021	10/16/2023		3,384,115	0.829049909				305,883		305,883		305,883			9,204		0003
EUR/S 6572599.00 USD-L5500000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023		6,572,599	0.836807479				(566,148)		(566,148)		(566,148)			7,092		0003
EUR/S 3317790.00 USD-L2775000.00EUR	CLO TERM RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2021	07/17/2023		3,317,790	0.836400134				(287,262)		(287,262)		(287,262)			3,580		0003
EUR/L 1176195.00 USD-S1000000.00EUR	CLO Reinv6m ARBR 5A B2N XS1836411402	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	09/15/2023		1,176,195	0.850199159				80,840		80,840		80,840			2,701		0003
EUR/L 7117230.00 USD-S6000000.00EUR	CLO Reinv6m ARESE 14A C XS2243970899	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	04/15/2024		7,117,230	0.843024604				457,276		457,276		457,276			31,720		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2037		478,033	0.648298215				61,496		61,496		61,496			8,934		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2040		536,201	0.637511161				65,140		65,140		65,140			11,045		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2043		597,932	0.618276251				71,746		71,746		71,746			13,361		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2047		823,308	0.607791892				95,444		95,444		95,444			20,159		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO Reinv6m HARVT 25A C XS2240270103	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		11,698,000	0.854846982				558,195		558,195		558,195			59,758		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO Reinv6m SCULE?9A?D XS2437462562	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.810175808				588,298		588,298		588,298			90,066		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				738,529		738,529		738,529			114,142		0003
GBP/L 17359374.66 USD-S13202049.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/22/2022	04/22/2025		17,359,375	0.760514108				768,286		768,286		768,286			116,892		0003
GBP/S 1759611.25 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	12/15/2023		1,759,611	0.789315822				2,803		2,803		2,803			5,969		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.812521725				321		321		321			2,036		0003
GBP/S 1681388.89 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024		1,681,389	0.826036676				78,604		78,604		78,604			6,688		0003
EUR/L 2148200.00 USD-S2000000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,148,200	0.93101201				125,843		125,843		125,843			22,333		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.965717045				153,283		153,283		153,283			17,339		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.969555943				317,503		317,503		317,503			32,959		0003
EUR/L 138701.26 USD-S139356.23EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2023		138,701	1.004722163				13,552		13,552		13,552			181		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 81936.34 USD-S81919.95EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023		81,936	0.99799967				(7,989)		(7,989)		(7,989)			232		0003
EUR/L 29947.63 USD-S29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024		29,948	0.99039323				(2,889)		(2,889)		(2,889)			136		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO Reinv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.95846777				(177,469)		(177,469)		(177,469)			21,659		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.968851427				(242,695)		(242,695)		(242,695)			25,401		0003
EUR/L 1600063.70 USD-S1567000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,600,064	0.97933601				(149,085)		(149,085)		(149,085)			12,359		0003
GBP/L 447626.26 USD-S404805.89GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	12/09/2024		447,626	0.904339013				(60,519)		(60,519)		(60,519)			2,692		0003
EUR/L 9478992.35 USD-S9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		9,478,992	0.966136902				(796,172)		(796,172)		(796,172)			82,390		0003
EUR/L 141319.14 USD-S138290.58EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023		141,319	0.978569357				(10,527)		(10,527)		(10,527)			409		0003
EUR/L 191738.41 USD-S186570.41EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024		191,738	0.973046611				(14,062)		(14,062)		(14,062)			732		0003
EUR/L 144545.58 USD-S137466.07EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		144,546	0.9510223				(9,010)		(9,010)		(9,010)			1,042		0003
EUR/S 4634316.37 USD-L4598658.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	07/25/2023		4,634,316	0.99230566				389,931		389,931		389,931			6,064		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		443,665	0.814381986				(219)		(219)		(219)			4,172		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO Reinv6m BECLO 4A D XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(16,207)		(16,207)		(16,207)			4,987		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.794659886				255,431		255,431		255,431			29,629		0003
EUR/L 1177440.00 USD-S1000000.00EUR	CLO Reinv6m AVOCA 19A D XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/16/2023		1,177,440	0.849300177				80,266		80,266		80,266			3,202		0003
EUR/L 13675570.00 USD-S11500000.00EUR	CLO Reinv6m HARVT 25A D XS2240270368	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/06/2021	07/15/2024		13,675,570	0.840915589				852,975		852,975		852,975			69,860		0003
EUR/L 1168342.50 USD-S975000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	12/16/2024		1,168,343	0.834515564				73,801		73,801		73,801			7,072		0003
EUR/L 18185302.50 USD-S15150000.00EUR	CLO Reinv6m BAST 2020-3A B2 XS2242636194	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2021	02/18/2025		18,185,303	0.833090349				1,137,966		1,137,966		1,137,966			116,482		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.806776926				320,527		320,527		320,527			40,505		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2027		277,074	0.714719653				29,431		29,431		29,431			2,757		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	02/18/2048		2,317,408	0.599808061				275,035		275,035		275,035			57,534		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2039		525,463	0.632751204				68,188		68,188		68,188			10,499		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/16/2025		96,503	0.73480788				7,246		7,246		7,246			676		0003
GBP/L 487886.23 USD-S363315.24GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/17/2021	12/09/2024		487,886	0.744672052				28,826		28,826		28,826			2,934		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/05/2022	01/11/2027		506,411	0.726374667				47,028		47,028		47,028			4,762		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 1863023.95 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	09/15/2023		1,863,024	0.746098836				(97,822)		(97,822)		(97,822)			4,278		0003
GBP/S 1866168.13 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023		1,866,168	0.744841784				(101,344)		(101,344)		(101,344)			5,076		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		840,462	0.830151087				38,977		38,977		38,977			7,903		0003
EUR/S 698079.06 USD-L600000.00EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024		698,079	0.859501501				(25,997)		(25,997)		(25,997)			4,226		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		944,281	0.738879857				75,164		75,164		75,164			8,879		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO ReInv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.915783463				(107,354)		(107,354)		(107,354)			24,544		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/16/2022	05/15/2026		12,880,146	10.105				444,984		444,984		444,984			109,229		0003
EUR/L 9080391.89 USD-S8338093.15EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GP KD3XUN7O6T14HNAYLU02	12/09/2022	06/03/2024		9,080,392	0.918252566				(165,889)		(165,889)		(165,889)			43,755		0003
EUR/L 865488.00 USD-S780000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.901225667				(20,556)		(20,556)		(20,556)			8,164		0003
EUR/L 1244277.00 USD-S1150000.00EUR	CLO CORDA 5A DR XS1640929334	D1	Currency	GOLDMAN SACHS GP KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023		1,244,277	0.924231502				(18,519)		(18,519)		(18,519)			3,612		0003
EUR/L 4977108.00 USD-S4600000.00EUR	CLO ReInv6m CONTE 4A B1R XS2294714907	D1	Currency	GOLDMAN SACHS GP KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023		4,977,108	0.924231502				(74,077)		(74,077)		(74,077)			14,446		0003
EUR/L 1638778.00 USD-S1506000.00EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,638,778	0.918977433				(24,615)		(24,615)		(24,615)			6,699		0003
EUR/L 2163720.71 USD-S1983000.00EUR	CLO AVOCA 14A DR XS1701396589	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		2,163,721	0.916476877				(32,139)		(32,139)		(32,139)			9,890		0003
EUR/L 4664602.13 USD-S4275000.00EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		4,664,602	0.916476879				(69,286)		(69,286)		(69,286)			21,320		0003
EUR/L 5117423.15 USD-S4690000.00EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		5,117,423	0.91647688				(76,012)		(76,012)		(76,012)			23,390		0003
EUR/L 16436250.00 USD-S15000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025		16,436,250	0.912616929				(329,148)		(329,148)		(329,148)			103,685		0003
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89102075				(80,553)		(80,553)		(80,553)			37,071		0003
EUR/L 3260400.00 USD-S3000000.00EUR	CLO CORDA 10A B1NE XS1730937130	D1	Currency	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	12/21/2022	04/30/2024		3,260,400	0.920132499				(61,626)		(61,626)		(61,626)			14,902		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026		1,644,075	0.912367137				(43,947)		(43,947)		(43,947)			13,122		0003
EUR/S 1675050.00 USD-L1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		1,675,050	0.895495657				23,286		23,286		23,286			14,625		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	11/03/2025		478,305	0.822104756				(9,445)		(9,445)		(9,445)			3,665		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		561,844	0.889926741				(7,149)		(8,188)		(7,149)			5,472		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				20,905		20,905		20,905			2,767		0003
GBP/L 403890.87 USD-S321515.15GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024		403,891	0.79604461				(401)		(401)		(401)			2,429		0003
EUR/L 11024200.00 USD-S10000000.00EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025		11,024,200	0.907095299				(143,345)		(143,345)		(143,345)			68,580		0003
EUR/L 4132995.00 USD-S3721742.46EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	GOLDMAN SACHS GP KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026		4,132,995	0.900495273				(77,054)		(77,054)		(77,054)			35,923		0003
GBP/L 754569.84 USD-S608474.99GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2022	12/09/2024		754,570	0.806386576				(9,237)		(9,237)		(9,237)			4,538		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1058018.46 USD-S1000000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,058,018	0.945163093				(65,094)		(65,094)		(65,094)			8,843		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.930319099				(187,246)		(187,246)		(187,246)			33,610		0003
EUR/L 898110.00 USD-S900000.00EUR	CLO ReInv6m EGLXY 2013-3A BR2 XS2305241064	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/30/2022	10/24/2023		898,110	1.002104419				(89,783)		(89,783)		(89,783)			2,532		0003
EUR/L 1507902.40 USD-S1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024		1,507,902	0.990393191				(145,474)		(145,474)		(145,474)			6,835		0003
EUR/L 102.54 USD-S100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024		103	0.983031012				(10)		(10)		(10)			1		0003
EUR/L 1021016.60 USD-S1000000.00EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025		1,021,017	0.979416006				(91,318)		(91,318)		(91,318)			6,839		0003
EUR/L 244095.85 USD-S235477.37EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024		244,096	0.964692231				(17,564)		(17,564)		(17,564)			1,270		0003
EUR/L 132365.94 USD-S125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		132,366	0.9476876				(8,043)		(8,043)		(8,043)			1,011		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		1,171,809	0.94286253				(69,692)		(69,692)		(69,692)			9,857		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(91,239)		(91,239)		(91,239)			12,429		0003
GBP/L 749895.52 USD-S626426.80GBP	Brunel Sept 2021 - 7200467	B1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	11/15/2022	12/09/2024		749,896	0.835352103				(36,446)		(36,446)		(36,446)			4,510		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO ReInv6m MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(27,612)		(27,612)		(27,612)			8,548		0003
EUR/L 391956.97 USD-S349742.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024		391,957	0.892299453				1,490		1,490		1,490			2,330		0003
GBP/L 18550837.24 USD-S15397441.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	07/20/2023		18,550,837	0.83001328				(1,003,870)		(1,003,870)		(1,003,870)			21,712		0003
GBP/S 16152500.00 USD-L13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025		16,152,500	0.804828974				142,107		142,107		142,107			100,659		0003
EUR/L 1603142.71 USD-S1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024		1,603,143	0.994727937				(155,620)		(155,620)		(155,620)			6,066		0003
EUR/L 49514.56 USD-S49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024		49,515	0.994728015				(4,806)		(4,806)		(4,806)			187		0003
EUR/L 8878.32 USD-S8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024		8,878	0.98299453				(846)		(846)		(846)			51		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2022	12/07/2026		2,204,567	0.941681655				(301,333)		(301,333)		(301,333)			20,448		0003
EUR/L 3430090.00 USD-S3400000.00EUR	Dutch Property Finance 2019-1 - Class B-50136314	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	04/29/2024		3,430,090	0.991227635				(334,716)		(334,716)		(334,716)			15,652		0003
GBP/L 5381760.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025		5,381,760	0.891901534				(516,151)		(516,151)		(516,151)			42,278		0003
GBP/L 9002640.00 USD-S8000000.00GBP	Polaris 2021-1 Class B RMBS 50136215	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	07/23/2025		9,002,640	0.888628225				(885,156)		(885,156)		(885,156)			64,696		0003
EUR/L 408783.77 USD-S400219.08EUR	College Square July 2021 - 7200462	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	10/19/2022	11/27/2024		408,784	0.979048361				(37,629)		(37,629)		(37,629)			2,430		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2022	12/07/2026		2,369,360	0.876186137				158,610		158,610		158,610			21,976		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 140719.89 USD-S135594.42EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/15/2024		140,720	0.963576791				(10,468)		(10,468)		(10,468)			827		0003
EUR/L 163993.24 USD-S157913.57EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	12/16/2024		163,993	0.962927313				(12,252)		(12,252)		(12,252)			993		0003
EUR/L 304065.78 USD-S295611.29EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/15/2024		304,066	0.972195194				(23,071)		(23,071)		(23,071)			1,355		0003
EUR/L 307141.84 USD-S299524.92EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/29/2024		307,142	0.975200643				(23,256)		(23,256)		(23,256)			1,173		0003
EUR/L 526590.24 USD-S507151.13EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/28/2024		526,590	0.96308494				(38,564)		(38,564)		(38,564)			3,038		0003
GBP/S 1721944.45 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		1,721,944	0.806581705				32,865		32,865		32,865			8,431		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		1,721,806	0.806646768				25,261		25,261		25,261			9,800		0003
EUR/L 4781.72 USD-S4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2024		4,782	0.909630844				(65)		(65)		(65)			28		0003
EUR/S 32412.37 USD-L29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024		32,412	0.91508057				424		424		424			147		0003
GBP/S 1701553.07 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023		1,701,553	0.816900762				63,700		63,700		63,700			1,836		0003
EUR/L 3736052.56 USD-S3359759.50EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/03/2023	02/18/2025		3,736,053	0.899280577				(21,243)		(21,243)		(21,243)			23,930		0003
EUR/L 90872760.14 USD-S82800686.79EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2023	07/17/2023		90,872,760	0.911171694				447,615		447,615		447,615			98,057		0003
GBP/L 1419245.57 USD-S1144229.91GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CAN IMPERIAL BK 2IGI19DL77OXOHC3ZE78	05/02/2023	02/18/2025		1,419,246	0.806224049				(13,232)		(13,232)		(13,232)			9,091		0003
EUR/L 875357.43 USD-S787419.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		875,357	0.899540248				(15,488)		(15,488)		(15,488)			7,608		0003
EUR/L 391469.19 USD-S357876.47EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2023	07/25/2023		391,469	0.914188087				473		473		473			512		0003
EUR/L 2939603.46 USD-S2669758.62EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023		2,939,603	0.90820366				13,327		13,327		13,327			7,298		0003
EUR/L 298344.72 USD-S264127.06EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		298,345	0.88530831				(1,051)		(1,051)		(1,051)			2,593		0003
EUR/L 7611757.76 USD-S6976000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/20/2022	04/30/2024		7,611,758	0.91647688				(113,061)		(113,061)		(113,061)			34,790		0003
GBP/L 1028027.37 USD-S838813.66GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	12/09/2024		1,028,027	0.815944871				(24,919)		(24,919)		(24,919)			6,182		0003
EUR/S 538468.32 USD-L492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024		538,468	0.913879632				8,273		8,273		8,273			2,787		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027		1,788,160	0.894774517				(30,230)		(31,123)		(30,230)			16,867		0003
EUR/L 5843177.60 USD-S5200000.00EUR	CLO Relnv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.889926741				(74,352)		(85,151)		(74,352)			56,911		0003
EUR/L 613076.34 USD-S547829.81EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		613,076	0.893575195				426		426		426			3,927		0003
GBP/L 795218.18 USD-S659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		795,218	0.829214895				(12,905)		(12,905)		(12,905)			7,478		0003
GBP/L 30721421.44 USD-S24817128.71GBP	Coupon Hedge CML FMAN	B1	Currency	CAN IMPERIAL BK 2IGI19DL77OXOHC3ZE78	05/25/2023	08/30/2023		30,721,421	0.807811864				(796,288)		(796,288)		(796,288)			62,796		0003
GBP/L 1131830.87 USD-S894135.64GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024		1,131,831	0.789990505				9,440		9,440		9,440			6,806		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 160801.91 USD-S156212.39EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	07/29/2024		160,802	0.971458548				(12,779)		(12,779)		(12,779)			836		0003
EUR/L 167942.97 USD-S161891.47EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/28/2025		167,943	0.963966935				(12,985)		(12,985)		(12,985)			1,057		0003
EUR/L 1800372.75 USD-S1650000.00EUR	CLO ReInv6m DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,800,373	0.91647688				(26,742)		(26,742)		(26,742)			8,229		0003
EUR/L 8941876.19 USD-S8189000.00EUR	CLO QZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		8,941,876	0.915803331				(137,932)		(137,932)		(137,932)			42,896		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	01/11/2023	01/11/2027		265,512	0.825729723				(3,327)		(3,327)		(3,327)			2,497		0003
GBP/L 5431271.29 USD-S4419979.89GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024		5,431,271	0.813802083				(157,229)		(157,229)		(157,229)			25,467		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026		5,009,063	0.818531555				(61,467)		(61,467)		(61,467)			40,850		0003
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		499,323	0.814531236				(325)		(325)		(325)			4,695		0003
EUR/S 2476475.16 USD-L2276173.70EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/14/2023	10/25/2023		2,476,475	0.919118325				22,126		22,126		22,126			7,011		0003
EUR/L 1228293.21 USD-S1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	10/25/2023		1,228,293	0.923571677				(16,979)		(16,979)		(16,979)			3,477		0003
EUR/L 539547.48 USD-S492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/17/2023	07/25/2024		539,547	0.912051762				(7,194)		(7,194)		(7,194)			2,792		0003
EUR/S 538468.32 USD-L492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024		538,468	0.913879632				8,273		8,273		8,273			2,787		0003
EUR/L 647897.19 USD-S594755.76EUR	College Square July 2021 - 7200462	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	11/27/2024		647,897	0.917978607				(15,505)		(15,505)		(15,505)			3,852		0003
EUR/L 3076737.69 USD-S2832570.14EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2023		3,076,738	0.920640765				(32,631)		(32,631)		(32,631)			8,710		0003
EUR/S 53681.41 USD-L49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024		53,681	0.917515393				640		640		640			203		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	04/18/2028		3,382,200	0.886996629				(56,680)		(67,039)		(56,680)			37,071		0003
EUR/L 382438.05 USD-S344849.46EUR	College Square July 2021 - 7200462	B1	Currency	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	04/06/2023	11/27/2024		382,438	0.901713258				(2,214)		(2,214)		(2,214)			2,274		0003
EUR/L 33617850.01 USD-S30633112.67EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/11/2023	07/17/2023		33,617,850	0.911215698				163,977		163,977		163,977			36,276		0003
GBP/L 9054830.34 USD-S7282033.78GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023		9,054,830	0.804215375				(193,927)		(193,927)		(193,927)			12,540		0003
GBP/L 407806.93 USD-S326819.70GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/02/2023	07/19/2024		407,807	0.801407911				(4,659)		(4,659)		(4,659)			2,094		0003
GBP/L 2700156.84 USD-S2175898.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025		2,700,157	0.805841382				(11,708)		(11,708)		(11,708)			18,922		0003
EUR/L 391469.19 USD-S357876.47EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2023	07/25/2023		391,469	0.914188087				473		473		473			512		0003
EUR/L 1385648.01 USD-S1241152.98EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	12/31/2024		1,385,648	0.895720249				(235)		(235)		(235)			8,505		0003
GBP/L 2053344.11 USD-S1636724.16GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		2,053,344	0.797101739				13,463		13,463		13,463			14,389		0003
EUR/L 6023000.00 USD-S5000000.00EUR	CLO TERM CONTE 9A B2 XS2356404223	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/08/2021	07/24/2023		6,023,000	0.830151087				560,559		560,559		560,559			7,722		0003
EUR/L 6008313.50 USD-S5000000.00EUR	CLO ReInv6m CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023		6,008,314	0.832180278				504,252		504,252		504,252			20,381		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/20/2026		5,656,050	0.795608243				467,979		467,979		467,979			51,448		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 11891800.00 USD-S10000000.00EUR	CLO Reinv6m HARVT 25A C XS2240270103	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/06/2021	07/15/2024		11,891,800	0.840915589				741,718		741,718		741,718			60,748		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		21,338,250	0.808407437				1,478,124		1,478,124		1,478,124			196,412		0003
EUR/L 5203430.00 USD-S4300000.00EUR	CLO Reinv6m HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025		5,203,430	0.826377985				351,802		351,802		351,802			35,038		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	02/18/2048		2,323,177	0.598318724				277,643		277,643		277,643			57,677		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/16/2031		353,107	0.691180546				42,560		42,560		42,560			4,983		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2033		399,186	0.679624852				49,086		49,086		49,086			6,301		0003
GBP/L 1009061.46 USD-S736810.12GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024		1,009,061	0.730193501				76,704		76,704		76,704			6,068		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/16/2036		456,698	0.655694704				58,503		58,503		58,503			8,225		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/16/2042		577,760	0.624258697				69,807		69,807		69,807			12,584		0003
GBP/L 261160.62 USD-S192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2024		261,161	0.738497902				16,362		16,362		16,362			1,284		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2045		626,151	0.613008034				73,866		73,866		73,866			14,676		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2046		640,081	0.608050591				75,745		75,745		75,745			15,340		0003
EUR/S 13705481.40 USD-L11670000.00EUR	CLO Reinv6m HNLY 3A D XS2240856562	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2021	10/15/2024		13,705,481	0.851484137				(654,339)		(654,339)		(654,339)			78,010		0003
EUR/L 9951290.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		9,951,290	0.854160616				510,355		510,355		510,355			50,835		0003
GBP/S 1860790.22 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	08/15/2023		1,860,790	0.746994468				(95,424)		(95,424)		(95,424)			3,303		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		9,912,640	0.807050392				658,105		658,105		658,105			96,721		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO Reinv6m BBAME 3A D XS2441622078	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				618,942		618,942		618,942			97,199		0003
GBP/L 495510.30 USD-S378858.05GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2022	12/09/2024		495,510	0.764581584				17,740		17,740		17,740			2,980		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		848,137	0.82263903				(45,604)		(45,604)		(45,604)			7,975		0003
GBP/S 1759875.14 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	11/15/2023		1,759,875	0.789197465				3,039		3,039		3,039			5,411		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		119,675	0.776819672				4,710		4,710		4,710			1,125		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		4,444,400	0.900009				(121,096)		(121,096)		(121,096)			45,273		0003
EUR/L 1587027.69 USD-S1500000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,587,028	0.945163093				(97,640)		(97,640)		(97,640)			13,265		0003
EUR/L 2164312.50 USD-S2125000.00EUR	CLO Reinv6m ACCUN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025		2,164,313	0.981836033				(199,218)		(199,218)		(199,218)			14,574		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.889926741				(72,350)		(82,859)		(72,350)			55,379		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO Reinv6m CADOG 11A CN XS1833626317	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027		4,786,110	0.890075656				(60,911)		(73,861)		(60,911)			47,151		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	01/18/2028		3,327,276	0.886611283				(42,180)		(58,191)		(42,180)			35,511		0003
EUR/L 266867620.22 USD-S241771278.02EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2023	07/28/2023		266,867,620	0.905959583				2,679,213		2,679,213		2,679,213			369,571		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CAD/L 71260.79 USD-S94947.16CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	BA1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/09/2023	09/21/2023		71,261	1.332389944				(518)		(518)		(518)			170		0003
EUR/L 2011511.05 USD-S1852024.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	BA1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/13/2023	09/21/2023		2,011,511	0.920712814				(17,735)		(17,735)		(17,735)			4,796		0003
EUR/L 57066086.90 USD-S52498700.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	09/21/2023		57,066,087	0.919963201				(456,253)		(456,253)		(456,253)			136,063		0003
EUR/L 4475760.00 USD-S4000000.00EUR	CLO ReInv6m CLNPK 1A CE XS1622862263	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/12/2026		4,475,760	0.893702969				(47,991)		(50,660)		(47,991)			38,459		0003
CHF/S 23852.41 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2025		23,852	0.838489696				(283)		(283)		(283)			148		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		28,141,962	0.806624647				2,321,956		2,321,956		2,321,956			213,206		0003
EUR/L 599049.85 USD-S500000.00EUR	CLO ReInv6m ARBR 5A DN XS1836412988	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023		599,050	0.834655079				51,372		51,372		51,372			1,376		0003
EUR/L 17989705.50 USD-S15000000.00EUR	CLO ReInv6m HARVT 20A CR XS2310761403	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		17,989,706	0.833810203				1,532,094		1,532,094		1,532,094			48,928		0003
EUR/L 8575092.96 USD-S7150000.00EUR	CLO ReInv6m HARVT 20A DR XS2310762120	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		8,575,093	0.833810203				730,298		730,298		730,298			23,322		0003
EUR/S 911204.03 USD-L750000.00EUR	CLO ReInv6m PENTA 2019-6A CE XS2013630558	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	07/15/2024		911,204	0.82308679				(73,923)		(73,923)		(73,923)			4,655		0003
EUR/L 527462.32 USD-S435523.34EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/22/2021	11/27/2024		527,462	0.825695644				38,521		38,521		38,521			3,136		0003
EUR/L 336861.93 USD-S285973.76EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/22/2021	11/27/2024		336,862	0.848934636				16,464		16,464		16,464			2,003		0003
EUR/S 743872.50 USD-L630000.00EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024		743,873	0.84691331				(44,133)		(44,133)		(44,133)			3,800		0003
EUR/L 210531.84 USD-S202278.86EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2024		210,532	0.960799374				(14,882)		(14,882)		(14,882)			1,215		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		569,051	0.84484434				(18,669)		(18,669)		(18,669)			5,351		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2022	07/07/2026		2,506,055	0.894693661				(32,248)		(32,248)		(32,248)			21,782		0003
GBP/L 578640.34 USD-S467135.17GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024		578,640	0.807297967				(7,745)		(7,745)		(7,745)			3,480		0003
GBP/S 1457328.26 USD-L1167600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024		1,457,328	0.801192176				20,088		20,088		20,088			6,495		0003
GBP/S 277586.34 USD-L222400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024		277,586	0.801192162				3,826		3,826		3,826			1,237		0003
EUR/L 656320.80 USD-S600000.00EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		656,321	0.914187087				(12,365)		(12,365)		(12,365)			3,798		0003
EUR/L 5478750.00 USD-S5000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025		5,478,750	0.912616929				(109,716)		(109,716)		(109,716)			34,562		0003
GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	01/11/2023	01/11/2027		373,683	0.82572974				(4,683)		(4,683)		(4,683)			3,514		0003
GBP/L 1715677.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023		1,715,677	0.810175808				(49,576)		(49,576)		(49,576)			1,851		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		1,721,806	0.806646768				21,376		21,376		21,376			10,394		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.814531243				(458)		(458)		(458)			6,608		0003
EUR/L 1880085.44 USD-S1702874.14EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025		1,880,085	0.905742954				(24,277)		(24,277)		(24,277)			12,042		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 448903.23 USD-S365469.47GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024		448,903	0.814138651				(9,863)		(9,863)		(9,863)			2,700		0003
GBP/S 111395226.80 USD-L91645600.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		111,395,227	0.822706705				3,063,456		3,063,456		3,063,456			750,100		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/25/2027		524,474	0.886603422				11,063		8,194		11,063			5,453		0003
GBP/L 309757.23 USD-S253193.75GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024		309,757	0.817394157				(8,072)		(8,072)		(8,072)			1,863		0003
EUR/S 257328.29 USD-L236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024		257,328	0.917515365				3,066		3,066		3,066			974		0003
EUR/S 110.56 USD-L100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024		111	0.911722142				2		2		2			1		0003
EUR/L 4733638.05 USD-S4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		4,733,638	0.911689224				(141,005)		(141,005)		(141,005)			41,144		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO ReInv6m CORDA?6A?CR XS1803165668	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.889926741				(35,746)		(40,938)		(35,746)			27,361		0003
GBP/L 780256.38 USD-S630039.27GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	03/30/2023	02/18/2025		780,256	0.807477242				(8,499)		(8,499)		(8,499)			4,998		0003
EUR/L 40854533.35 USD-S37227292.14EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023		40,854,533	0.911215698				199,275		199,275		199,275			44,085		0003
EUR/L 321505.52 USD-S287353.55EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		321,506	0.893774856				152		152		152			2,059		0003
EUR/L 17903.03 USD-S16008.22EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	04/25/2024		17,903	0.894162608				180		180		180			81		0003
EUR/L 16359.82 USD-S14606.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/04/2023	07/25/2024		16,360	0.892808723				132		132		132			85		0003
EUR/S 119382.35 USD-L106949.38EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/04/2023	01/25/2024		119,382	0.895855878				(1,429)		(1,429)		(1,429)			452		0003
GBP/L 9591152.65 USD-S7561191.90GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023		9,591,153	0.788350699				(12,003)		(12,003)		(12,003)			12,799		0003
GBP/L 62010160.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	01/31/2024		62,010,160	0.786967813				146,574		146,574		146,574			237,961		0003
GBP/S 3335548.86 USD-L2645098.74GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/22/2023	01/27/2025		3,335,549	0.793002547				(21,353)		(21,353)		(21,353)			20,969		0003
EUR/L 512528.27 USD-S464246.62EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/22/2022	11/27/2024		512,528	0.905797099				(5,302)		(5,302)		(5,302)			3,047		0003
GBP/L 8792278.83 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	04/22/2024		8,792,279	0.826856292				(405,118)		(405,118)		(405,118)			39,655		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81252173				228		228		228			1,447		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	04/21/2026		784,811	0.915700608				25,234		25,234		25,234			6,579		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/14/2022	01/11/2027		374,215	0.91282519				(39,263)		(39,263)		(39,263)			3,519		0003
GBP/L 6724561.40 USD-S5942000.00GBP	TOGET 2020-1 B RMBS 50136219	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2022	06/17/2024		6,724,561	0.883626403				(782,376)		(782,376)		(782,376)			33,065		0003
GBP/L 8767090.00 USD-S7775000.00GBP	Polaris 2021-1 Class B RMBS 50136215	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/20/2022	07/23/2025		8,767,090	0.886839305				(844,243)		(844,243)		(844,243)			63,003		0003
GBP/L 2267510.43 USD-S1999921.00GBP	HOPSH 1 C - 50136750	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2022	05/28/2024		2,267,510	0.881989769				(260,382)		(260,382)		(260,382)			10,829		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2022	06/12/2026		2,370,169	0.875886835				(169,168)		(169,168)		(169,168)			20,366		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3409300.65 USD-S3302305.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024		3,409,301	0.968616816				(247,329)		(247,329)		(247,329)			15,557		0003
EUR/L 1709283.26 USD-S1619866.63EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		1,709,283	0.947687647				(103,866)		(103,866)		(103,866)			13,050		0003
EUR/L 1111841.62 USD-S1060411.66EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/18/2025		1,111,842	0.953743448				(72,847)		(72,847)		(72,847)			8,127		0003
EUR/L 182314.81 USD-S174949.44EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2022	03/18/2025		182,315	0.959600814				(13,506)		(13,506)		(13,506)			1,195		0003
EUR/L 7003188.71 USD-S6705466.02EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/15/2025		7,003,189	0.957487553				(508,820)		(508,820)		(508,820)			46,907		0003
EUR/L 324546.77 USD-S316971.16EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/16/2024		324,547	0.976657879				(24,904)		(24,904)		(24,904)			1,201		0003
EUR/L 401372.81 USD-S395858.50EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/28/2023		401,373	0.986261376				(31,190)		(31,190)		(31,190)			556		0003
EUR/L 628515.95 USD-S610191.89EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/29/2024		628,516	0.970845513				(47,147)		(47,147)		(47,147)			2,868		0003
EUR/L 199864.99 USD-S196992.83EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/30/2023		199,865	0.985629499				(16,438)		(16,438)		(16,438)			578		0003
EUR/L 318560.41 USD-S310736.07EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	04/29/2024		318,560	0.975438442				(25,516)		(25,516)		(25,516)			1,454		0003
EUR/L 794616.80 USD-S735007.68EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024		794,617	0.924983816				(26,099)		(26,099)		(26,099)			4,877		0003
EUR/L 486687.44 USD-S454189.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024		486,687	0.933226693				(20,465)		(20,465)		(20,465)			2,987		0003
EUR/L 9355100.00 USD-S8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	CAN IMPERIAL BK ... 21GI19DL77OXOHC3ZE78	12/20/2022	07/31/2025		9,355,100	0.908595312				(179,172)		(179,172)		(179,172)			67,585		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026		2,875,860	0.904077389				(55,625)		(55,625)		(55,625)			23,477		0003
GBP/L 2181423.77 USD-S1775247.21GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024		2,181,424	0.813802084				(63,150)		(63,150)		(63,150)			10,229		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/03/2023	05/15/2026		1,180,706	10.04960003				(46,279)		(46,279)		(46,279)			10,013		0003
EUR/L 865029.05 USD-S794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024		865,029	0.918783236				(11,516)		(11,516)		(11,516)			3,273		0003
EUR/L 813422.61 USD-S744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024		813,423	0.915022758				(10,600)		(10,600)		(10,600)			3,687		0003
EUR/S 257328.29 USD-L236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024		257,328	0.917515365				3,066		3,066		3,066			974		0003
EUR/S 32412.37 USD-L29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024		32,412	0.91508057				424		424		424			147		0003
EUR/S 9748.23 USD-L8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024		9,748	0.911742952				155		155		155			56		0003
EUR/L 1125175.66 USD-S1020070.18EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024		1,125,176	0.906587492				(13,844)		(13,844)		(13,844)			6,906		0003
EUR/L 35441740.55 USD-S32091689.12EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7O6T14HNAYLU02	04/21/2023	07/28/2023		35,441,741	0.905477232				374,497		374,497		374,497			49,081		0003
EUR/L 16359.82 USD-S14606.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/04/2023	07/25/2024		16,360	0.892808723				132		132		132			85		0003
GBP/L 1119387.12 USD-S897836.89GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024		1,119,387	0.802078989				(13,737)		(13,737)		(13,737)			5,748		0003

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GBP/L 45160296.45 USD-S373318 14.87GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	07/12/2024		45,160,296	0.826651236				(1,967,095)		(1,967,095)		(1,967,095)			229,787		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/17/2030		2,752,545	0.698104645				323,445		323,445		323,445			36,334		0003
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2038		4,021,173	0.640614991				519,651		519,651		519,651			77,791		0003
GBP/S 14078999.86 USD-L11111111.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	11/15/2023		14,079,000	0.789197465				24,309		24,309		24,309			43,285		0003
EUR/L 522150.00 USD-S500000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.95757924				(40,407)		(40,407)		(40,407)			4,740		0003
EUR/L 1035000.00 USD-S1000000.00EUR	CLO Reinv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		1,035,000	0.966183575				(87,141)		(87,141)		(87,141)			9,029		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO Reinv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		517,885	0.965465306				(43,378)		(43,378)		(43,378)			4,548		0003
EUR/L 2937818.75 USD-S2875000.00EUR	CLO Reinv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024		2,937,819	0.978617214				(255,439)		(255,439)		(255,439)			15,008		0003
EUR/L 1537074.90 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024		1,537,075	0.975879575				(130,599)		(130,599)		(130,599)			8,165		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(24,147)		(24,147)		(24,147)			2,855		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CAN IMPERIAL BK 21GI19DL77OXOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(114,993)		(114,993)		(114,993)			14,850		0003
EUR/L 2064400.00 USD-S2000000.00EUR	CLO Reinv6m BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024		2,064,400	0.968804495				(152,884)		(152,884)		(152,884)			9,859		0003
EUR/S 1479126.80 USD-L1438000.00EUR	CLO Reinv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024		1,479,127	0.972195217				118,057		118,057		118,057			7,556		0003
EUR/L 973026.44 USD-S885825.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/24/2023	11/27/2024		973,026	0.910381993				(15,041)		(15,041)		(15,041)			5,785		0003
EUR/L 665569.12 USD-S600260.75EUR	East Road - 7200561	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/24/2023	05/27/2026		665,569	0.901875901				(12,723)		(12,723)		(12,723)			5,676		0003
EUR/L 394423.40 USD-S356657.64EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/13/2023	12/31/2024		394,423	0.904250711				(3,824)		(3,824)		(3,824)			2,421		0003
GBP/L 1202229.64 USD-S945244.95GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/15/2023	07/19/2024		1,202,230	0.786243259				9,274		9,274		9,274			6,174		0003
GBP/L 19700256.23 USD-S15397441.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024		19,700,256	0.781585838				267,757		267,757		267,757			101,164		0003
EUR/L 6023000.00 USD-S5000000.00EUR	CLO TERM CONTE 9A C XS2356404736	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/08/2021	07/24/2023		6,023,000	0.830151087				560,559		560,559		560,559			7,722		0003
EUR/L 2396199.40 USD-S2000000.00EUR	CLO Reinv6m ARBR?5A?C XS1836411667	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023		2,396,199	0.834655079				205,490		205,490		205,490			5,503		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO Reinv6m RRME 7A B XS2368576463	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	09/01/2026		36,470,400	0.795165394				3,084,976		3,084,976		3,084,976			324,942		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO Reinv6m CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		13,796,200	0.797321001				1,156,600		1,156,600		1,156,600			120,348		0003
EUR/L 1821750.00 USD-S1500000.00EUR	CLO Reinv6m BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/17/2021	10/22/2024		1,821,750	0.823384109				139,908		139,908		139,908			10,446		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO Reinv6m ARBR 8A DR XS2388929882	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.796990564				357,975		357,975		357,975			39,863		0003
EUR/L 6548245.00 USD-S5500000.00EUR	CLO Reinv6m BRGPT 1A B2 XS2259184229	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/06/2021	07/15/2024		6,548,245	0.839919704				415,288		415,288		415,288			33,451		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	10/22/2021	06/15/2032		365,327	0.685494919				44,380		44,380		44,380			5,470		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	10/22/2021	06/15/2035		437,332	0.667913437				54,026		54,026		54,026			7,564		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	10/28/2021	06/15/2038		503,099	0.640614988				65,015		65,015		65,015			9,733		0003
GBP/L 604683.08 USD-S440602.65GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024		604,683	0.728650535				47,056		47,056		47,056			3,636		0003
GBP/L 89253733.80 USD-S66000000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/24/2022	01/27/2025		89,253,734	0.739464863				5,913,760		5,913,760		5,913,760			561,097		0003
EUR/L 4097590.00 USD-S3500000.00EUR	CLO Reinv6m AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		4,097,590	0.854160616				210,146		210,146		210,146			20,932		0003
GBP/S 1864484.15 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	07/17/2023		1,864,484	0.745514517				(99,231)		(99,231)		(99,231)			2,012		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				611,301		611,301		611,301			95,999		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	02/16/2022	09/30/2027		13,659,800	0.805282654				870,211		870,211		870,211			140,881		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		19,244,025	0.805444807				1,222,936		1,222,936		1,222,936			198,475		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				569,113		569,113		569,113			96,603		0003
EUR/S 145433.14 USD-L125000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024		145,433	0.859501486				(5,416)		(5,416)		(5,416)			880		0003
GBP/L 485446.11 USD-S367033.70GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	04/08/2022	12/09/2024		485,446	0.756075067				22,209		22,209		22,209			2,919		0003
GBP/L 104272266.38 USD-S78443550.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025		104,272,266	0.752295441				5,597,513		5,597,513		5,597,513			702,136		0003
EUR/L 8819360.00 USD-S8000000.00EUR	CLO Reinv6m NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	05/16/2022	01/15/2025		8,819,360	0.907095299				(114,676)		(114,676)		(114,676)			54,864		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		55,479,691	0.899790349				(995,411)		(995,411)		(995,411)			482,220		0003
GBP/L 744695.16 USD-S619598.27GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024		744,695	0.832015976				(33,074)		(33,074)		(33,074)			4,478		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.814846957				(221)		(221)		(221)			2,108		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	09/20/2022	04/15/2026		3,698,415	0.946351342				(231,942)		(231,942)		(231,942)			30,913		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93101201				(144,719)		(144,719)		(144,719)			25,683		0003
GBP/S 1577222.22 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	09/21/2022	03/15/2024		1,577,222	0.88059176				181,551		181,551		181,551			6,643		0003
EUR/L 2289282.00 USD-S2300000.00EUR	CLO Reinv6m BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024		2,289,282	1.004681817				(256,217)		(256,217)		(256,217)			10,238		0003
GBP/S 11648141.74 USD-L9332400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 1733 1LVCZKQKX5T7XV54	12/14/2022	04/15/2024		11,648,142	0.801192174				160,559		160,559		160,559			51,913		0003
EUR/L 838534.50 USD-S775000.00EUR	CLO CORDA 5A B1R XS1640927551	D1	Currency	GOLDMAN SACHS GP KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023		838,535	0.924231502				(12,480)		(12,480)		(12,480)			2,434		0003
EUR/L 544083.00 USD-S500000.00EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		544,083	0.918977435				(8,172)		(8,172)		(8,172)			2,224		0003
EUR/L 1697538.96 USD-S1560000.00EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,697,539	0.918977435				(25,498)		(25,498)		(25,498)			6,940		0003
EUR/L 1702170.60 USD-S1560000.00EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,702,171	0.91647688				(25,283)		(25,283)		(25,283)			7,780		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 751487.32 USD-S687000.00EUR	CLO ACLO 4A B XS1796875695	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		751,487	0.914187082				(14,157)		(14,157)		(14,157)			4,349		0003
EUR/L 957134.50 USD-S875000.00EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		957,135	0.914187087				(18,032)		(18,032)		(18,032)			5,539		0003
GBP/S 13775555.55 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		13,775,556	0.806581707				262,921		262,921		262,921			67,448		0003
EUR/S 749790.00 USD-L675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	02/16/2023	01/15/2026		749,790	0.900252071				10,891		10,891		10,891			5,984		0003
GBP/L 1270838.75 USD-S1042378.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	03/14/2023	06/16/2025		1,270,839	0.820228813				(28,298)		(28,298)		(28,298)			8,906		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027		1,117,600	0.894774517				(18,893)		(19,452)		(18,893)			10,542		0003
GBP/L 8931165.69 USD-S7182580.77GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023		8,931,166	0.804215376				(191,279)		(191,279)		(191,279)			12,368		0003
GBP/L 579101.52 USD-S465074.92GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/24/2023	07/19/2024		579,102	0.803097391				(7,851)		(7,851)		(7,851)			2,974		0003
GBP/L 1092198.28 USD-S880138.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025		1,092,198	0.805841381				(4,736)		(4,736)		(4,736)			7,654		0003
EUR/L 1028413.63 USD-S946000.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023		1,028,414	0.919863343				(8,110)		(8,110)		(8,110)			2,452		0003
GBP/L 26361495.04 USD-S20782103.05GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023		26,361,495	0.788350699				(32,991)		(32,991)		(32,991)			35,179		0003
GBP/L 830566.16 USD-S662045.73GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		830,566	0.797101738				5,446		5,446		5,446			5,820		0003
EUR/L 3871200.00 USD-S3750000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		3,871,200	0.968691878				(342,145)		(342,145)		(342,145)			35,140		0003
EUR/L 708190.00 USD-S700000.00EUR	CLO ReInv6m PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/30/2022	07/15/2024		708,190	0.988435307				(69,299)		(69,299)		(69,299)			3,618		0003
EUR/L 4577044.68 USD-S4598658.37EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2023		4,577,045	1.004722193				(447,203)		(447,203)		(447,203)			5,989		0003
EUR/L 11854.67 USD-S11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024		11,855	0.986485495				(1,138)		(1,138)		(1,138)			61		0003
EUR/L 201091.76 USD-S197905.48EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2023		201,092	0.984155094				(15,164)		(15,164)		(15,164)			278		0003
EUR/L 270910.99 USD-S262408.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024		270,911	0.968616814				(19,653)		(19,653)		(19,653)			1,236		0003
EUR/L 214177.30 USD-S205072.09EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025		214,177	0.957487512				(15,009)		(15,009)		(15,009)			1,348		0003
EUR/L 4367750.00 USD-S4000000.00EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		4,367,750	0.915803331				(67,374)		(67,374)		(67,374)			20,953		0003
EUR/L 3934260.00 USD-S3600000.00EUR	CLO ReInv6M MRLPK 1A B XS1782799636	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		3,934,260	0.91503866				(66,268)		(66,268)		(66,268)			20,515		0003
EUR/L 783090.00 USD-S700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.893894699				(17,825)		(17,825)		(17,825)			8,152		0003
EUR/L 1144200.00 USD-S1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	01/17/2023	03/15/2028		1,144,200	0.873973082				(7,551)		(7,551)		(7,551)			12,419		0003
GBP/L 1720416.67 USD-S1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		1,720,417	0.807297973				(39,576)		(39,576)		(39,576)			6,843		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		1,721,806	0.806646768				34,311		34,311		34,311			8,061		0003
GBP/L 1722905.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		1,722,905	0.806776926				(35,924)		(35,924)		(35,924)			7,679		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2476425.09 USD-L2276173.70EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	02/14/2023	10/25/2023		2,476,425	0.919136908				22,176		22,176		22,176			7,010		0003
EUR/S 1368372.89 USD-L1251638.80EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	02/14/2023	01/25/2024		1,368,373	0.914691316				12,042		12,042		12,042			5,177		0003
EUR/L 865029.05 USD-S794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024		865,029	0.918783236				(11,516)		(11,516)		(11,516)			3,273		0003
EUR/L 813422.61 USD-S744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/17/2023	04/25/2024		813,423	0.915022758				(10,600)		(10,600)		(10,600)			3,687		0003
EUR/S 863696.21 USD-L794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	01/25/2024		863,696	0.920201086				12,849		12,849		12,849			3,268		0003
EUR/S 811900.52 USD-L744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/17/2023	04/25/2024		811,901	0.916738174				12,122		12,122		12,122			3,680		0003
EUR/S 4772.16 USD-L4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	02/17/2023	10/25/2024		4,772	0.911453095				74		74		74			27		0003
EUR/S 12801.93 USD-L11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024		12,802	0.91349195				191		191		191			66		0003
EUR/S 9748.23 USD-L8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024		9,748	0.911742952				155		155		155			56		0003
GBP/L 6985132.50 USD-S5726762.37GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	02/18/2025		6,985,133	0.819850213				(184,282)		(184,282)		(184,282)			44,742		0003
EUR/L 869027.18 USD-S776471.75EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025		869,027	0.893495356				518		518		518			5,594		0003
EUR/S 1249996.52 USD-L1125768.02EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/04/2023	10/25/2023		1,249,997	0.900616923				(14,219)		(14,219)		(14,219)			3,539		0003
GBP/L 1499540.07 USD-S1188708.11GBP	Motive Capital Fund Ii-b	N/A	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	06/13/2023	09/21/2023		1,499,540	0.792715136				(10,005)		(10,005)		(10,005)			3,575		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO Reinv6m CONTE 6A CR XS2315798343	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/24/2023	01/15/2026		938,256	0.905936603				(12,912)		(19,002)		(12,912)			7,488		0003
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	03/24/2023	12/22/2026		1,876,559	0.900211547				(25,661)		(41,538)		(25,661)			17,509		0003
EUR/L 1338300.00 USD-S1200000.00EUR	CLO Reinv6m CONTE 6A CR XS2315798343	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026		1,338,300	0.896659942				(7,796)		(14,596)		(7,796)			10,681		0003
EUR/L 21183.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		21,183	0.89694143				(153)		(153)		(153)			150		0003
GBP/L 2085220.00 USD-S1700000.00GBP	Tower Bridge 2023-2 Class C	N/A	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	03/20/2025		2,085,220	0.815261699				(40,616)		(40,616)		(40,616)			13,687		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO Reinv6m AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		4,058,403	0.813127785				330,498		330,498		330,498			27,183		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				100,151		100,151		100,151			8,237		0003
EUR/L 1390235.00 USD-S1150000.00EUR	CLO Reinv6m OCPE 2020-4A C XS2191830897	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024		1,390,235	0.827198279				122,396		122,396		122,396			5,145		0003
EUR/L 14506800.00 USD-S12000000.00EUR	CLO Reinv6m CGMSE 2019-1A BR XS2320698058	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	03/15/2024		14,506,800	0.827198279				1,198,725		1,198,725		1,198,725			61,101		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO Reinv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				50,846		50,846		50,846			2,703		0003
EUR/L 7276646.40 USD-S6000000.00EUR	CLO Reinv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		7,276,646	0.824555663				610,151		610,151		610,151			32,431		0003
EUR/L 14074125.50 USD-S11500000.00EUR	CLO Reinv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		14,074,126	0.817102278				1,176,875		1,176,875		1,176,875			80,108		0003
EUR/L 12180915.00 USD-S10350000.00EUR	CLO Reinv6m PENTA 2020-8A CR XS2413883286	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	12/01/2021	07/15/2024		12,180,915	0.849689863				647,320		647,320		647,320			62,225		0003
EUR/L 1166055.00 USD-S1000000.00EUR	CLO Reinv6m OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		1,166,055	0.857592481				63,587		63,587		63,587			4,316		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8177928.00 USD-S6600000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	8,177,928	0.807050392				542,936		542,936		542,936				79,795		0003
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026	44,383,753	0.899790349				(796,329)		(796,329)		(796,329)				385,776		0003
GBP/S 6725555.56 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	6,725,556	0.826036676				314,415		314,415		314,415				26,752		0003
GBP/S 7436467.39 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	08/15/2023	7,436,467	0.746994468				(381,352)		(381,352)		(381,352)				13,200		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	02/18/2048	6,283,983	0.58465856				798,741		798,741		798,741				156,011		0003
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026	1,549,950	0.967773154				(130,805)		(130,805)		(130,805)				13,037		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028	7,054,808	0.946163308				(542,217)		(542,217)		(542,217)				77,809		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026	6,061,338	0.890892407				(499,203)		(499,203)		(499,203)				56,421		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2022	07/07/2026	2,003,570	0.895262361				(26,916)		(26,916)		(26,916)				17,415		0003
GBP/L 6856536.50 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023	6,856,537	0.810175808				(198,128)		(198,128)		(198,128)				7,399		0003
GBP/S 6888333.34 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	6,888,333	0.806516654				124,957		124,957		124,957				35,050		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	6,887,222	0.806646769				85,504		85,504		85,504				41,574		0003
EUR/L 752034.17 USD-S681149.65EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	752,034	0.905742953				(9,711)		(9,711)		(9,711)				4,817		0003
GBP/S 27848806.70 USD-L22911400.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	27,848,807	0.822706705				765,864		765,864		765,864				187,525		0003
GBP/L 312102.56 USD-S252015.71GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	03/30/2023	02/18/2025	312,103	0.807477228				(3,399)		(3,399)		(3,399)				1,999		0003
EUR/L 294579.68 USD-S263797.19EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025	294,580	0.895503689				(431)		(431)		(431)				1,887		0003
EUR/L 31546.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024	31,547	0.903423977				(94)		(94)		(94)				158		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026	53,276	0.891583452				(512)		(512)		(512)				462		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027	32,145	0.886603422				(419)		(419)		(419)				322		0003
EUR/L 245230.53 USD-S219131.92EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	245,231	0.8935752				170		170		170				1,571		0003
EUR/L 700285.94 USD-S629935.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026	700,286	0.899540251				(12,390)		(12,390)		(12,390)				6,087		0003
EUR/L 22702419.94 USD-S20961755.74EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/09/2023	09/20/2023	22,702,420	0.923326931				(264,008)		(264,008)		(264,008)				53,802		0003
GBP/L 10183357.17 USD-S8018265.20GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	09/28/2023	10,183,357	0.787389175				1,175		1,175		1,175				25,283		0003
GBP/S 1250679.21 USD-L991791.80GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	06/22/2023	01/27/2025	1,250,679	0.793002548				(8,007)		(8,007)		(8,007)				7,862		0003
EUR/L 19103.48 USD-S17528.09EUR	CLO PENTA 2021-9A D XS2344757625 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	07/25/2023	19,103	0.917533873				(47)		(47)		(47)				25		0003
EUR/L 5500700.00 USD-S5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	01/18/2024	5,500,700	0.908975221				(12,106)		(12,106)		(12,106)				20,461		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 21327297.62 USD-S17706349.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	07/20/2023		21,327,298	0.830220008				(1,159,716)		(1,159,716)		(1,159,716)			24,962		0003
GBP/S 13457111.11 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024		13,457,111	0.825668379				622,830		622,830		622,830			53,528		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	02/18/2048		18,568,699	0.598318724				2,219,150		2,219,150		2,219,150			461,001		0003
GBP/L 3190618.56 USD-S2168423.65BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2033		3,190,619	0.679624847				392,331		392,331		392,331			50,365		0003
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2045		5,004,706	0.61300803				590,395		590,395		590,395			117,305		0003
GBP/S 14915919.37 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023		14,915,919	0.744841784				(810,023)		(810,023)		(810,023)			40,568		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	09/21/2026		1,370,292	0.95746005				(105,257)		(105,257)		(105,257)			12,314		0003
EUR/L 1746653.00 USD-S1670000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.956114351				(132,635)		(132,635)		(132,635)			15,855		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.95846777				(221,836)		(221,836)		(221,836)			27,074		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/07/2022	04/26/2027		831,894	0.961661443				(70,685)		(70,685)		(70,685)			8,135		0003
EUR/L 1509600.00 USD-S1500000.00EUR	CLO Reinv6m DRYD 2017-52A B2RE XS2353414092	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	10/14/2022	02/15/2024		1,509,600	0.9936407				(146,191)		(146,191)		(146,191)			5,992		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO Reinv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		1,037,600	0.963762529				(85,950)		(85,950)		(85,950)			9,277		0003
EUR/L 846077.40 USD-S829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025		846,077	0.979815795				(76,019)		(76,019)		(76,019)			5,667		0003
EUR/L 1299093.75 USD-S1250000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		1,299,094	0.962209232				(97,855)		(97,855)		(97,855)			9,871		0003
GBP/L 6120311.38 USD-S5168396.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770X0HC3ZE78	11/14/2022	06/16/2025		6,120,311	0.844466212				(303,932)		(303,932)		(303,932)			42,890		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.90098207				26,679		26,679		26,679			8,977		0003
EUR/L 743799.30 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		743,799	0.927669601				(10,294)		(10,294)		(10,294)			1,084		0003
EUR/L 1771201.26 USD-S1637000.00EUR	CLO AVOCA 11A B2R XS1605709036	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		1,771,201	0.924231502				(26,362)		(26,362)		(26,362)			5,141		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(27,612)		(27,612)		(27,612)			8,548		0003
GBP/L 21064301.67 USD-S17175158.73GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024		21,064,302	0.815368057				(611,785)		(611,785)		(611,785)			108,169		0003
GBP/L 13734182.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023		13,734,182	0.808930594				(371,714)		(371,714)		(371,714)			37,354		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		13,774,444	0.80664677				274,485		274,485		274,485			64,487		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		13,774,444	0.80664677				202,090		202,090		202,090			78,402		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		558,350	0.895495657				7,762		7,762		7,762			4,875		0003
EUR/L 10696537.42 USD-S9750940.01EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	04/11/2023	07/17/2023		10,696,537	0.911597803				47,711		47,711		47,711			11,542		0003
GBP/L 8947205.11 USD-S7182580.77GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023		8,947,205	0.80277368				(174,432)		(174,432)		(174,432)			9,655		0003
GBP/L 889421.15 USD-S714853.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025		889,421	0.803729302				(1,515)		(1,515)		(1,515)			6,233		0003

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GBP/L 2700969.80 USD-S2152904.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		2,700,970	0.797085854				17,762		17,762		17,762			18,928		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		21,310	0.891583452				(205)		(205)		(205)			185		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO Reinv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025		2,450,068	0.816303874				198,357		198,357		198,357			15,241		0003
EUR/L 1198099.70 USD-S1000000.00EUR	CLO Reinv6m ARBR 5A C XS1836411667	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023		1,198,100	0.834655079				102,745		102,745		102,745			2,751		0003
EUR/L 1212774.40 USD-S1000000.00EUR	CLO Reinv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		1,212,774	0.824555663				101,692		101,692		101,692			5,405		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,896,000	0.808407437				685,507		685,507		685,507			91,089		0003
EUR/S 1074240.00 USD-L900000.00EUR	CLO Reinv6m ARBR 8A C XS2207863239	D1	Currency	CAN IMPERIAL BK 2IGI19DL77OXOHC3ZE78	10/21/2021	01/16/2024		1,074,240	0.837801609				(82,019)		(82,019)		(82,019)			3,976		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		12,378,000	0.807884957				792,858		792,858		792,858			123,185		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO Reinv6m CORDA 18A CR XS2410159714	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/23/2021	01/29/2027		12,275,500	0.814630769				750,789		750,789		750,789			116,234		0003
EUR/L 3306396.00 USD-S2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	GOLDMAN SACHS GP KD3XUN706T14HNAYLU02	07/01/2022	07/07/2026		3,306,396	0.900495273				(61,643)		(61,643)		(61,643)			28,739		0003
EUR/L 2193097.22 USD-S2092650.02EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025		2,193,097	0.954198474				(147,161)		(147,161)		(147,161)			14,047		0003
GBP/S 7445394.28 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	09/15/2023		7,445,394	0.746098835				(390,936)		(390,936)		(390,936)			17,098		0003
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2027		1,107,298	0.714719652				117,618		117,618		117,618			11,020		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2028		1,192,940	0.708842814				133,849		133,849		133,849			13,290		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2043		2,389,576	0.618276246				286,724		286,724		286,724			53,396		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2045		2,502,353	0.613008032				295,197		295,197		295,197			58,652		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	02/18/2048		9,284,349	0.598318724				1,109,575		1,109,575		1,109,575			230,501		0003
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	02/18/2048		9,261,296	0.599808061				1,099,149		1,099,149		1,099,149			229,928		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.968851427				(224,026)		(224,026)		(224,026)			23,447		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.970026191				(113,108)		(113,108)		(113,108)			11,669		0003
GBP/S 5824070.87 USD-L4666200.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024		5,824,071	0.801192174				80,279		80,279		80,279			25,957		0003
EUR/L 540990.00 USD-S500000.00EUR	CLO Reinv6m CORDA 5A CR XS1640928799	D1	Currency	GOLDMAN SACHS GP KD3XUN706T14HNAYLU02	12/20/2022	10/31/2023		540,990	0.924231502				(8,052)		(8,052)		(8,052)			1,570		0003
EUR/L 8280750.00 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		8,280,750	0.905715062				(168,629)		(168,629)		(168,629)			66,621		0003
GBP/L 6885422.50 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		6,885,423	0.806776926				(143,566)		(143,566)		(143,566)			30,687		0003
EUR/L 31395.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		31,396	0.907770516				(6)		(6)		(6)			112		0003
EUR/L 31871.55 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		31,872	0.894214433				(258)		(258)		(258)			252		0003
EUR/L 30365906.30 USD-S27495811.05EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	07/28/2023		30,365,906	0.905482971				320,673		320,673		320,673			42,052		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 953417.00 USD-S766752.61GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023		953,417	0.804215375				(20,419)		(20,419)		(20,419)			1,320		0003
EUR/L 4710562.03 USD-S4350232.29EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	09/20/2023		4,710,562	0.923505998				(55,704)		(55,704)		(55,704)			11,164		0003
EUR/L 1436062.50 USD-S1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028		1,436,063	0.870435653				(2,495)		(7,773)		(2,495)			16,029		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO Relnv6m MDPKE 20A D XS2507607104	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/04/2022	10/15/2026		1,100,000	0.909090909				(32,348)		(32,348)		(32,348)			9,985		0003
GBP/S 12617777.78 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024		12,617,778	0.880591757				1,452,407		1,452,407		1,452,407			53,144		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2026		2,311,897	0.720435143				225,439		225,439		225,439			19,893		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2027		2,214,596	0.714719652				235,237		235,237		235,237			22,040		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2035		3,495,513	0.667913438				431,820		431,820		431,820			60,461		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2040		4,285,754	0.637511157				520,653		520,653		520,653			88,282		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/16/2042		4,617,923	0.624258693				557,952		557,952		557,952			100,580		0003
GBP/S 14890788.55 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2022	09/15/2023		14,890,789	0.746098836				(781,873)		(781,873)		(781,873)			34,197		0003
GBP/S 14076888.75 USD-L11111111.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	12/15/2023		14,076,889	0.789315821				22,422		22,422		22,422			47,751		0003
EUR/L 733215.00 USD-S700000.00EUR	CLO Relnv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		733,215	0.954699508				(55,501)		(55,501)		(55,501)			6,822		0003
EUR/L 524200.00 USD-S500000.00EUR	CLO Relnv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/15/2027		524,200	0.953834414				(39,539)		(39,539)		(39,539)			4,937		0003
EUR/L 1360904.00 USD-S1340000.00EUR	CLO Relnv6m HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/15/2024		1,360,904	0.984639622				(122,001)		(122,001)		(122,001)			6,065		0003
EUR/L 2272770.00 USD-S2250000.00EUR	CLO Relnv6m SEGOV 2019-6A C2RE XS2357557342	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	04/22/2024		2,272,770	0.989981388				(217,914)		(217,914)		(217,914)			10,251		0003
EUR/L 514185.00 USD-S500000.00EUR	CLO Relnv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	10/17/2024		514,185	0.972412653				(42,808)		(42,808)		(42,808)			2,933		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Relnv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/18/2022	02/19/2026		2,602,338	0.960674778				(197,898)		(197,898)		(197,898)			21,157		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Relnv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(24,147)		(24,147)		(24,147)			2,855		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2022	06/12/2026		2,370,169	0.875886835				(169,168)		(169,168)		(169,168)			20,366		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2022	12/07/2026		2,369,360	0.876186137				158,610		158,610		158,610			21,976		0003
EUR/S 516704.00 USD-L500000.00EUR	CLO Relnv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/15/2024		516,704	0.967672013				40,254		40,254		40,254			2,941		0003
EUR/S 709762.50 USD-L675000.00EUR	CLO Relnv6m RRME 2A CR XS2342228645	D1	Currency	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				46,613		46,613		46,613			5,665		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO Relnv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	02/19/2026		1,284,781	0.972928271				113,525		113,525		113,525			10,445		0003
EUR/L 2051780.00 USD-S2000000.00EUR	CLO Relnv6m NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		2,051,780	0.974763376				(166,339)		(166,339)		(166,339)			9,930		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 661500.00 USD-L625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		661,500	0.944822373				41,660		41,660		41,660			5,776		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,167,159	0.89962036				(30,356)		(30,356)		(30,356)			11,731		0003
EUR/L 2321261.00 USD-S2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2022	05/04/2028		2,321,261	0.89391068				(62,154)		(62,154)		(62,154)			25,558		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.894454383				(43,234)		(43,234)		(43,234)			18,085		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.904322662				35,512		35,512		35,512			11,670		0003
EUR/L 740565.39 USD-S687000.00EUR	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		740,565	0.927669601				(10,249)		(10,249)		(10,249)			1,079		0003
EUR/L 1554867.38 USD-S1425000.00EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,554,867	0.916476877				(23,095)		(23,095)		(23,095)			7,107		0003
EUR/L 1637906.25 USD-S1500000.00EUR	CLO NEWH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		1,637,906	0.915803331				(25,265)		(25,265)		(25,265)			7,857		0003
GBP/L 6018101.60 USD-S4886409.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025		6,018,102	0.811951932				(71,926)		(71,926)		(71,926)			42,174		0003
GBP/L 4578470.20 USD-S3759624.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		4,578,470	0.821152899				(107,223)		(107,223)		(107,223)			32,085		0003
GBP/L 1376794.77 USD-S1130559.02GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		1,376,795	0.821152901				(32,243)		(32,243)		(32,243)			9,648		0003
EUR/L 860328.54 USD-S776369.60EUR	Coupon Hedge ABS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	08/09/2023		860,329	0.902410607				11,478		11,478		11,478			1,424		0003
GBP/S 13937050.60 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023		13,937,051	0.797155748				168,846		168,846		168,846			37,906		0003
EUR/L 2895582.50 USD-S2666000.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/13/2023	09/21/2023		2,895,583	0.920712816				(25,529)		(25,529)		(25,529)			6,904		0003
EUR/L 548825.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2014-35A C1VA XS2092260814	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/24/2023	01/17/2025		548,825	0.911037216				(9,777)		(9,777)		(9,777)			3,420		0003
EUR/L 20930.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		20,930	0.907770516				(4)		(4)		(4)			75		0003
EUR/L 21031.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024		21,031	0.903423977				(63)		(63)		(63)			105		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.888809884				(237)		(237)		(237)			200		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		4,058,403	0.813127785				330,498		330,498		330,498			27,183		0003
EUR/L 5441949.08 USD-S4425000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		5,441,949	0.813127785				443,168		443,168		443,168			36,450		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				100,151		100,151		100,151			8,237		0003
EUR/L 3022250.00 USD-S2500000.00EUR	CLO ReInv6m DRYD 2018-66A C XS1908338103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024		3,022,250	0.827198279				266,079		266,079		266,079			11,186		0003
EUR/L 2859965.04 USD-S2350000.00EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		2,859,965	0.821688366				236,228		236,228		236,228			14,610		0003
EUR/L 9178777.50 USD-S7500000.00EUR	CLO ReInv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		9,178,778	0.817102278				767,527		767,527		767,527			52,244		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO ReInv6m ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2021	05/15/2026		12,484,000	0.801025312				1,022,675		1,022,675		1,022,675			105,870		0003
EUR/S 1215900.00 USD-L1000000.00EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		1,215,900	0.822436056				(104,689)		(104,689)		(104,689)			5,419		0003
EUR/S 1377355.00 USD-L1150000.00EUR	CLO ReInv6m OCPE 2020-4A C XS2191830897	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/27/2021	01/16/2024		1,377,355	0.834933623				(109,516)		(109,516)		(109,516)			5,098		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 18540555.00 USD-S15650000.00EUR	CLO ReInv6m OZLME 5A CR XS2405130217	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024		18,540,555	0.844095552				1,286,926		1,286,926		1,286,926			68,622		0003
EUR/L 24788000.00 USD-S20000000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		24,788,000	0.80684202				1,715,473		1,715,473		1,715,473			233,453		0003
EUR/S 2960750.00 USD-L2500000.00EUR	CLO ReInv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		2,960,750	0.844380647				(163,301)		(163,301)		(163,301)			16,852		0003
EUR/S 13619450.00 USD-L11500000.00EUR	CLO ReInv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		13,619,450	0.844380647				(751,184)		(751,184)		(751,184)			77,520		0003
EUR/S 582525.00 USD-L500000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		582,525	0.85833226				(29,202)		(29,202)		(29,202)			2,596		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				(116,808)		(116,808)		(116,808)			10,385		0003
EUR/S 2749030.00 USD-L2350000.00EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		2,749,030	0.854846982				(131,176)		(131,176)		(131,176)			14,043		0003
GBP/L 33475266.90 USD-S24747000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/24/2022	01/27/2025		33,475,267	0.739262216				2,225,873		2,225,873		2,225,873			210,443		0003
EUR/S 4723000.00 USD-L4000000.00EUR	CLO ReInv6m MDPKE 14A DN Mtge XS2002368749	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024		4,723,000	0.846919331				(280,207)		(280,207)		(280,207)			24,127		0003
EUR/L 1427860.00 USD-S1225000.00EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/02/2022	01/18/2024		1,427,860	0.857927248				77,223		77,223		77,223			5,311		0003
EUR/L 4409680.00 USD-S4000000.00EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025		4,409,680	0.907095299				(57,338)		(57,338)		(57,338)			27,432		0003
EUR/L 1672763.85 USD-S1545000.00EUR	CLO ReInv6m GLME 2X D XS1911600457	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/13/2022	01/22/2024		1,672,764	0.923621108				(30,980)		(30,980)		(30,980)			6,283		0003
GBP/L 765728.98 USD-S555500.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2025		765,729	0.725452496				65,644		65,644		65,644			5,366		0003
GBP/L 1331910.76 USD-S936810.81GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2029		1,331,911	0.703358542				153,816		153,816		153,816			16,264		0003
GBP/L 1697090.54 USD-S1143437.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2034		1,697,091	0.673763646				209,352		209,352		209,352			28,101		0003
GBP/L 1825148.02 USD-S1196739.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2036		1,825,148	0.655694709				233,803		233,803		233,803			32,869		0003
GBP/L 1910412.56 USD-S1238517.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2037		1,910,413	0.648298219				245,764		245,764		245,764			35,702		0003
EUR/L 1077970.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		1,077,970	0.927669601				(14,919)		(14,919)		(14,919)			1,571		0003
EUR/L 820830.00 USD-S750000.00EUR	CLO ReInv6m HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		820,830	0.913709294				(13,400)		(13,400)		(13,400)			4,439		0003
EUR/L 7657076.00 USD-S7000000.00EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		7,657,076	0.914187087				(144,253)		(144,253)		(144,253)			44,314		0003
EUR/L 3294225.00 USD-S3000000.00EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/31/2024		3,294,225	0.910684607				(55,602)		(55,602)		(55,602)			20,219		0003
GBP/L 1865736.79 USD-S1526455.22GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025		1,865,737	0.818151429				(45,217)		(45,217)		(45,217)			11,951		0003
GBP/L 18358981.20 USD-S14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2022	02/20/2024		18,358,981	0.812136569				(533,021)		(533,021)		(533,021)			73,656		0003
GBP/S 6800091.59 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023		6,800,092	0.816900762				254,573		254,573		254,573			7,338		0003
EUR/L 52577.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024		52,578	0.903423977				(157)		(157)		(157)			264		0003
EUR/L 52777.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		52,777	0.900009				(262)		(262)		(262)			324		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 31774.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		31,775	0.89694143				(229)		(229)		(229)			225		0003
GBP/L 1816236.38 USD-S1458026.76GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023		1,816,236	0.802773679				(35,409)		(35,409)		(35,409)			1,960		0003
GBP/L 567698.22 USD-S457691.96GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/02/2023	02/18/2025		567,698	0.806224053				(5,293)		(5,293)		(5,293)			3,636		0003
EUR/L 4044333.65 USD-S3673078.62EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023		4,044,334	0.908203659				18,336		18,336		18,336			10,041		0003
EUR/L 3472899.50 USD-S3095000.00EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/22/2023	12/16/2024		3,472,900	0.891186169				18,618		18,618		18,618			21,023		0003
EUR/L 15283.48 USD-S14024.06EUR	CLO CORDA 12A D XS1899143264 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	07/24/2023		15,283	0.917595993				(38)		(38)		(38)			20		0003
EUR/L 1814080.00 USD-S1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/23/2023	01/15/2027		1,814,080	0.881989769				(3,194)		(8,592)		(3,194)			17,085		0003
GBP/L 10107372.18 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	04/22/2024		10,107,372	0.827129859				(469,211)		(469,211)		(469,211)			45,587		0003
GBP/S 14902459.61 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/28/2022	07/17/2023		14,902,460	0.745514518				(793,131)		(793,131)		(793,131)			16,081		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2029		2,663,822	0.703358538				307,631		307,631		307,631			32,528		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/16/2031		2,822,319	0.691180537				340,173		340,173		340,173			39,832		0003
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	02/18/2048		18,522,592	0.599808061				2,198,298		2,198,298		2,198,298			459,857		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2039		4,199,925	0.632751202				545,016		545,016		545,016			83,919		0003
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2043		4,779,153	0.618276246				573,448		573,448		573,448			106,792		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/15/2044		4,922,117	0.612594953				594,542		594,542		594,542			112,714		0003
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/17/2047		8,525,851	0.607422706				990,166		990,166		990,166			208,756		0003
GBP/L 771332.36 USD-S566781.07GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/16/2025		771,332	0.734807846				57,915		57,915		57,915			5,405		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2046		5,116,047	0.60805059				605,417		605,417		605,417			122,613		0003
GBP/S 14872934.78 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/28/2022	08/15/2023		14,872,935	0.746994468				(762,705)		(762,705)		(762,705)			26,400		0003
EUR/L 521395.00 USD-S500000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/15/2026		521,395	0.958965851				(40,154)		(40,154)		(40,154)			4,548		0003
EUR/L 1284375.00 USD-S1250000.00EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/06/2022	02/18/2025		1,284,375	0.97323601				(113,528)		(113,528)		(113,528)			8,227		0003
EUR/L 1312612.50 USD-S1275000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025		1,312,613	0.971345313				(106,680)		(106,680)		(106,680)			8,839		0003
EUR/L 788662.50 USD-S750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J8570P30	10/06/2022	05/17/2027		788,663	0.950977129				(59,080)		(59,080)		(59,080)			7,770		0003
EUR/L 516950.00 USD-S500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		516,950	0.967211529				(44,072)		(44,072)		(44,072)			4,514		0003
EUR/L 1028535.00 USD-S1000000.00EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/18/2022	10/15/2024		1,028,535	0.972256656				(85,381)		(85,381)		(85,381)			5,854		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(388,603)		(388,603)		(388,603)			45,933		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2064400.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024		2,064,400	0.968804495				(152,884)		(152,884)		(152,884)			9,859		0003
GBP/L 5549626.87 USD-S4833538.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/25/2022	06/16/2025		5,549,627	0.870966338				(442,890)		(442,890)		(442,890)			38,891		0003
EUR/S 772509.75 USD-L750000.00EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024		772,510	0.970861533				61,327		61,327		61,327			4,104		0003
EUR/S 793425.00 USD-L750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				50,290		50,290		50,290			6,921		0003
EUR/S 1326250.00 USD-L1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				83,143		83,143		83,143			12,094		0003
EUR/L 1282362.50 USD-S1250000.00EUR	CLO ReInv6m NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		1,282,363	0.974763376				(103,962)		(103,962)		(103,962)			6,207		0003
GBP/L 1657322.93 USD-S1382830.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025		1,657,323	0.834376303				(63,279)		(63,279)		(63,279)			11,614		0003
EUR/L 679750.00 USD-S625000.00EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7O6T14HNAYLU02	12/20/2022	01/31/2024		679,750	0.919455682				(9,728)		(9,728)		(9,728)			2,609		0003
EUR/L 1148015.13 USD-S1055000.00EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,148,015	0.918977435				(17,244)		(17,244)		(17,244)			4,693		0003
EUR/L 3281604.00 USD-S3000000.00EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		3,281,604	0.914187087				(61,823)		(61,823)		(61,823)			18,992		0003
GBP/L 1209166.23 USD-S979123.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025		1,209,166	0.809750691				(11,134)		(11,134)		(11,134)			8,474		0003
GBP/L 13763333.33 USD-S11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		13,763,333	0.807297974				(316,608)		(316,608)		(316,608)			54,746		0003
GBP/S 13776666.67 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024		13,776,667	0.806516654				249,913		249,913		249,913			70,099		0003
GBP/L 13770845.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		13,770,845	0.806776926				(287,132)		(287,132)		(287,132)			61,374		0003
EUR/S 693403.75 USD-L625000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		693,404	0.901350764				9,907		9,907		9,907			5,356		0003
GBP/S 13600183.18 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023		13,600,183	0.816900762				509,145		509,145		509,145			14,675		0003
EUR/L 3391557.01 USD-S3147499.87EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023		3,391,557	0.928039794				(53,253)		(53,253)		(53,253)			6,932		0003
EUR/L 1432990.00 USD-S1300000.00EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	03/24/2023	10/15/2025		1,432,990	0.907194049				(19,748)		(27,878)		(19,748)			10,856		0003
EUR/L 21247.70 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		21,248	0.894214433				(172)		(172)		(172)			168		0003
EUR/L 4713738.39 USD-S4125088.29EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		4,713,738	0.875120329				(44,301)		(44,301)		(44,301)			52,295		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	11/01/2022	03/20/2026		2,312,800	0.864752681				(144,136)		(144,136)		(144,136)			19,083		0003
GBP/L 373409.01 USD-S294018.21GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/15/2023	09/28/2023		373,409	0.787389169				43		43		43			927		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				100,151		100,151		100,151			8,237		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				100,151		100,151		100,151			8,237		0003
EUR/L 2951565.60 USD-S2400000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,951,566	0.813127785				240,362		240,362		240,362			19,770		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2459638.00 USD-S2000000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				200,302		200,302		200,302			16,475		0003
EUR/L 1088010.00 USD-S900000.00EUR	CLO ReInv6m ARBR 8A C XS2207863239	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024		1,088,010	0.827198279				95,789		95,789		95,789			4,027		0003
EUR/L 4883412.00 USD-S4000000.00EUR	CLO ReInv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	08/15/2024		4,883,412	0.819099433				410,686		410,686		410,686			25,942		0003
EUR/S 7295400.00 USD-L6000000.00EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		7,295,400	0.822436056				(628,135)		(628,135)		(628,135)			32,514		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		6,317,500	0.791452315				510,481		510,481		510,481			62,304		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.805412371				367,646		367,646		367,646			49,188		0003
EUR/S 2368600.00 USD-L2000000.00EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		2,368,600	0.844380647				(130,641)		(130,641)		(130,641)			13,482		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO ReInv6m HNLY 3A CR XS2414936448	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/01/2021	06/15/2027		14,349,200	0.808407437				911,812		911,812		911,812			142,802		0003
EUR/S 1158326.00 USD-L1000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/07/2021	01/16/2024		1,158,326	0.863314818				(55,858)		(55,858)		(55,858)			4,287		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				493,578		493,578		493,578			72,541		0003
EUR/L 4023833.00 USD-S3650000.00EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/16/2022	01/15/2025		4,023,833	0.907095299				(52,321)		(52,321)		(52,321)			25,032		0003
GBP/S 7451229.80 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	07/17/2023		7,451,230	0.745514519				(396,566)		(396,566)		(396,566)			8,040		0003
GBP/S 7457959.69 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/29/2022	10/16/2023		7,457,960	0.744841784				(405,012)		(405,012)		(405,012)			20,284		0003
GBP/S 7038444.38 USD-L5555555.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	12/15/2023		7,038,444	0.78931582				11,211		11,211		11,211			23,876		0003
GBP/L 1043703.06 USD-S770772.51GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2024		1,043,703	0.738497892				69,933		69,933		69,933			5,132		0003
GBP/L 385666.18 USD-S283390.53GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2025		385,666	0.734807833				28,958		28,958		28,958			2,703		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2030		1,376,273	0.698104645				161,722		161,722		161,722			18,167		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2033		1,595,309	0.67962485				196,166		196,166		196,166			25,183		0003
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2035		1,747,757	0.667913438				215,910		215,910		215,910			30,231		0003
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2038		2,010,586	0.640614992				259,825		259,825		259,825			38,896		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2047		3,290,271	0.607791892				381,434		381,434		381,434			80,563		0003
EUR/L 7583193.88 USD-S7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		7,583,194	0.966136902				(636,938)		(636,938)		(636,938)			65,912		0003
GBP/S 1109346.83 USD-L888800.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024		1,109,347	0.801192175				15,291		15,291		15,291			4,944		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		6,887,222	0.806646769				101,045		101,045		101,045			39,201		0003
GBP/L 242500.00 USD-S200000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	02/27/2023	02/18/2025		242,500	0.824742268				(7,883)		(7,883)		(7,883)			1,553		0003
EUR/L 3786910.44 USD-S3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		3,786,910	0.911689224				(112,804)		(112,804)		(112,804)			32,915		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2258680.00 USD-S2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	04/18/2028		2,258,680	0.885472931				(28,597)		(41,475)		(28,597)			24,757		0003
EUR/L 557106.90 USD-S498824.27EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025		557,107	0.895383399				(844)		(844)		(844)			3,586		0003
EUR/L 52957.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		52,958	0.89694143				(382)		(382)		(382)			375		0003
EUR/L 53119.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		53,119	0.894214433				(430)		(430)		(430)			421		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		31,966	0.891583452				(307)		(307)		(307)			277		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.888809884				(356)		(356)		(356)			300		0003
EUR/L 19475850.02 USD-S17746700.28EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/11/2023	07/17/2023		19,475,850	0.911215699				94,997		94,997		94,997			21,016		0003
EUR/L 2375162.97 USD-S2204245.75EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023		2,375,163	0.928039793				(37,294)		(37,294)		(37,294)			4,855		0003
EUR/L 1420967.97 USD-S1299791.05EUR	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2023	09/28/2023		1,420,968	0.914722272				(3,710)		(3,710)		(3,710)			3,528		0003
EUR/L 238675.77 USD-S211301.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		238,676	0.885308299				(841)		(841)		(841)			2,075		0003
EUR/L 13235640.00 USD-S12000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	09/20/2023		13,235,640	0.906642973				88,023		88,023		88,023			31,367		0003
EUR/L 13246.29 USD-S12142.17EUR	CLO STNPK 1A C XS1875402759 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	08/15/2023		13,246	0.91664685				(33)		(33)		(33)			24		0003
EUR/L 2142897.75 USD-S1750000.00EUR	CLO ReInv6m CADOG 8A CRN XS2079889874	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		2,142,898	0.816651191				180,197		180,197		180,197			12,197		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO ReInv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		6,215,671	0.804418445				509,833		509,833		509,833			49,608		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO ReInv6m BBAME 2A C XS2385781161	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		7,066,640	0.792455821				589,083		589,083		589,083			66,554		0003
EUR/S 4790800.00 USD-L4000000.00EUR	CLO ReInv6m OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024		4,790,800	0.834933623				(380,927)		(380,927)		(380,927)			17,732		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				664,085		664,085		664,085			88,243		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO ReInv6m ACLO 2A CRR XS2355605853	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026		1,236,900	0.808472795				90,781		90,781		90,781			10,678		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		10,656,816	0.799488327				841,140		841,140		841,140			96,896		0003
EUR/L 4530796.11 USD-S3704051.76EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		4,530,796	0.817527796				339,881		339,881		339,881			31,751		0003
EUR/L 12395000.00 USD-S10000000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	01/21/2027		12,395,000	0.806776926				856,543		856,543		856,543			117,006		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	01/21/2027		18,592,500	0.806776926				1,284,814		1,284,814		1,284,814			175,509		0003
EUR/S 9861350.00 USD-L8350000.00EUR	CLO ReInv6m DERPK 1A BE XS2223753471	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024		9,861,350	0.846740051				(620,857)		(620,857)		(620,857)			43,950		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO ReInv6m CORDA 18A DR XS2410159631	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/23/2021	01/29/2027		30,074,975	0.814630769				1,839,434		1,839,434		1,839,434			284,773		0003
EUR/S 1164956.00 USD-L1000000.00EUR	CLO ReInv6m OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024		1,164,956	0.858401519				(62,488)		(62,488)		(62,488)			4,312		0003
EUR/S 2316652.00 USD-L2000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/07/2021	01/16/2024		2,316,652	0.863314818				(111,715)		(111,715)		(111,715)			8,574		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1169800.00 USD-L1000000.00EUR	CLO ReInv6m AVOCA 20A D1 XS1970751555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		1,169,800	0.854846982				(55,820)		(55,820)		(55,820)			5,976		0003
EUR/S 3509400.00 USD-L3000000.00EUR	CLO ReInv6m PENTA 2020-8A C XS2249760039	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		3,509,400	0.854846982				(167,459)		(167,459)		(167,459)			17,927		0003
GBP/L 54441143.75 USD-S40250000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	01/24/2022	01/27/2025		54,441,144	0.739330536				3,615,641		3,615,641		3,615,641			342,246		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				611,301		611,301		611,301			95,999		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				618,942		618,942		618,942			97,199		0003
EUR/S 19532700.00 USD-L16500000.00EUR	CLO ReInv6m AVOCA 17A CR XS2051458342	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		19,532,700	0.844737287				(1,070,061)		(1,070,061)		(1,070,061)			111,177		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	07/27/2026		1,099,450	0.909545682				(30,896)		(30,896)		(30,896)			9,642		0003
EUR/L 23459148.82 USD-S21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	12/31/2024		23,459,149	0.932435708				(965,721)		(965,721)		(965,721)			143,985		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/03/2022	10/20/2027		16,187,800	0.895736295				(394,181)		(394,181)		(394,181)			168,026		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,476,181	0.908657232				(71,756)		(71,756)		(71,756)			22,477		0003
EUR/L 11613600.00 USD-S11250000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		11,613,600	0.968691878				(1,026,436)		(1,026,436)		(1,026,436)			105,420		0003
EUR/L 1904667.50 USD-S1850000.00EUR	CLO ReInv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025		1,904,668	0.97129814				(165,977)		(165,977)		(165,977)			12,472		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		3,575,902	0.951927653				(263,014)		(263,014)		(263,014)			33,678		0003
EUR/L 2748735.00 USD-S2750000.00EUR	CLO ReInv6m CORDA 11A B1R XS2310127613	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/07/2022	10/16/2023		2,748,735	1.000460212				(268,494)		(268,494)		(268,494)			7,476		0003
EUR/L 1281950.60 USD-S1267000.00EUR	CLO ReInv6m VOYE 3A B1 XS2125180344	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/13/2022	04/15/2025		1,281,951	0.988337616				(126,408)		(126,408)		(126,408)			8,586		0003
EUR/L 1549410.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2022	07/27/2026		1,549,410	0.968110442				(133,768)		(133,768)		(133,768)			13,589		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		3,105,000	0.966183575				(261,424)		(261,424)		(261,424)			27,086		0003
EUR/L 1537074.90 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024		1,537,075	0.975879575				(130,599)		(130,599)		(130,599)			8,165		0003
EUR/L 514185.00 USD-S500000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	10/17/2024		514,185	0.972412653				(42,808)		(42,808)		(42,808)			2,933		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(19,317)		(19,317)		(19,317)			2,284		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(19,317)		(19,317)		(19,317)			2,284		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(388,603)		(388,603)		(388,603)			45,933		0003
EUR/L 6193200.00 USD-S6000000.00EUR	CLO ReInv6m BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024		6,193,200	0.968804495				(458,651)		(458,651)		(458,651)			29,577		0003
EUR/L 516709.00 USD-S500000.00EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/15/2024		516,709	0.96766265				(40,249)		(40,249)		(40,249)			2,941		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				(46,613)		(46,613)		(46,613)			5,665		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2646750.00 USD-S2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				(166,671)		(166,671)		(166,671)			23,244		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		660,625	0.946073794				(42,428)		(42,428)		(42,428)			5,768		0003
EUR/L 1949812.50 USD-S1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		1,949,813	0.961630926				(146,752)		(146,752)		(146,752)			15,060		0003
EUR/L 1208765.00 USD-S1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.951384264				(86,132)		(86,132)		(86,132)			10,972		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO ReInv6m ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/09/2022	06/23/2026		2,415,893	0.93133283				(118,539)		(118,539)		(118,539)			20,865		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(91,239)		(91,239)		(91,239)			12,429		0003
EUR/L 1616955.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		1,616,955	0.927669601				(22,378)		(22,378)		(22,378)			2,356		0003
EUR/L 7032870.00 USD-S6500000.00EUR	CLO ReInv6m CONTE 4A CR XS2294716357	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		7,032,870	0.924231502				(104,674)		(104,674)		(104,674)			20,413		0003
EUR/L 3871856.00 USD-S3560000.00EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		3,871,856	0.919455682				(55,410)		(55,410)		(55,410)			14,858		0003
EUR/L 1633050.00 USD-S1500000.00EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024		1,633,050	0.918526683				(25,666)		(25,666)		(25,666)			7,049		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO ReInv6m GLME 1A D XS1772822513	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(27,612)		(27,612)		(27,612)			8,548		0003
EUR/L 1641660.00 USD-S1500000.00EUR	CLO ReInv6m HARVT 15X CR XS1817779157	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		1,641,660	0.913709294				(26,801)		(26,801)		(26,801)			8,878		0003
EUR/L 2871403.50 USD-S2625000.00EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		2,871,404	0.914187087				(54,095)		(54,095)		(54,095)			16,618		0003
EUR/S 2080211.25 USD-L1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		2,080,211	0.901350764				29,721		29,721		29,721			16,067		0003
EUR/S 3379350.00 USD-L3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/15/2027		3,379,350	0.887744685				71,374		55,787		71,374			35,021		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027		3,352,800	0.894774517				(56,680)		(58,356)		(56,680)			31,625		0003
EUR/L 94048158.26 USD-S85144511.54EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	04/19/2023	09/20/2023		94,048,158	0.905328856				760,871		760,871		760,871			222,885		0003
EUR/L 6129298.88 USD-S5512822.04EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	05/20/2024		6,129,299	0.899421312				19,601		19,601		19,601			28,919		0003
EUR/L 12448618.45 USD-S11217383.82EUR	Coupon Hedge ABS	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2023	08/09/2023		12,448,618	0.901094677				183,994		183,994		183,994			20,605		0003
AUD/L 10030316.51 USD-S14742942.22AUD	Project Perth - 1BANDV91P	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	06/13/2023	09/21/2023		10,030,317	1.469838186				188,453		188,453		188,453			23,915		0003
EUR/L 22074288.47 USD-S20047949.58EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023		22,074,288	0.90820366				100,080		100,080		100,080			54,806		0003
EUR/L 669729.86 USD-S599890.60EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/20/2023	12/31/2024		669,730	0.895720254				(113)		(113)		(113)			4,111		0003
GBP/S 2034179.42 USD-L1613109.46GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	06/22/2023	01/27/2025		2,034,179	0.793002546				(13,022)		(13,022)		(13,022)			12,788		0003
EUR/L 7251600.00 USD-S6000000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/01/2021	07/17/2023		7,251,600	0.827403607				699,108		699,108		699,108			7,825		0003
EUR/L 2526347.98 USD-S2063672.59EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/07/2021	11/27/2024		2,526,348	0.816859992				207,705		207,705		207,705			15,019		0003

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EUR/L 11155500.00 USD-S9000000.00EUR	CLO ReInv6m ANCHE 2A CR XS2320766236	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/20/2021	01/15/2026		11,155,500	0.806776926				888,511		888,511		888,511			89,034		0003
EUR/L 6605955.30 USD-S5350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		6,605,955	0.809875295				541,266		541,266		541,266			47,220		0003
EUR/L 7038120.60 USD-S5700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		7,038,121	0.809875295				576,676		576,676		576,676			50,309		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		24,794,680	0.806624647				2,045,776		2,045,776		2,045,776			187,847		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		7,624,364	0.806624647				629,076		629,076		629,076			57,763		0003
EUR/L 2398627.40 USD-S2000000.00EUR	CLO ReInv6m BECLO 6A D XS1854559637	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		2,398,627	0.833810203				204,279		204,279		204,279			6,524		0003
EUR/L 1669427.93 USD-S1375000.00EUR	CLO ReInv6m BILB 2A C XS1941078112	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024		1,669,428	0.823635435				139,242		139,242		139,242			7,816		0003
EUR/L 1223837.00 USD-S1000000.00EUR	CLO ReInv6m CADOG 8A CRN XS2079889874	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		1,223,837	0.817102278				102,337		102,337		102,337			6,966		0003
EUR/L 6126845.00 USD-S5000000.00EUR	CLO ReInv6m HOLPK 1A A2RR XS2079844184	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	11/15/2024		6,126,845	0.816080707				511,515		511,515		511,515			35,998		0003
EUR/L 9944750.08 USD-S8200000.00EUR	CLO ReInv6m HARVT 21A CR XS2326515470	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		9,944,750	0.824555663				833,873		833,873		833,873			44,322		0003
EUR/L 3949755.28 USD-S3190000.00EUR	CLO ReInv6m HARVT 23A CE XS2112473553	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	04/15/2025		3,949,755	0.807644974				343,904		343,904		343,904			26,455		0003
EUR/S 1668730.39 USD-L1375000.00EUR	CLO ReInv6m BILB 2A C XS1941078112	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/06/2021	05/15/2024		1,668,730	0.82397972				(138,576)		(138,576)		(138,576)			7,812		0003
EUR/L 1099572.20 USD-S898930.84EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		1,099,572	0.817527799				82,485		82,485		82,485			7,706		0003
EUR/L 13050350.00 USD-S10550000.00EUR	CLO ReInv6m HNLY 3A DR XS2414937255	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/01/2021	06/15/2027		13,050,350	0.808407437				829,277		829,277		829,277			129,876		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/05/2022	01/11/2027		359,818	0.726374658				33,415		33,415		33,415			3,384		0003
EUR/L 404853.08 USD-S341777.96EUR	College Square July 2021 - 7200462	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2022	11/27/2024		404,853	0.844202445				21,779		21,779		21,779			2,407		0003
EUR/L 7024440.00 USD-S6000000.00EUR	CLO ReInv6m AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		7,024,440	0.854160616				360,250		360,250		360,250			35,884		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.822639025				(32,403)		(32,403)		(32,403)			5,667		0003
GBP/L 39300611.17 USD-S32463746.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	07/12/2024		39,300,611	0.826036676				(1,681,369)		(1,681,369)		(1,681,369)			199,972		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		581,328	0.918442319				(20,286)		(20,286)		(20,286)			4,873		0003
EUR/L 772168.37 USD-S723123.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024		772,168	0.936484552				(34,418)		(34,418)		(34,418)			4,591		0003
GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.814846959				(136)		(136)		(136)			1,297		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.814846994				(157)		(157)		(157)			1,498		0003
EUR/L 2731252.30 USD-S2737000.00EUR	CLO ReInv6m EGLXY 2013-3A BR2 XS2305241064	D1	Currency	CAN IMPERIAL BK 21GI19DL770XOHC3ZE78	09/30/2022	10/24/2023		2,731,252	1.002104419				(273,041)		(273,041)		(273,041)			7,699		0003
EUR/L 2644029.05 USD-S2643500.35EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	10/25/2023		2,644,029	0.99980004				(257,794)		(257,794)		(257,794)			7,485		0003
EUR/L 102.54 USD-S100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/03/2022	10/25/2024		103	0.983031012				(10)		(10)		(10)			1		0003
EUR/L 1638877.10 USD-S1627000.00EUR	Domi 2019-1 Class C-50136237	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/14/2022	03/15/2024		1,638,877	0.992752904				(159,295)		(159,295)		(159,295)			6,903		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3115023.73 USD-S3005039.29EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024		3,115,024	0.964692263				(224,140)		(224,140)		(224,140)			16,203		0003
EUR/L 2700475.24 USD-S2585671.43EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025		2,700,475	0.957487553				(189,241)		(189,241)		(189,241)			16,991		0003
EUR/L 1246523.63 USD-S1189430.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025		1,246,524	0.95419847				(79,504)		(79,504)		(79,504)			8,432		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		1,963,052	0.944822374				(117,161)		(117,161)		(117,161)			15,777		0003
EUR/L 595620.32 USD-S584285.19EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA .. E57ODZWZ7FF32TWEFA76	10/28/2022	11/15/2023		595,620	0.980969202				(46,505)		(46,505)		(46,505)			1,831		0003
EUR/L 141812.48 USD-S138353.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA .. E57ODZWZ7FF32TWEFA76	10/28/2022	02/15/2024		141,812	0.975609692				(10,911)		(10,911)		(10,911)			563		0003
EUR/L 1006929.17 USD-S963753.03EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA .. E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2025		1,006,929	0.957120976				(67,575)		(67,575)		(67,575)			6,897		0003
EUR/L 1040363.60 USD-S989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA .. E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025		1,040,364	0.950841494				(66,948)		(66,948)		(66,948)			8,036		0003
EUR/L 1732152.14 USD-S1680885.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS .. ROMUWSFPU8MPRO8K5P83	10/28/2022	06/17/2024		1,732,152	0.970402715				(132,908)		(132,908)		(132,908)			8,517		0003
EUR/L 177637.26 USD-S171679.97EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS .. ROMUWSFPU8MPRO8K5P83	10/28/2022	09/16/2024		177,637	0.966463736				(13,426)		(13,426)		(13,426)			980		0003
EUR/L 174657.65 USD-S167040.60EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS .. ROMUWSFPU8MPRO8K5P83	10/28/2022	06/16/2025		174,658	0.956388684				(11,698)		(11,698)		(11,698)			1,224		0003
EUR/L 1746422.04 USD-S1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/28/2025		1,746,422	0.954034616				(117,351)		(117,351)		(117,351)			13,333		0003
EUR/S 4634316.37 USD-L4598658.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA .. E57ODZWZ7FF32TWEFA76	11/02/2022	07/25/2023		4,634,316	0.992305661				389,931		389,931		389,931			6,064		0003
EUR/L 2817375.00 USD-S2578125.00EUR	CLO CONTE 5A C XS1825535815	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	10/31/2024		2,817,375	0.915080527				(55,882)		(55,882)		(55,882)			16,305		0003
EUR/L 434604.96 USD-S394500.08EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA .. E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024		434,605	0.907721072				(5,897)		(5,897)		(5,897)			2,667		0003
EUR/S 1649499.08 USD-L1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024		1,649,499	0.915080529				21,600		21,600		21,600			7,477		0003
EUR/S 110.56 USD-L100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024		111	0.911722142				2		2		2			1		0003
EUR/L 518133.00 USD-S462000.00EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.891662951				(8,729)		(9,475)		(8,729)			5,210		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS .. ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.887070591				(132,254)		(177,180)		(132,254)			89,378		0003
GBP/L 8612085.35 USD-S6913555.44GBP	Coupon Hedge CMIL JAJO	B1	Currency	CITIBANK NA .. E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023		8,612,085	0.802773679				(167,899)		(167,899)		(167,899)			9,293		0003
GBP/L 503566.53 USD-S404412.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	04/24/2023	07/19/2024		503,567	0.803097378				(6,827)		(6,827)		(6,827)			2,586		0003
EUR/S 1249996.52 USD-L1125768.02EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/04/2023	10/25/2023		1,249,997	0.900616923				(14,219)		(14,219)		(14,219)			3,539		0003
GBP/L 1793002.95 USD-S1444875.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025		1,793,003	0.805841385				(7,774)		(7,774)		(7,774)			12,565		0003
EUR/L 1092827.62 USD-S991226.87EUR	College Square July 2021 - 7200462	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	05/22/2023	11/27/2024		1,092,828	0.907029482				(12,806)		(12,806)		(12,806)			6,497		0003
GBP/L 676557.38 USD-S555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK ... 2IGI19DL77OXOHC3ZE78	06/13/2023	01/11/2027		676,557	0.821287782				(5,290)		(5,290)		(5,290)			6,362		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 81474833.48 USD-S64230741.96GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023		81,474,833	0.788350699				(101,964)		(101,964)		(101,964)			108,725		0003
GBP/L 18818725.23 USD-S14817660.53GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/15/2023	09/28/2023		18,818,725	0.787389175				2,170		2,170		2,170			46,723		0003
EUR/L 1484278.51 USD-S1330654.45EUR	College Square July 2021 - 7200462	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	06/26/2023	11/27/2024		1,484,279	0.896499168				40		40		40			8,824		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/26/2021	09/01/2026		32,697,600	0.795165394				2,765,841		2,765,841		2,765,841			291,327		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO Reinv6m ALBAC 1A B2R XS2368817099	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/29/2021	07/20/2026		9,105,120	0.790763878				821,398		821,398		821,398			79,605		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO Reinv6m RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026		3,450,435	0.804246421				283,616		283,616		283,616			27,538		0003
EUR/L 3638920.00 USD-S2900000.00EUR	CLO Reinv6m HARVT 26A D XS2359406639	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/12/2021	07/15/2026		3,638,920	0.796939751				306,448		306,448		306,448			31,743		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO Reinv6m CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				525,727		525,727		525,727			54,704		0003
EUR/S 5970000.00 USD-L5000000.00EUR	CLO TERM CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023		5,970,000	0.837520938				(507,559)		(507,559)		(507,559)			7,654		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO Reinv6m RRME 8A B XS2379454254	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	08/24/2021	10/15/2026		41,533,800	0.794533609				3,486,607		3,486,607		3,486,607			377,014		0003
GBP/L 9636965.34 USD-S6979211.72GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	09/01/2021	12/09/2024		9,636,965	0.724212599				799,954		799,954		799,954			57,954		0003
EUR/L 5160436.20 USD-S4260000.00EUR	CLO Reinv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		5,160,436	0.825511611				385,060		385,060		385,060			29,558		0003
EUR/L 5632870.50 USD-S4650000.00EUR	CLO Reinv6m ARESE?12A?DR XS2391580995	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		5,632,871	0.825511611				420,311		420,311		420,311			32,264		0003
EUR/L 1995630.00 USD-S1700000.00EUR	CLO Reinv6m DRYD 2017-62A C XS1826187723	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	07/17/2023		1,995,630	0.851861317				139,090		139,090		139,090			2,153		0003
EUR/L 1176195.00 USD-S1000000.00EUR	CLO Reinv6m RFTE 2018-1A CE XS1900081933	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	09/15/2023		1,176,195	0.850199159				80,840		80,840		80,840			2,701		0003
EUR/L 13932579.60 USD-S11670000.00EUR	CLO Reinv6m HNLY 3A D XS2240856562	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/06/2021	10/15/2024		13,932,580	0.837605119				866,960		866,960		866,960			79,302		0003
EUR/L 1799700.00 USD-S1500000.00EUR	CLO Reinv6m ANCHE 3A D XS2063531987	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025		1,799,700	0.833472245				113,726		113,726		113,726			11,196		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO Reinv6m DERPK 1A DR XS2393984641	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.806776926				1,291,011		1,291,011		1,291,011			163,144		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				664,085		664,085		664,085			88,243		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/21/2021	06/15/2026		289,247	0.720435139				28,205		28,205		28,205			2,489		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/21/2021	06/15/2029		333,277	0.703358545				38,488		38,488		38,488			4,070		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	10/22/2021	06/15/2034		424,655	0.673763651				52,385		52,385		52,385			7,032		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CAN IMPERIAL BK ... 2IGI19DL770X0HC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				1,717,777		1,717,777		1,717,777			176,231		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				8,140,913		8,140,913		8,140,913			713,344		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/02/2021	06/15/2044		615,818	0.612594953				74,385		74,385		74,385			14,102		0003
EUR/S 13452700.00 USD-L11500000.00EUR	CLO Reinv6m HARVT 25A D XS2240270368	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		13,452,700	0.854846982				(641,925)		(641,925)		(641,925)			68,722		0003
GBP/L 67046320.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025		67,046,320	0.727855011				5,330,196		5,330,196		5,330,196			417,821		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7434480.00 USD-S6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				493,578		493,578		493,578			72,541		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				382,063		382,063		382,063			59,999		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		23,279,063	0.805444807				1,479,358		1,479,358		1,479,358			240,090		0003
EUR/L 1226500.00 USD-S1000000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.81532817				71,660		71,660		71,660			11,946		0003
EUR/S 692520.00 USD-L600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2022	05/22/2024		692,520	0.86640097				(27,502)		(27,502)		(27,502)			3,277		0003
GBP/L 401938.11 USD-S303177.91GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2022	12/09/2024		401,938	0.754290032				19,227		19,227		19,227			2,417		0003
EUR/L 32870050.00 USD-S29000000.00EUR	Project Physicus - 7200542	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/26/2022	02/25/2025		32,870,050	0.88226212				382,756		382,756		382,756			211,768		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road - 7200561	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,540,687	0.872981231				209,627		209,627		209,627			183,715		0003
GBP/L 437160.08 USD-S353403.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	06/13/2022	12/09/2024		437,160	0.808407437				(6,460)		(6,460)		(6,460)			2,629		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		180,232	0.796908003				3,252		3,252		3,252			1,695		0003
GBP/S 60634000.00 USD-L48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025		60,634,000	0.804828974				533,449		533,449		533,449			377,860		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		194,092	0.814846972				(191)		(191)		(191)			1,825		0003
EUR/L 5482743.04 USD-S5231625.04EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025		5,482,743	0.954198474				(367,902)		(367,902)		(367,902)			35,118		0003
GBP/L 516242.61 USD-S446017.20GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024		516,243	0.863968203				(43,634)		(43,634)		(43,634)			3,105		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027		105,613	0.863930849				(5,603)		(5,603)		(5,603)			993		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027		44,451	0.863930929				(2,358)		(2,358)		(2,358)			418		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/20/2022	04/15/2026		8,981,865	0.946351342				(563,287)		(563,287)		(563,287)			75,074		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.930319099				(99,864)		(99,864)		(99,864)			17,925		0003
EUR/L 1603142.71 USD-S1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024		1,603,143	0.994727937				(155,620)		(155,620)		(155,620)			6,066		0003
EUR/L 49514.56 USD-S49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024		49,515	0.994728015				(4,806)		(4,806)		(4,806)			187		0003
EUR/L 8878.32 USD-S8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024		8,878	0.98299453				(846)		(846)		(846)			51		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO Reinv6m OZLME 1A BRRE XS2309360563	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		727,300	0.962463908				(56,215)		(56,215)		(56,215)			5,820		0003
EUR/L 999540.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 11A B1R XS2310127613	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/07/2022	10/16/2023		999,540	1.000460212				(97,634)		(97,634)		(97,634)			2,719		0003
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.970026191				(122,533)		(122,533)		(122,533)			12,641		0003
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027		526,672	0.912825191				(55,260)		(55,260)		(55,260)			4,953		0003
EUR/L 2070100.00 USD-S2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		2,070,100	0.966136902				(173,875)		(173,875)		(173,875)			17,993		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		155,335	0.944822351				(9,271)		(9,271)		(9,271)			1,248		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 372299.00 USD-L367326.65EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	11/02/2022	10/25/2023		372,299	0.986644203				30,923		30,923		30,923			1,054		0003
EUR/L 1748560.00 USD-S1600000.00EUR	CLO Reinv6m AVOCA 15A DR XS1768031004	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,748,560	0.91503866				(29,453)		(29,453)		(29,453)			9,118		0003
EUR/L 1092850.00 USD-S1000000.00EUR	CLO Reinv6m GLME 1A C1A XS1772821978	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,092,850	0.91503866				(18,408)		(18,408)		(18,408)			5,699		0003
EUR/L 684025.00 USD-S625000.00EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		684,025	0.913709294				(11,167)		(11,167)		(11,167)			3,699		0003
GBP/L 4664341.98 USD-S3816138.06GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025		4,664,342	0.81815143				(113,043)		(113,043)		(113,043)			29,876		0003
EUR/L 22760714.90 USD-S21402384.73EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025		22,760,715	0.940321287				(1,097,676)		(1,097,676)		(1,097,676)			146,517		0003
GBP/L 313256.86 USD-S255763.73GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024		313,257	0.816466493				(7,798)		(7,798)		(7,798)			1,884		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				27,033		27,033		27,033			19,104		0003
EUR/L 1228293.21 USD-S1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	10/25/2023		1,228,293	0.923571677				(16,979)		(16,979)		(16,979)			3,477		0003
EUR/S 1226618.81 USD-L1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2023		1,226,619	0.924832402				18,653		18,653		18,653			3,472		0003
GBP/L 606250.00 USD-S500000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CAN IMPERIAL BK 2IGI19DL770XOHC3ZE78	02/27/2023	02/18/2025		606,250	0.824742268				(19,707)		(19,707)		(19,707)			3,883		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	11/03/2025		478,305	0.822104756				(9,445)		(9,445)		(9,445)			3,665		0003
EUR/S 1649499.08 USD-L1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024		1,649,499	0.915080529				21,600		21,600		21,600			7,477		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.887070591				(105,803)		(141,744)		(105,803)			71,503		0003
EUR/L 1392767.25 USD-S1247060.68EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025		1,392,767	0.895383403				(2,111)		(2,111)		(2,111)			8,966		0003
EUR/L 736449.23 USD-S659492.99EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025		736,449	0.895503672				(1,077)		(1,077)		(1,077)			4,717		0003
GBP/L 7912101.31 USD-S6363033.53GBP	Coupon Hedge CMIL JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023		7,912,101	0.804215376				(169,453)		(169,453)		(169,453)			10,957		0003
EUR/L 11570126.86 USD-S10737538.15EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023		11,570,127	0.928039794				(181,671)		(181,671)		(181,671)			23,650		0003
GBP/L 10096504.04 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	01/22/2024		10,096,504	0.828020204				(503,936)		(503,936)		(503,936)			37,925		0003
GBP/L 1531457.95 USD-S1111000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/16/2025		1,531,458	0.725452501				131,287		131,287		131,287			10,732		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/15/2037		3,820,825	0.648298217				491,529		491,529		491,529			71,404		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	02/18/2048		12,567,966	0.584658559				1,597,481		1,597,481		1,597,481			312,022		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/17/2041		4,448,503	0.630636312				539,784		539,784		539,784			94,310		0003
GBP/L 2087406.11 USD-S1541545.02GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2024		2,087,406	0.738497896				130,775		130,775		130,775			10,264		0003
GBP/S 13476585.54 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	01/16/2024		13,476,586	0.824392793				612,748		612,748		612,748			49,879		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/30/2022	07/27/2026		724,612	0.966034236				(61,063)		(61,063)		(61,063)			6,355		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	07/14/2027		725,921	0.95051613				(54,837)		(54,837)		(54,837)			7,296		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1296750.00 USD-S1250000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7C6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.963948332				(109,981)		(109,981)		(109,981)			12,066		0003
EUR/L 755812.50 USD-S750000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC O V6W8S6QX2D1J857QP30	10/14/2022	02/15/2024		755,813	0.992309601				(72,083)		(72,083)		(72,083)			3,000		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO ReInv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.963948332				(115,436)		(115,436)		(115,436)			12,664		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(106,359)		(106,359)		(106,359)			11,212		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(114,945)		(114,945)		(114,945)			13,700		0003
EUR/S 516410.00 USD-L500000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	10/31/2022	10/17/2024		516,410	0.968222924				40,583		40,583		40,583			2,946		0003
EUR/S 798450.00 USD-L750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				48,822		48,822		48,822			7,520		0003
EUR/L 2180016.25 USD-S2125000.00EUR	CLO ReInv6m NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC O V6W8S6QX2D1J857QP30	11/01/2022	06/06/2024		2,180,016	0.974763376				(176,735)		(176,735)		(176,735)			10,551		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		1,853,600	0.944108761				(115,347)		(115,347)		(115,347)			16,169		0003
GBP/L 6501383.73 USD-S5253049.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025		6,501,384	0.807989399				(53,081)		(53,081)		(53,081)			45,561		0003
EUR/L 1727985.91 USD-S1603000.00EUR	CLO ACLO 3A B2R XS2057852217	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		1,727,986	0.927669601				(23,915)		(23,915)		(23,915)			2,518		0003
EUR/L 544350.00 USD-S500000.00EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024		544,350	0.918526683				(8,555)		(8,555)		(8,555)			2,350		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		13,774,444	0.80664677				171,008		171,008		171,008			83,148		0003
GBP/L 3627527.76 USD-S3030769.29GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025		3,627,528	0.835491688				(149,779)		(149,779)		(149,779)			25,421		0003
EUR/L 10973431.96 USD-S9939513.79EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2023	07/28/2023		10,973,432	0.905779871				112,322		112,322		112,322			15,197		0003
GBP/L 561293.39 USD-S441956.34GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	06/15/2023	09/28/2023		561,293	0.787389176				65		65		65			1,394		0003
GBP/L 1382564.08 USD-S1087031.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/15/2023	07/19/2024		1,382,564	0.78624326				10,665		10,665		10,665			7,100		0003
GBP/L 22654388.50 USD-S17706349.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024		22,654,389	0.781585838				307,908		307,908		307,908			116,334		0003
EUR/L 9631578.98 USD-S8429528.25EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		9,631,579	0.875196919				(91,226)		(91,226)		(91,226)			106,855		0003
EUR/L 369571.36 USD-S335784.31EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023		369,571	0.908577737				1,524		1,524		1,524			918		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				200,302		200,302		200,302			16,475		0003
EUR/L 3594299.10 USD-S3000000.00EUR	CLO ReInv6m Rockford Tower Europe XS1900082311	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023		3,594,299	0.834655079				308,234		308,234		308,234			8,254		0003
EUR/L 899485.28 USD-S750000.00EUR	CLO ReInv6m AVOCA 19A C XS1869413572	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		899,485	0.833810199				76,605		76,605		76,605			2,446		0003
EUR/L 3662967.00 USD-S3030000.00EUR	CLO ReInv6m DRYD 2018-66A B1 XS1908336073	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024		3,662,967	0.827198279				322,488		322,488		322,488			13,557		0003
EUR/L 1208900.00 USD-S1000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024		1,208,900	0.827198279				106,432		106,432		106,432			4,474		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO ReInv6m DERPK 1A B XS2223753398	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				50,846		50,846		50,846			2,703		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1214129.40 USD-S1000000.00EUR	CLO Reinv6m JUBIL 2019-22X D Mtge XS1980849563	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024		1,214,129	0.823635438				101,267		101,267		101,267			5,684		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO Reinv6m AQUE 2019-4A C XS2004873894	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		912,755	0.821688366				75,392		75,392		75,392			4,663		0003
EUR/L 6085032.00 USD-S5000000.00EUR	CLO Reinv6m CORDA 18A C XS2237426023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		6,085,032	0.821688366				502,612		502,612		502,612			31,085		0003
EUR/L 4868025.60 USD-S4000000.00EUR	CLO Reinv6m MDPKE 14A DN Mtge XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		4,868,026	0.821688366				402,090		402,090		402,090			24,868		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		2,447,674	0.817102278				204,674		204,674		204,674			13,932		0003
EUR/L 3059592.50 USD-S2500000.00EUR	CLO Reinv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		3,059,593	0.817102278				255,842		255,842		255,842			17,415		0003
EUR/S 592450.00 USD-L500000.00EUR	CLO Reinv6m CONTE 8A C XS2212661453	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2021	04/15/2024		592,450	0.843953076				(37,481)		(37,481)		(37,481)			2,640		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		6,254,000	0.799488327				493,627		493,627		493,627			56,864		0003
EUR/S 2422200.00 USD-L2000000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024		2,422,200	0.825695649				(180,824)		(180,824)		(180,824)			13,787		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO Reinv6m RFTE 2021-2A D XS2405874756	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/02/2022	01/25/2027		2,501,205	0.81960495				141,015		141,015		141,015			23,647		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE?2022-3A?C XS2440262736	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				332,073		332,073		332,073			48,509		0003
EUR/L 2819300.64 USD-S2400000.00EUR	CLO Reinv6m PHNXP 1A CR XS1890617225	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/09/2022	10/30/2023		2,819,301	0.851274946				184,045		184,045		184,045			8,150		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2022	09/30/2027		6,209,000	0.805282654				395,550		395,550		395,550			64,037		0003
EUR/L 22614094.07 USD-S20345563.72EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		22,614,094	0.89968511				(403,370)		(403,370)		(403,370)			196,558		0003
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2032		1,459,995	0.685494928				177,360		177,360		177,360			21,860		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2040		2,142,877	0.637511157				260,327		260,327		260,327			44,141		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2041		2,224,252	0.630636315				269,892		269,892		269,892			47,155		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2047		4,262,925	0.607422707				495,083		495,083		495,083			104,378		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.959821857				(129,664)		(129,664)		(129,664)			15,221		0003
EUR/L 9104285.96 USD-S8560953.89EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025		9,104,286	0.940321287				(439,071)		(439,071)		(439,071)			58,607		0003
GBP/L 6881666.67 USD-S5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		6,881,667	0.807297974				(158,304)		(158,304)		(158,304)			27,373		0003
EUR/S 3307920.00 USD-L3000000.00EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	12/31/2024		3,307,920	0.906914315				41,907		41,907		41,907			20,303		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.887311446				(7,149)		(9,449)		(7,149)			5,897		0003
GBP/L 2794053.00 USD-S2290704.95GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	02/18/2025		2,794,053	0.819850214				(73,713)		(73,713)		(73,713)			17,897		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.886603422				(698)		(698)		(698)			536		0003
EUR/L 31349385.99 USD-S28381503.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/19/2023	09/20/2023		31,349,386	0.905328856				253,624		253,624		253,624			74,295		0003

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EUR/L 128602.21 USD-S114941.42EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		128,602	0.893774843				61		61		61			824		0003
EUR/L 347610.87 USD-S310588.70EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025		347,611	0.893495362				207		207		207			2,238		0003
GBP/L 5960341.85 USD-S4814834.86GBP	Coupon Hedge CML FMAN	B1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	05/25/2023	08/30/2023		5,960,342	0.807811864				(154,490)		(154,490)		(154,490)			12,183		0003
EUR/L 3651300.00 USD-S3000000.00EUR	CLO Reinv6m PENTA 2020-8A C XS2249760039	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024		3,651,300	0.821625175				301,833		301,833		301,833			18,652		0003
EUR/L 612256.50 USD-S500000.00EUR	CLO Reinv6m AVOCA 17X CR Mtge XS2051458268	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		612,257	0.816651191				51,485		51,485		51,485			3,485		0003
EUR/L 10316522.03 USD-S8425000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		10,316,522	0.816651191				867,521		867,521		867,521			58,720		0003
EUR/L 6122565.00 USD-S5000000.00EUR	CLO Reinv6m HOLPK 1A A2RR XS2079844184	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024		6,122,565	0.816651191				507,523		507,523		507,523			35,973		0003
EUR/L 2449026.00 USD-S2000000.00EUR	CLO Reinv6m CORDA 16A D XS2078650798	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024		2,449,026	0.816651191				200,096		200,096		200,096			14,825		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO Reinv6m CRWPK 1A B1R XS2334258188	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		4,985,025	0.802403165				410,220		410,220		410,220			41,050		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/11/2021	05/15/2026		6,866,200	0.801025312				562,471		562,471		562,471			58,228		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		9,391,500	0.798594474				783,648		783,648		783,648			80,811		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		8,504,398	0.805465567				644,040		644,040		644,040			74,186		0003
EUR/S 5044330.00 USD-L4300000.00EUR	CLO TERM PENTA 2021-9A D XS2344757625	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	08/12/2021	07/10/2023		5,044,330	0.852442247				(350,124)		(350,124)		(350,124)			4,175		0003
EUR/L 31366839.38 USD-S25474571.09EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		31,366,839	0.81214976				2,525,506		2,525,506		2,525,506			219,813		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.808407437				792,617		792,617		792,617			105,322		0003
EUR/S 10629000.00 USD-L9000000.00EUR	CLO Reinv6m DERPK 1A OE XS2223753984	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024		10,629,000	0.846740051				(669,187)		(669,187)		(669,187)			47,371		0003
EUR/S 9977727.50 USD-L8425000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		9,977,728	0.844380647				(550,324)		(550,324)		(550,324)			56,792		0003
EUR/S 4659824.00 USD-L4000000.00EUR	CLO Reinv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024		4,659,824	0.858401519				(249,951)		(249,951)		(249,951)			17,247		0003
EUR/S 2912390.00 USD-L2500000.00EUR	CLO Reinv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024		2,912,390	0.858401519				(156,219)		(156,219)		(156,219)			10,779		0003
EUR/S 2339600.00 USD-L2000000.00EUR	CLO Reinv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		2,339,600	0.854846982				(111,639)		(111,639)		(111,639)			11,952		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				738,529		738,529		738,529			114,142		0003
GBP/S 336534.37 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/10/2022	06/17/2024		336,534	0.799331432				3,315		3,315		3,315			1,655		0003
EUR/L 1034800.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 12A CN XS1861236039	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	10/16/2023		1,034,800	0.966370313				(62,374)		(62,374)		(62,374)			2,814		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO Reinv6m HARVT 29A D XS2498563712	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.919058516				(391,063)		(391,063)		(391,063)			87,492		0003
EUR/L 1055518.00 USD-S1000000.00EUR	CLO Reinv6m RFTE 2018-1A C XS1900082238	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	09/20/2023		1,055,518	0.947402129				(40,117)		(40,117)		(40,117)			2,501		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		280,975	0.918442317				(9,805)		(9,805)		(9,805)			2,355		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	04/21/2026		23,887,882	0.915700603				768,060		768,060		768,060			200,251		0003
EUR/L 955800.00 USD-S900000.00EUR	CLO ReInv6m CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		955,800	0.941619586				(39,304)		(39,304)		(39,304)			4,103		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.907441016				(62,181)		(62,181)		(62,181)			20,172		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/03/2022	10/20/2027		11,164,000	0.895736295				(271,849)		(271,849)		(271,849)			115,880		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.908657232				(223,240)		(223,240)		(223,240)			69,929		0003
EUR/L 5402940.00 USD-S5100000.00EUR	CLO ReInv6m CORDA 24A D XS2511418357	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024		5,402,940	0.943930527				(235,983)		(235,983)		(235,983)			23,192		0003
EUR/L 22845760.00 USD-S21700000.00EUR	CLO ReInv6m HAYEM 10A B2 XS2500204818	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/22/2022	04/15/2025		22,845,760	0.949848024				(1,349,153)		(1,349,153)		(1,349,153)			153,021		0003
EUR/L 8377980.00 USD-S7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		8,377,980	0.93101201				(490,786)		(490,786)		(490,786)			87,100		0003
EUR/L 6879360.00 USD-S6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.930319099				(399,457)		(399,457)		(399,457)			71,701		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.965717045				(948,435)		(948,435)		(948,435)			107,284		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.965717045				(613,130)		(613,130)		(613,130)			69,355		0003
EUR/L 5616281.25 USD-S5625000.00EUR	CLO ReInv6m GRIPK 1A A2ER XS2309454119	D1	Currency	CAN IMPERIAL BK 21GI19DL770X0HC3ZE78	09/29/2022	11/21/2023		5,616,281	1.001552406				(567,602)		(567,602)		(567,602)			17,638		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.969180074				(688,529)		(688,529)		(688,529)			70,420		0003
EUR/L 6492937.50 USD-S6375000.00EUR	CLO ReInv6m ACCUN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025		6,492,938	0.981836033				(597,654)		(597,654)		(597,654)			43,721		0003
EUR/L 2753350.00 USD-S2650000.00EUR	CLO ReInv6m OZLME 1A BRRE XS2309360563	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		2,753,350	0.962463908				(212,816)		(212,816)		(212,816)			22,034		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/15/2026		1,929,162	0.958965851				(148,569)		(148,569)		(148,569)			16,829		0003
EUR/L 1941988.80 USD-S1860000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		1,941,989	0.957781013				(147,454)		(147,454)		(147,454)			16,979		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	09/21/2026		4,112,965	0.95746005				(315,931)		(315,931)		(315,931)			36,960		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.95846777				(656,635)		(656,635)		(656,635)			80,139		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.963344733				(90,301)		(90,301)		(90,301)			10,226		0003
EUR/L 3753525.00 USD-S3750000.00EUR	CLO ReInv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023		3,753,525	0.999060883				(360,878)		(360,878)		(360,878)			10,209		0003
EUR/L 6193200.00 USD-S6000000.00EUR	CLO ReInv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024		6,193,200	0.968804495				(458,651)		(458,651)		(458,651)			29,577		0003
EUR/L 772509.75 USD-S750000.00EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024		772,510	0.970861533				(61,327)		(61,327)		(61,327)			4,104		0003
EUR/L 516385.00 USD-S500000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/31/2022	10/17/2024		516,385	0.968269799				(40,608)		(40,608)		(40,608)			2,945		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1326250.00 USD-S1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				(83,143)		(83,143)		(83,143)			12,094		0003
EUR/L 6540048.75 USD-S6375000.00EUR	CLO Reinv6m NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		6,540,049	0.974763376				(530,206)		(530,206)		(530,206)			31,653		0003
GBP/S 311935.30 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2022	06/11/2025		311,935	0.86236633				21,913		21,913		21,913			2,178		0003
EUR/L 35782.02 USD-S34174.78EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2022	12/31/2024		35,782	0.955082469				(2,378)		(2,378)		(2,378)			220		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO Reinv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		2,389,750	0.920598389				(119,967)		(119,967)		(119,967)			25,505		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO Reinv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.915783463				(1,218,472)		(1,218,472)		(1,218,472)			278,572		0003
EUR/L 20245170.00 USD-S18600000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.918737654				(1,052,136)		(1,052,136)		(1,052,136)			227,523		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.89962036				(91,069)		(91,069)		(91,069)			35,194		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(21,212)		(21,212)		(21,212)			12,507		0003
EUR/L 1077970.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		1,077,970	0.927669601				(14,919)		(14,919)		(14,919)			1,571		0003
EUR/L 1081980.00 USD-S1000000.00EUR	CLO Reinv6m DRYD 2017-51X C XS1584046566	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		1,081,980	0.924231502				(16,104)		(16,104)		(16,104)			3,140		0003
EUR/L 5315767.74 USD-S4913000.00EUR	CLO AVOCA 11A B2R XS1605709036	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		5,315,768	0.924231502				(79,117)		(79,117)		(79,117)			15,429		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO DRYD 2017-56A B1 XS1712177507	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(16,207)		(16,207)		(16,207)			4,987		0003
EUR/L 1636702.50 USD-S1500000.00EUR	CLO Reinv6m DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,636,703	0.91647688				(24,311)		(24,311)		(24,311)			7,481		0003
EUR/L 1309362.00 USD-S1200000.00EUR	CLO CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,309,362	0.91647688				(19,449)		(19,449)		(19,449)			5,985		0003
EUR/L 4917825.00 USD-S4500000.00EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		4,917,825	0.91503866				(82,835)		(82,835)		(82,835)			25,644		0003
EUR/L 2462490.00 USD-S2250000.00EUR	CLO TERM CADOG 5A DRR XS2339511375	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		2,462,490	0.913709294				(40,201)		(40,201)		(40,201)			13,317		0003
EUR/L 3008137.00 USD-S2750000.00EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/20/2022	10/31/2024		3,008,137	0.914187087				(56,671)		(56,671)		(56,671)			17,409		0003
EUR/L 2753000.00 USD-S2500000.00EUR	CLO Reinv6m CORDA 9A CR XS2378719442	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026		2,753,000	0.908100254				(74,869)		(74,869)		(74,869)			24,401		0003
EUR/L 587302.50 USD-S523753.87EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/02/2023	12/31/2024		587,303	0.891795744				2,474		2,474		2,474			3,605		0003
SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/03/2023	05/15/2026		1,665,598	10.04959999				(65,284)		(65,284)		(65,284)			14,125		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/25/2027		2,069,697	0.886603422				43,657		32,336		43,657			21,517		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(14,298)		(18,899)		(14,298)			11,794		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	11/03/2025		3,455,203	0.818283732				(53,479)		(53,479)		(53,479)			26,472		0003
GBP/L 6515812.99 USD-S5230723.17GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023		6,515,813	0.80277368				(127,030)		(127,030)		(127,030)			7,031		0003
EUR/L 67945440.84 USD-S63056072.94EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023		67,945,441	0.928039794				(1,066,858)		(1,066,858)		(1,066,858)			138,883		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 36730815.87 USD-S29671588.83GBP	Coupon Hedge CML FMAN	B1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	05/25/2023	08/30/2023		36,730,816	0.807811864				(952,050)		(952,050)		(952,050)			75,079		0003
EUR/S 6004290.12 USD-L5512822.04EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/20/2024		6,004,290	0.91814718				105,408		105,408		105,408			28,329		0003
EUR/L 7457019.87 USD-S6885267.28EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/09/2023	09/20/2023		7,457,020	0.923326932				(86,718)		(86,718)		(86,718)			17,672		0003
AUD/L 11743134.46 USD-S17260507.45AUD	Hurstville - 1BANOPDR5	B1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	06/13/2023	09/21/2023		11,743,134	1.469838186				220,634		220,634		220,634			27,999		0003
EUR/S 186192.53 USD-L172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/13/2023	06/15/2023		186,193	0.925840204				1,895		1,895		1,895			189		0003
EUR/L 190637.98 USD-S172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/13/2023	12/31/2024		190,638	0.904250716				(1,848)		(1,848)		(1,848)			1,170		0003
EUR/S 192561.79 USD-L172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/15/2023	12/31/2024		192,562	0.895216699				(76)		(76)		(76)			1,182		0003
CHF/S 23529.11 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/06/2021	01/16/2024		23,529	0.850010901				(692)		(692)		(692)			87		0003
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027		49,325	0.810947466				(63)		(63)		(63)			465		0003
EUR/L 1199313.70 USD-S1000000.00EUR	CLO Reinv6m BECLO 6A DE XS1854559041	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		1,199,314	0.833810203				102,140		102,140		102,140			3,262		0003
EUR/L 12089000.00 USD-S10000000.00EUR	CLO Reinv6m CORDA 12A CR XS2325584238	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024		12,089,000	0.827198279				1,064,317		1,064,317		1,064,317			44,743		0003
EUR/L 5712167.42 USD-S4710000.00EUR	CLO Reinv6m HARVT 21A DR XS2326523730	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		5,712,167	0.824555664				478,969		478,969		478,969			25,458		0003
EUR/S 7170108.00 USD-L6000000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023		7,170,108	0.836807479				(617,616)		(617,616)		(617,616)			7,737		0003
EUR/L 455506.75 USD-S384134.55EUR	College Square July 2021 - 7200462	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024		455,507	0.84331253				24,925		24,925		24,925			2,708		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.830151089				27,694		27,694		27,694			5,615		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		85,032	0.776819656				3,346		3,346		3,346			800		0003
GBP/L 49270276.45 USD-S39895125.44GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024		49,270,276	0.80971943				(1,172,016)		(1,172,016)		(1,172,016)			231,026		0003
EUR/L 1526816.45 USD-S1493000.00EUR	Domi 2020-1 Class C-50136236	B1	Currency	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/14/2022	04/15/2025		1,526,816	0.97785166				(134,101)		(134,101)		(134,101)			10,227		0003
GBP/L 5099526.85 USD-S4598000.00GBP	PMF 2019-1B - Class C - 50136746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2022	12/06/2024		5,099,527	0.901652278				(672,906)		(672,906)		(672,906)			30,580		0003
GBP/L 13719910.90 USD-S11949580.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	10/25/2022	06/16/2025		13,719,911	0.870966337				(1,094,922)		(1,094,922)		(1,094,922)			96,147		0003
EUR/L 1803134.70 USD-S1764492.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023		1,803,135	0.978569333				(134,318)		(134,318)		(134,318)			5,212		0003
EUR/L 687230.95 USD-S677876.26EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/28/2022	08/16/2023		687,231	0.986387851				(54,179)		(54,179)		(54,179)			1,233		0003
EUR/L 133089.18 USD-S128737.84EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/28/2022	08/16/2024		133,089	0.967305081				(10,044)		(10,044)		(10,044)			708		0003
EUR/L 253577.19 USD-S249780.53EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2023		253,577	0.985027597				(20,021)		(20,021)		(20,021)			582		0003
EUR/L 2074859.84 USD-S2022280.54EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/28/2022	03/15/2024		2,074,860	0.974658867				(160,179)		(160,179)		(160,179)			8,739		0003
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026		1,748,908	0.947328529				(110,383)		(110,383)		(110,383)			14,402		0003
EUR/L 1361198.69 USD-S1336999.01EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/16/2023		1,361,199	0.982221787				(105,722)		(105,722)		(105,722)			3,702		0003

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EUR/L 304611.36 USD-S294937.41EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/15/2024		304,611	0.968241664				(22,975)		(22,975)		(22,975)			1,556		0003
EUR/L 214034.06 USD-S212192.23EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	07/28/2023		214,034	0.991394687				(17,833)		(17,833)		(17,833)			296		0003
EUR/L 273163.15 USD-S267707.28EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/29/2024		273,163	0.980027064				(22,137)		(22,137)		(22,137)			1,043		0003
EUR/L 177473.92 USD-S169883.52EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	07/28/2025		177,474	0.957230899				(12,186)		(12,186)		(12,186)			1,280		0003
EUR/L 74031.76 USD-S70706.44EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2022	12/31/2024		74,032	0.955082521				(4,920)		(4,920)		(4,920)			454		0003
GBP/L 4097270.54 USD-S3418665.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025		4,097,271	0.834376304				(156,440)		(156,440)		(156,440)			28,713		0003
GBP/L 18317516.73 USD-S14935518.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024		18,317,517	0.815368057				(532,008)		(532,008)		(532,008)			94,063		0003
GBP/L 14878084.49 USD-S12080289.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025		14,878,084	0.811951932				(177,816)		(177,816)		(177,816)			104,263		0003
GBP/L 372609.61 USD-S298732.95GBP	iQ Pool I 7200423	B1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	01/18/2023	05/16/2024		372,610	0.801731737				(5,100)		(5,100)		(5,100)			1,747		0003
GBP/L 2989327.59 USD-S2420610.09GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025		2,989,328	0.809750694				(27,526)		(27,526)		(27,526)			20,949		0003
EUR/L 499311.52 USD-S446832.00EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/02/2023	11/27/2024		499,312	0.894896236				906		906		906			2,968		0003
EUR/L 1215108.59 USD-S1083628.67EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/02/2023	12/31/2024		1,215,109	0.891795745				5,119		5,119		5,119			7,458		0003
GBP/L 3403742.66 USD-S2794993.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		3,403,743	0.821152898				(79,712)		(79,712)		(79,712)			23,853		0003
EUR/L 4781.72 USD-S4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2024		4,782	0.909630844				(65)		(65)		(65)			28		0003
EUR/S 4772.16 USD-L4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/17/2023	10/25/2024		4,772	0.911453095				74		74		74			27		0003
EUR/S 12801.93 USD-L11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024		12,802	0.91349195				191		191		191			66		0003
EUR/L 30920169.57 USD-S28174943.91EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023		30,920,170	0.911215698				150,818		150,818		150,818			33,365		0003
GBP/L 2198846.74 USD-S1767277.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025		2,198,847	0.803729304				(3,746)		(3,746)		(3,746)			15,409		0003
EUR/L 1142904.64 USD-S1022731.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/18/2023	11/27/2024		1,142,905	0.894853301				2,129		2,129		2,129			6,795		0003
SEK/S 285970.86 USD-L2901717.74SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	05/15/2026		285,971	10.14690007				(8,875)		(8,875)		(8,875)			2,425		0003
EUR/L 17903.03 USD-S16008.22EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	04/25/2024		17,903	0.894162608				180		180		180			81		0003
EUR/S 119382.35 USD-L106949.38EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/04/2023	01/25/2024		119,382	0.895855878				(1,429)		(1,429)		(1,429)			452		0003
GBP/L 16519100.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	01/31/2024		16,519,100	0.786967813				39,046		39,046		39,046			63,391		0003
EUR/L 1200595.83 USD-S1090385.53EUR	Coupon Hedge CLO MUSD	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023		1,200,596	0.908203663				5,443		5,443		5,443			2,981		0003
EUR/L 6647300.00 USD-S5500000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	07/01/2021	07/17/2023		6,647,300	0.827403607				640,849		640,849		640,849			7,173		0003
EUR/L 18109087.50 USD-S15000000.00EUR	CLO TERM GLME 4A CR XS2363582169	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/20/2023		18,109,088	0.828313409				1,725,245		1,725,245		1,725,245			21,195		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2459638.00 USD-S2000000.00EUR	CLO Reinv6m AVOCA?21A?D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				200,302		200,302		200,302			16,475		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		6,833,849	0.804817315				557,793		557,793		557,793			54,542		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO Reinv6m CONTE 9A C XS2356404736	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				525,727		525,727		525,727			54,704		0003
EUR/S 5970000.00 USD-L5000000.00EUR	CLO TERM CONTE 9A C XS2356404736	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023		5,970,000	0.837520938				(507,559)		(507,559)		(507,559)			7,654		0003
EUR/L 1823550.00 USD-S1500000.00EUR	CLO Reinv6m AQUE 2019-4A CR XS2387683654	D1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	09/10/2021	07/15/2024		1,823,550	0.822571358				148,928		148,928		148,928			9,315		0003
EUR/L 2765180.00 USD-S2200000.00EUR	CLO Reinv6m AQUE 2020-5A B2R XS2389542072	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/20/2026		2,765,180	0.795608243				228,790		228,790		228,790			25,152		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO Reinv6m AQUE 2020-5A DR XS2389542403	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/23/2021	10/20/2026		5,404,670	0.795608243				447,180		447,180		447,180			49,162		0003
EUR/L 1211370.00 USD-S1000000.00EUR	CLO Reinv6m ARESE?12A?B2R XS2391579633	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		1,211,370	0.825511611				90,390		90,390		90,390			6,939		0003
EUR/L 715482.00 USD-S600000.00EUR	CLO Reinv6m CORDA 14A DR XS2350866542	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	05/22/2024		715,482	0.83859552				48,119		48,119		48,119			3,386		0003
EUR/L 18955680.00 USD-S16000000.00EUR	CLO Reinv6m ARESE 14A D XS2243971517	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/06/2021	04/15/2024		18,955,680	0.844074177				1,196,771		1,196,771		1,196,771			84,482		0003
EUR/L 1499750.00 USD-S1250000.00EUR	CLO Reinv6m RFTE 2019-1A D XS2064434132	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025		1,499,750	0.833472245				94,772		94,772		94,772			9,330		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025		5,711,910	0.822842097				377,366		377,366		377,366			43,274		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/16/2025		191,605	0.725452501				16,426		16,426		16,426			1,343		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2028		298,504	0.708842807				33,492		33,492		33,492			3,325		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/17/2030		344,378	0.698104637				40,467		40,467		40,467			4,546		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	02/18/2048		1,572,410	0.584658559				199,865		199,865		199,865			39,038		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/17/2041		556,563	0.630636317				67,534		67,534		67,534			11,799		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	06/17/2047		1,066,691	0.607422707				123,882		123,882		123,882			26,118		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/05/2022	01/11/2027		18,243,674	0.726374664				1,694,201		1,694,201		1,694,201			171,553		0003
EUR/L 12878140.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		12,878,140	0.854160616				660,459		660,459		660,459			65,787		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE?2022-3A?C XS2440262736	D1	Currency	CRED AGRICOLE SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				332,073		332,073		332,073			48,509		0003
EUR/L 2935275.00 USD-S2500000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/09/2022	10/30/2023		2,935,275	0.851708954				190,218		190,218		190,218			8,485		0003
GBP/L 523413.99 USD-S386597.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	CAN IMPERIAL BK 2IGI19DL770X0HC3ZE78	02/10/2022	12/09/2024		523,414	0.738606987				34,637		34,637		34,637			3,148		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				43,425		43,425		43,425			4,304		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2022	04/15/2027		4,279,100	0.817929004				239,123		239,123		239,123			41,677		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2022	04/15/2027		6,357,520	0.817929004				355,268		355,268		355,268			61,921		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1716600.00 USD-L1500000.00EUR	CLO Reinv6m BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/08/2022	10/22/2024	1,716,600	0.873820343				(41,546)		(41,546)		(41,546)			9,843		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027	116,769	0.74476803				8,565		8,565		8,565			1,098		0003
GBP/L 41093.09 USD-S32935.07GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024	41,093	0.801474652				(302)		(302)		(302)			247		0003
EUR/L 28267617.59 USD-S25431954.65EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026	28,267,618	0.89968511				(504,213)		(504,213)		(504,213)			245,697		0003
GBP/S 1686089.46 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	01/16/2024	1,686,089	0.824392793				76,662		76,662		76,662			6,240		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	4,232,074	0.945163093				(260,374)		(260,374)		(260,374)			35,373		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	2,588,750	0.965717045				(239,504)		(239,504)		(239,504)			27,092		0003
EUR/L 1872093.75 USD-S1875000.00EUR	CLO Reinv6m GRIPK 1A A2ER XS2309454119	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	09/29/2022	11/21/2023	1,872,094	1.001552406				(189,201)		(189,201)		(189,201)			5,879		0003
EUR/L 2204126.25 USD-S2150000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025	2,204,126	0.975443217				(195,394)		(195,394)		(195,394)			16,699		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026	2,579,500	0.969180074				(229,510)		(229,510)		(229,510)			23,473		0003
EUR/L 2644029.05 USD-S2643500.35EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	2,644,029	0.99980004				(257,794)		(257,794)		(257,794)			7,485		0003
EUR/L 1000901.52 USD-S987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	1,000,902	0.986485154				(96,119)		(96,119)		(96,119)			5,180		0003
EUR/L 514775.00 USD-S500000.00EUR	CLO Reinv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025	514,775	0.97129814				(44,859)		(44,859)		(44,859)			3,371		0003
EUR/L 98489.51 USD-S93978.54EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025	98,490	0.954198473				(6,282)		(6,282)		(6,282)			666		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025	1,632,478	0.816060063				(21,212)		(21,212)		(21,212)			12,507		0003
EUR/L 431188.00 USD-S400000.00EUR	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023	431,188	0.927669601				(5,967)		(5,967)		(5,967)			628		0003
EUR/L 2510243.00 USD-S2300000.00EUR	CLO Reinv6m HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	11/12/2024	2,510,243	0.916245957				(54,016)		(54,016)		(54,016)			14,705		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	D1	Currency	CAN IMPERIAL BK ... 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	1,487,460	0.873973082				(9,816)		(9,816)		(9,816)			16,145		0003
GBP/L 1718318.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	1,718,318	0.808930594				(46,506)		(46,506)		(46,506)			4,673		0003
GBP/S 1722083.33 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	1,722,083	0.806516657				31,239		31,239		31,239			8,762		0003
EUR/L 539547.48 USD-S492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/17/2023	07/25/2024	539,547	0.912051762				(7,194)		(7,194)		(7,194)			2,792		0003
EUR/L 3076737.69 USD-S2832570.14EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2023	3,076,738	0.920640765				(32,631)		(32,631)		(32,631)			8,710		0003
EUR/S 53681.41 USD-L49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	53,681	0.917515393				640		640		640			203		0003
EUR/S 1096868.25 USD-L1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	1,096,868	0.913492281				16,380		16,380		16,380			5,676		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	04/18/2028	3,382,200	0.886996629				(56,680)		(67,039)		(56,680)			37,071		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	11/03/2025		3,455,203	0.818283732				(53,479)		(53,479)		(53,479)			26,472		0003
GBP/L 8493082.16 USD-S6818022.82GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023		8,493,082	0.80277368				(165,579)		(165,579)		(165,579)			9,165		0003
GBP/L 629808.08 USD-S503406.57GBP	Brunel Sept 2021 - 7200467	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	04/13/2023	12/09/2024		629,808	0.799301543				(2,108)		(2,108)		(2,108)			3,787		0003
EUR/L 96312470.25 USD-S87208748.95EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7C6T14HNAYLU02	04/21/2023	07/28/2023		96,312,470	0.905477232				1,017,691		1,017,691		1,017,691			133,378		0003
EUR/L 1123200.00 USD-S1000000.00EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	04/25/2023	10/27/2025		1,123,200	0.89031339				5,805		(2,948)		5,805			8,570		0003
GBP/L 710999.36 USD-S571998.33GBP	Brunel Sept 2021 - 7200467	B1	Currency	CRED AGRICOLE SA .. 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024		710,999	0.804499079				(7,019)		(7,019)		(7,019)			4,276		0003
EUR/L 670191.12 USD-S604429.22EUR	East Road - 7200561 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/24/2023	05/27/2026		670,191	0.901875901				(12,811)		(12,811)		(12,811)			5,716		0003
GBP/S 1743699.40 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023		1,743,699	0.797155748				21,125		21,125		21,125			4,742		0003
GBP/L 952191.89 USD-S782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	06/13/2023	01/11/2027		952,192	0.821287776				(7,445)		(7,445)		(7,445)			8,954		0003
EUR/L 1409128.30 USD-S1288961.04EUR	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/15/2023	09/28/2023		1,409,128	0.914722272				(3,679)		(3,679)		(3,679)			3,499		0003
EUR/L 1321478.25 USD-S1215579.40EUR	Motive Capital Fund Ii-b	N/A	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023		1,321,478	0.919863342				(10,421)		(10,421)		(10,421)			3,151		0003
GBP/L 10083127.86 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	10/20/2023		10,083,128	0.829118647				(530,948)		(530,948)		(530,948)			27,927		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2028		2,385,881	0.708842814				267,699		267,699		267,699			26,580		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2032		2,919,990	0.685494928				354,719		354,719		354,719			43,720		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2034		3,394,181	0.673763644				418,703		418,703		418,703			56,202		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	06/16/2036		3,650,296	0.655694709				467,606		467,606		467,606			65,737		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2047		6,580,542	0.607791892				762,868		762,868		762,868			161,125		0003
EUR/L 1503409.38 USD-S1495000.00EUR	CLO ReInv6m CADOG 12A B1N XS1861235817	D1	Currency	GOLDMAN SACHS GP .. KD3XUN7C6T14HNAYLU02	10/06/2022	10/16/2023		1,503,409	0.99440646				(136,866)		(136,866)		(136,866)			4,089		0003
EUR/L 1008750.00 USD-S1000000.00EUR	CLO ReInv6m HARVT 20A B1R XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	10/20/2023		1,008,750	0.991325898				(88,667)		(88,667)		(88,667)			2,794		0003
EUR/L 930429.50 USD-S910000.00EUR	CLO ReInv6m CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024		930,430	0.978042936				(83,234)		(83,234)		(83,234)			5,296		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		1,043,500	0.958313368				(79,685)		(79,685)		(79,685)			9,103		0003
EUR/L 647329.60 USD-S620000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402 .	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		647,330	0.957781013				(49,151)		(49,151)		(49,151)			5,660		0003
EUR/L 1197570.00 USD-S1140000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		1,197,570	0.951927653				(88,083)		(88,083)		(88,083)			11,279		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	01/15/2027		1,311,225	0.953307022				(98,222)		(98,222)		(98,222)			12,349		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.958467768				(199,653)		(199,653)		(199,653)			24,366		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2022	12/07/2026		2,204,567	0.941681655				(301,333)		(301,333)		(301,333)			20,448		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 516470.00 USD-S500000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2022	07/27/2026		516,470	0.968110442				(44,589)		(44,589)		(44,589)			4,530		0003
EUR/L 2001880.00 USD-S2000000.00EUR	CLO Reinv6m CRNCL 2018-10A C2R XS2350605825	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023		2,001,880	0.999060883				(192,468)		(192,468)		(192,468)			5,445		0003
EUR/L 1251175.00 USD-S1250000.00EUR	CLO Reinv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023		1,251,175	0.999060883				(120,293)		(120,293)		(120,293)			3,403		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(232,077)		(232,077)		(232,077)			27,801		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(190,844)		(190,844)		(190,844)			23,930		0003
EUR/L 3717834.06 USD-S3524000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.947863714				(286,161)		(286,161)		(286,161)			40,023		0003
EUR/L 5000815.46 USD-S4875000.00EUR	CLO Reinv6m GROSV 2022-1A C XS2551763829	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/31/2022	05/24/2024		5,000,815	0.974841011				(402,908)		(402,908)		(402,908)			23,739		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				100,310		100,310		100,310			14,060		0003
EUR/S 2646750.00 USD-L2500000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				166,671		166,671		166,671			23,244		0003
EUR/L 2515600.00 USD-S2375000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		2,515,600	0.944108761				(156,542)		(156,542)		(156,542)			21,944		0003
EUR/L 649937.50 USD-S625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	11/04/2022	11/17/2025		649,938	0.961630926				(48,917)		(48,917)		(48,917)			5,020		0003
GBP/S 2218693.66 USD-L1777600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024		2,218,694	0.801192175				30,583		30,583		30,583			9,888		0003
GBP/L 1229386.16 USD-S996826.53GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025		1,229,386	0.810832725				(14,014)		(14,014)		(14,014)			8,615		0003
EUR/L 543800.00 USD-S500000.00EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		543,800	0.919455682				(7,782)		(7,782)		(7,782)			2,087		0003
EUR/L 1294244.00 USD-S1190000.00EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GP KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		1,294,244	0.919455682				(18,522)		(18,522)		(18,522)			4,967		0003
GBP/L 13713073.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023		13,713,073	0.810175808				(396,255)		(396,255)		(396,255)			14,797		0003
GBP/L 468977.99 USD-S375842.67GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/02/2023	07/19/2024		468,978	0.801407908				(5,358)		(5,358)		(5,358)			2,408		0003
GBP/L 725259.63 USD-S584444.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	06/16/2025		725,260	0.805841378				(3,145)		(3,145)		(3,145)			5,082		0003
GBP/L 1287295.20 USD-S1032512.43GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024		1,287,295	0.802078987				(15,798)		(15,798)		(15,798)			6,610		0003
EUR/L 3950043.25 USD-S3633500.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023		3,950,043	0.919863346				(31,149)		(31,149)		(31,149)			9,418		0003
EUR/L 1106431.41 USD-S1004865.06EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS ROMUWSFPUBMPRO8K5P83	06/16/2023	09/28/2023		1,106,431	0.908203664				5,016		5,016		5,016			2,747		0003
EUR/L 21110.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		21,111	0.900009				(105)		(105)		(105)			130		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.886603422				(279)		(279)		(279)			214		0003
GBP/L 1993225.00 USD-S1625000.00GBP	Tower Bridge 2023-2 Class B	N/A	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	03/20/2025		1,993,225	0.815261699				(38,824)		(38,824)		(38,824)			13,083		0003
EUR/L 919149.93 USD-S832500.00EUR	CLO HARVT 19A C XS1802401957	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2023	10/31/2024		919,150	0.905728187				(8,651)		(8,651)		(8,651)			5,319		0003
GBP/L 32485349.15 USD-S26115724.05GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	11/03/2025		32,485,349	0.803923145				(45,853)		(45,853)		(45,853)			248,887		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2450068.00 USD-S2000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025		2,450,068	0.816303874				198,357		198,357		198,357			15,241		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				100,151		100,151		100,151			8,237		0003
EUR/L 604450.00 USD-S500000.00EUR	CLO Reinv6m GLME 2A B1A XS1911601349	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024		604,450	0.827198279				53,216		53,216		53,216			2,237		0003
EUR/L 2425548.80 USD-S2000000.00EUR	CLO Reinv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		2,425,549	0.824555663				203,384		203,384		203,384			10,810		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO Reinv6m CONTE 8A C XS2212661453	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				50,846		50,846		50,846			2,703		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		2,447,674	0.817102278				204,674		204,674		204,674			13,932		0003
EUR/S 902175.00 USD-L750000.00EUR	CLO Reinv6m AQUE 2019-4A C XS2004873894	D1	Currency	CAN IMPERIAL BK ... 21GI19DL770XOHC3ZE78	10/21/2021	07/15/2024		902,175	0.8313243				(65,373)		(65,373)		(65,373)			4,609		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.805736846				446,573		446,573		446,573			57,073		0003
EUR/S 590500.00 USD-L500000.00EUR	CLO Reinv6m DERPK 1A B XS2223753398	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024		590,500	0.846740051				(37,177)		(37,177)		(37,177)			2,632		0003
EUR/S 8882250.00 USD-L7500000.00EUR	CLO Reinv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		8,882,250	0.844380647				(489,902)		(489,902)		(489,902)			50,557		0003
EUR/S 5849000.00 USD-L5000000.00EUR	CLO Reinv6m CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		5,849,000	0.854846982				(279,098)		(279,098)		(279,098)			29,879		0003
GBP/L 26068066.60 USD-S19610887.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025		26,068,067	0.752295441				1,399,378		1,399,378		1,399,378			175,534		0003
GBP/L 4339843.66 USD-S3300512.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/22/2022	04/22/2025		4,339,844	0.760514108				192,072		192,072		192,072			29,223		0003
EUR/L 3004155.00 USD-S2700000.00EUR	CLO Reinv6m SCULE 7A C XS2244912718	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	07/15/2024		3,004,155	0.898755224				5,270		5,270		5,270			15,346		0003
GBP/S 6308888.89 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024		6,308,889	0.880591758				726,203		726,203		726,203			26,572		0003
GBP/S 7039499.93 USD-L5555555.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	11/15/2023		7,039,500	0.789197465				12,154		12,154		12,154			21,642		0003
GBP/S 6738292.77 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	01/16/2024		6,738,293	0.824392793				306,374		306,374		306,374			24,940		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2026		1,155,949	0.720435147				112,719		112,719		112,719			9,947		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2031		1,411,160	0.691180538				170,086		170,086		170,086			19,916		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2039		2,099,963	0.632751202				272,508		272,508		272,508			41,960		0003
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/16/2042		2,308,962	0.624258694				278,976		278,976		278,976			50,290		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2044		2,461,058	0.612594955				297,271		297,271		297,271			56,357		0003
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2046		2,558,023	0.608050592				302,708		302,708		302,708			61,306		0003
EUR/L 1656080.00 USD-S1600000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,656,080	0.966136902				(139,100)		(139,100)		(139,100)			14,394		0003
GBP/L 8471280.00 USD-S7510000.00GBP	MORTI 2022-1 B-Class B -50136410	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2022	06/23/2025		8,471,280	0.886524823				(823,063)		(823,063)		(823,063)			59,654		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 5581346.54 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/20/2022	12/17/2025		5,581,347	0.88544941				(495,288)		(495,288)		(495,288)			43,845		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO Reinv6m MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(27,612)		(27,612)		(27,612)			8,548		0003
GBP/S 517617.56 USD-L421461.19GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/13/2023	02/20/2024		517,618	0.81423279				16,403		16,403		16,403			2,077		0003
GBP/L 6867091.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023		6,867,091	0.80893059				(185,857)		(185,857)		(185,857)			18,677		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		6,887,222	0.80664769				137,243		137,243		137,243			32,244		0003
GBP/S 6887777.78 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		6,887,778	0.80658170				131,461		131,461		131,461			33,724		0003
EUR/L 52326.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		52,326	0.90777052				(10)		(10)		(10)			187		0003
EUR/L 31666.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		31,666	0.90009				(157)		(157)		(157)			194		0003
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.88880988				(593)		(593)		(593)			500		0003
EUR/L 1494421.03 USD-S1343903.80EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/03/2023	02/18/2025		1,494,421	0.89928057				(8,497)		(8,497)		(8,497)			9,572		0003
EUR/L 28166421.57 USD-S25664446.05EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2023	07/17/2023		28,166,422	0.91117169				138,740		138,740		138,740			30,393		0003
GBP/S 6968525.30 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023		6,968,525	0.79715574				84,423		84,423		84,423			18,953		0003
EUR/L 68126.55 USD-S62531.25EUR	CLO DRYD 2018-66A DR XS2415313332 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	07/18/2023		68,127	0.91786902				(166)		(166)		(166)			76		0003
EUR/L 1722150.95 USD-S1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	04/21/2028		1,722,151	0.87100378				(2,995)		(7,884)		(2,995)			18,892		0003
EUR/L 6735.39 USD-S6113.66EUR	CLO BECLO 9A C XS2062960385 - AccInt	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	09/15/2023		6,735	0.90769205				39		39		39			15		0003
EUR/L 32935.86 USD-S30231.25EUR	CLO BECLO 3A DR XS2348330494 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	07/19/2023		32,936	0.91788251				(83)		(83)		(83)			38		0003
EUR/L 2823726.58 USD-S2500000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2023	07/20/2026		2,823,727	0.88535484				(4,991)		(10,964)		(4,991)			24,688		0003
1439999999. Subtotal - Forwards - Hedging Other													194,782,508	XXX	194,434,187		194,782,508			66,126,817	XXX	XXX
1479999999. Subtotal - Forwards													194,782,508	XXX	194,434,187		194,782,508			66,126,817	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,884,436)	149,254	(154,289,868)	(139,582,040)	XXX	(700,182,488)	3,635,037	20,105,991			167,122,118	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										1,820,882,144	812,071,378	(12,325,639)	1,796,660,928	XXX	3,055,193,084	257,374,811	176,527,194	(489,948,403)		337,980,115	XXX	XXX
1719999999. Subtotal - Replication												17,597		XXX	(687,186)					184,279	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										1,818,997,709	812,220,632	(166,597,910)	1,657,078,888	XXX	2,354,323,411	261,009,848	196,633,185	(489,948,403)		505,286,512	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilites.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	471	23,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,366.9400	4,488.0000	2,531,904	2,531,904				2,531,904	2,531,904	5,275,200	0001	50
ES	153	7,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/13/2023	4,366.0100	4,488.0000	822,466	822,466				822,466	822,466	1,713,600	0001	50
ES	51	2,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/27/2023	4,410.8300	4,488.0000	274,155	274,155				274,155	274,155	571,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.1000	4,488.0000	10,751	10,751				10,751	10,751	22,400	0001	50
ES	32	1,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/16/2023	4,419.4500	4,488.0000	172,019	172,019				172,019	172,019	358,400	0001	50
ES	28	1,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/28/2023	4,431.3000	4,488.0000	150,517	150,517				150,517	150,517	313,600	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/15/2023	4,400.6100	4,488.0000	69,883	69,883				69,883	69,883	145,600	0001	50
ES	109	5,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/20/2023	4,415.9300	4,488.0000	585,940	585,940				585,940	585,940	1,220,800	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/16/2023	4,405.7200	4,488.0000	37,629	37,629				37,629	37,629	78,400	0001	50
ES	37	1,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/21/2023	4,356.6400	4,488.0000	198,897	198,897				198,897	198,897	414,400	0001	50
ES	158	7,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/20/2023	4,374.4700	4,488.0000	849,344	849,344				849,344	849,344	1,769,600	0001	50
ES	96	4,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/20/2023	4,409.9200	4,488.0000	516,057	516,057				516,057	516,057	1,075,200	0001	50
ES	222	11,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/22/2023	4,355.2300	4,488.0000	1,193,381	1,193,381				1,193,381	1,193,381	2,486,400	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/27/2023	4,439.6900	4,488.0000	48,380	48,380				48,380	48,380	100,800	0001	50
ES	70	3,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/16/2023	4,407.8800	4,488.0000	376,291	376,291				376,291	376,291	784,000	0001	50
ES	25	1,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	06/12/2023	4,364.4400	4,488.0000	134,390	134,390				134,390	134,390	280,000	0001	50
ES	137	6,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/27/2023	4,406.3000	4,488.0000	736,456	736,456				736,456	736,456	1,534,400	0001	50
ES	24	1,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/27/2023	4,424.0700	4,488.0000	129,014	129,014				129,014	129,014	268,800	0001	50
ES	587	29,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/13/2023	4,368.4400	4,488.0000	3,155,473	3,155,473				3,155,473	3,155,473	6,574,400	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.1000	4,488.0000	43,005	43,005				43,005	43,005	89,600	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/27/2023	4,357.1700	4,488.0000	91,385	91,385				91,385	91,385	190,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/28/2023	4,416.8100	4,488.0000	5,376	5,376				5,376	5,376	11,200	0001	50
ES	38	1,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CBOT SNZ20JLFK8MNNCL00F39	06/13/2023	4,357.4900	4,488.0000	204,273	204,273				204,273	204,273	425,600	0001	50
ES	50	2,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/30/2023	4,354.8800	4,488.0000	268,780	268,780				268,780	268,780	560,000	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,349.1000	4,488.0000	10,751	10,751				10,751	10,751	22,400	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/14/2023	4,417.2900	4,488.0000	26,878	26,878				26,878	26,878	56,000	0001	50
ES	92	4,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/20/2023	4,354.2000	4,488.0000	494,554	494,554				494,554	494,554	1,030,400	0001	50
TU	39	78,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME 549300EX0402QBFQTQ27	05/30/2023	102.5000	102.0000	7,056	7,056				7,056	7,056	56,550	0001	2,000
TU	11	22,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME 549300EX0402QBFQTQ27	05/30/2023	102.4500	102.0000	1,990	1,990				1,990	1,990	15,950	0001	2,000
TU	49	98,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME 549300EX0402QBFQTQ27	05/30/2023	102.4500	102.0000	8,865	8,865				8,865	8,865	71,050	0001	2,000
TU	11	22,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME 549300EX0402QBFQTQ27	06/13/2023	102.4400	102.0000	1,990	1,990				1,990	1,990	15,950	0001	2,000
TU	10	20,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME 549300EX0402QBFQTQ27	06/09/2023	102.4600	102.0000	1,809	1,809				1,809	1,809	14,500	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	07/28/2023	HKFE 549300EX0402QBFQTQ27	06/13/2023	102.3400	102.0000	181	181				181	181	1,450	0001	2,000
TU	13	26,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	07/28/2023	HKFE 549300EX0402QBFQTQ27	06/13/2023	102.4000	102.0000	2,352	2,352				2,352	2,352	18,850	0001	2,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	07/28/2023	HKFE 549300EX0402QBFQTQ27	06/02/2023	102.4800	102.0000	1,628	1,628				1,628	1,628	13,050	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	Eurex 549300EX0402QBFQTQ27	06/13/2023	102.3400	102.0000	362	362				362	362	2,900	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	Eurex 549300EX0402QBFQTQ27	06/13/2023	102.4100	102.0000	1,086	1,086				1,086	1,086	8,700	0001	2,000
TU	55	110,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	Eurex 549300EX0402QBFQTQ27	05/30/2023	102.4600	102.0000	9,951	9,951				9,951	9,951	79,750	0001	2,000
TU	190	380,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	Eurex 549300EX0402QBFQTQ27	06/06/2023	102.2900	102.0000								275,500	0001	2,000
TU	10	20,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	Eurex 549300EX0402QBFQTQ27	05/30/2023	102.5200	102.0000	1,809	1,809				1,809	1,809	14,500	0001	2,000
TU	57	114,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME 549300EX0402QBFQTQ27	05/30/2023	102.5000	102.0000	10,313	10,313				10,313	10,313	82,650	0001	2,000
TU	236	472,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME 549300EX0402QBFQTQ27	05/26/2023	102.5500	102.0000								342,200	0001	2,000
TU	25	50,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME 549300EX0402QBFQTQ27	06/02/2023	102.2000	102.0000	4,523	4,523				4,523	4,523	36,250	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME 549300EX0402QBFQTQ27	06/30/2023	101.7000	102.0000	543	543				543	543	4,350	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME 549300EX0402QBFQTQ27	06/16/2023	102.5000	102.0000	724	724				724	724	5,800	0001	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	21	42,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.06/17/2025	CME 549300EX04Q2QBFQT027	.06/02/2023	102.4800	102.0000	3,799	3,799				3,799	3,799	30,450	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2025	CME 549300EX04Q2QBFQT027	.06/16/2023	102.3700	102.0000	543	543				543	543	4,350	0001	2,000
TU	14	28,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2025	CME 549300EX04Q2QBFQT027	.06/06/2023	102.3300	102.0000	2,533	2,533				2,533	2,533	20,300	0001	2,000
TU	118	236,000	2yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME 549300EX04Q2QBFQT027	.06/02/2023	102.4200	102.0000	21,349	21,349				21,349	21,349	171,100	0001	2,000
FV	44	44,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.03/17/2026	CME 549300EX04Q2QBFQT027	.06/09/2023	108.3900	107.0000	16,504	16,504				16,504	16,504	66,000	0001	1,000
FV	9	9,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2027	CME 549300EX04Q2QBFQT027	.06/16/2023	108.3800	107.0000	3,376	3,376				3,376	3,376	13,500	0001	1,000
FV	81	81,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.06/18/2024	CME 549300EX04Q2QBFQT027	.05/30/2023	108.4100	107.0000	30,382	30,382				30,382	30,382	121,500	0001	1,000
FV	101	101,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.06/18/2024	CME 549300EX04Q2QBFQT027	.05/30/2023	108.4100	107.0000	37,884	37,884				37,884	37,884	151,500	0001	1,000
FV	5	5,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.03/19/2024	CME 549300EX04Q2QBFQT027	.06/16/2023	108.3400	107.0000	1,875	1,875				1,875	1,875	7,500	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.03/19/2024	CME 549300EX04Q2QBFQT027	.06/06/2023	108.5100	107.0000	750	750				750	750	3,000	0001	1,000
FV	14	14,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.12/19/2023	CME 549300EX04Q2QBFQT027	.06/02/2023	108.4900	107.0000	5,251	5,251				5,251	5,251	21,000	0001	1,000
FV	19	19,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.12/19/2023	CME 549300EX04Q2QBFQT027	.06/09/2023	108.3900	107.0000	7,127	7,127				7,127	7,127	28,500	0001	1,000
FV	36	36,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.03/17/2027	CME 549300EX04Q2QBFQT027	.06/06/2023	108.4800	107.0000	13,503	13,503				13,503	13,503	54,000	0001	1,000
FV	5	5,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.12/16/2025	CME 549300EX04Q2QBFQT027	.05/30/2023	108.3500	107.0000	1,875	1,875				1,875	1,875	7,500	0001	1,000
FV	33	33,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Index	.12/16/2025	CME 549300EX04Q2QBFQT027	.05/30/2023	108.3000	107.0000	12,378	12,378				12,378	12,378	49,500	0001	1,000
FV	11	11,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	.09/29/2023	CBOT 549300EX04Q2QBFQT027	.06/16/2023	108.1500	107.0000	4,126	4,126				4,126	4,126	16,500	0001	1,000
NQ	76	1,520	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Interest Rate	.09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	.06/12/2023	14,737.8500	15,337.0000	1,397,238	1,397,238				1,397,238	1,397,238	1,276,800	0001	20
NQ	25	500	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Interest Rate	.09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	.06/12/2023	14,737.8500	15,337.0000	459,618	459,618				459,618	459,618	420,000	0001	20
NQ	37	740	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Interest Rate	.09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	.06/12/2023	14,763.7400	15,337.0000	680,234	680,234				680,234	680,234	621,600	0001	20
NQ	3	60	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Interest Rate	.09/29/2023	CBOT SNZ20JLFK8MNNCL00F39	.06/12/2023	14,737.8500	15,337.0000	55,154	55,154				55,154	55,154	50,400	0001	20
NQ	3	60	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Commodity	.08/31/2023	CME SNZ20JLFK8MNNCL00F39	.06/12/2023	14,737.8500	15,337.0000	55,154	55,154				55,154	55,154	50,400	0001	20
NQ	13	260	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Commodity	.08/31/2023	CME SNZ20JLFK8MNNCL00F39	.06/12/2023	14,795.1800	15,337.0000	239,001	239,001				239,001	239,001	218,400	0001	20
DM	25	125	DJIA Mini	Fixed Annuity Hedge	N/A	Commodity	.08/31/2023	CME 549300EX04Q2QBFQT027	.06/12/2023	34,241.1200	34,643.0000	83,007	83,007				83,007	83,007	200,000	0001	5
ES	74	3,700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	ICE SNZ20JLFK8MNNCL00F39	.06/12/2023	4,399.7600	4,488.0000	397,794	397,794				397,794	397,794	828,800	0001	50
ES	15	750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/12/2023	Osaka SNZ20JLFK8MNNCL00F39	.06/14/2023	4,401.9600	4,488.0000	80,634	80,634				80,634	80,634	168,000	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/12/2023	Osaka SNZ20JLFK8MNNCL00F39	.06/12/2023	4,396.4500	4,488.0000	16,127	16,127				16,127	16,127	33,600	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/14/2023	Singapore SNZ20JLFK8MNNCL00F39	.06/20/2023	4,429.0000	4,488.0000	5,376	5,376				5,376	5,376	11,200	0001	50
ES	59	2,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/14/2023	Singapore SNZ20JLFK8MNNCL00F39	.06/13/2023	4,350.9600	4,488.0000	317,160	317,160				317,160	317,160	660,800	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CME SNZ20JLFK8MNNCL00F39	.06/12/2023	4,349.1000	4,488.0000	26,878	26,878				26,878	26,878	56,000	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CME SNZ20JLFK8MNNCL00F39	.06/12/2023	4,349.1000	4,488.0000	32,254	32,254				32,254	32,254	67,200	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CME SNZ20JLFK8MNNCL00F39	.06/12/2023	4,355.8900	4,488.0000	59,132	59,132				59,132	59,132	123,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CME SNZ20JLFK8MNNCL00F39	.06/12/2023	4,349.1000	4,488.0000	10,751	10,751				10,751	10,751	22,400	0001	50
HI	52	2,600	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CME 213800YTVSXYQN17BW16	.06/27/2023	18,755.2600	18,807.0000	671,811	671,811				671,811	671,811	677,177	0001	50
HI	218	10,900	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CME 213800YTVSXYQN17BW16	.06/27/2023	18,755.2600	18,807.0000	2,816,438	2,816,438				2,816,438	2,816,438	2,838,936	0001	50
HI	2	100	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CBOT 213800YTVSXYQN17BW16	.06/27/2023	18,755.2600	18,807.0000	25,839	25,839				25,839	25,839	26,045	0001	50
VG	14	140	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CBOT 529900LN3S50JPU47S06	.06/28/2023	4,375.7500	4,427.0000	62,744	62,744				62,744	62,744	49,606	0001	10
VG	6	60	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CBOT 529900LN3S50JPU47S06	.06/13/2023	4,377.5200	4,427.0000	26,890	26,890				26,890	26,890	21,260	0001	10
VG	686	6,860	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CBOT 529900LN3S50JPU47S06	.06/13/2023	4,380.3000	4,427.0000	3,074,432	3,074,432				3,074,432	3,074,432	2,430,704	0001	10
VG	1,215	12,150	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CBOT 529900LN3S50JPU47S06	.06/20/2023	4,386.5000	4,427.0000	5,445,240	5,445,240				5,445,240	5,445,240	4,305,110	0001	10
VG	968	9,680	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	.09/15/2023	CBOT 529900LN3S50JPU47S06	.06/13/2023	4,385.9800	4,427.0000	4,338,265	4,338,265				4,338,265	4,338,265	3,429,914	0001	10
S3	3	7,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.06/02/2023	96.8200	96.0000	998	998				998	998	3,296	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.06/02/2023	96.6500	96.0000	998	998				998	998	3,296	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.06/16/2023	96.5900	96.0000	333	333				333	333	1,099	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.04/14/2023	97.0100	97.0000	333	333				333	333	1,099	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.06/06/2023	96.3200	95.0000	998	998				998	998	3,296	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.06/02/2023	96.9200	96.0000	665	665				665	665	2,197	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.06/16/2023	96.8500	96.0000	998	998				998	998	3,296	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.06/06/2023	96.8500	96.0000	998	998				998	998	3,296	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.04/14/2023	96.9800	97.0000	665	665				665	665	2,197	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	.05/01/2023	97.0100	97.0000	665	665				665	665	2,197	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	97.0000	665	665				665	665	2,197	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/06/2023	95.9600	95.0000	1,996	1,996				1,996	1,996	6,592	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/09/2023	95.7600	95.0000	665	665				665	665	2,197	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	95.0000	8,650	8,650				8,650	8,650	28,565	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/09/2023	95.3400	95.0000	665	665				665	665	2,197	0001	2,500
S3	116	290,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/06/2023	94.8700	95.0000	38,590	38,590				38,590	38,590	127,443	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	05/31/2023	94.9300	95.0000	1,663	1,663				1,663	1,663	5,493	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	97.0000	333	333				333	333	1,099	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/09/2023	96.8600	96.0000	665	665				665	665	2,197	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	05/23/2023	97.0000	96.0000	1,331	1,331				1,331	1,331	4,395	0001	2,500
TY	412	412,000	10yr Treasury	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/20/2023	113.3800	112.0000	267,320	267,320				267,320	267,320	927,000	0001	1,000
TY	79	79,000	10yr Treasury	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/29/2023	113.4300	112.0000	51,258	51,258				51,258	51,258	177,750	0001	1,000
TY	264	264,000	10yr Treasury	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	05/31/2023	113.4900	112.0000	171,293	171,293				171,293	171,293	594,000	0001	1,000
TY	8	8,000	10yr Treasury	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	05/30/2023	113.6600	112.0000	5,101	5,101				5,101	5,101	18,000	0001	1,000
TY	17	17,000	10yr Treasury	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/16/2023	113.6300	112.0000	10,840	10,840				10,840	10,840	38,250	0001	1,000
GC	35	3,500	Gold 100 OZ	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/13/2023	2,019.7700	1,929.0000	3,527	3,527				3,527	3,527	290,500	0001	100
GC	678	67,800	Gold 100 OZ	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	05/19/2023	2,012.1000	1,929.0000	68,327	68,327				68,327	68,327	5,627,400	0001	100
GC	544	54,400	Gold 100 OZ	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	05/23/2023	2,011.3200	1,929.0000	54,823	54,823				54,823	54,823	4,515,200	0001	100
MK	324	16,200	MSCI EmgMkt Index	Fixed Annuity Hedge				5493000F4Z033MV32P92	06/27/2023	1,010.9200	998.0000	9,253,765	9,253,765				9,253,765	9,253,765	458,975	0001	50
JB	394	3,940,000	JGB 10 year	Fixed Annuity Hedge				353800R1LXR5A7J90K71	06/22/2023	148.2300	149.0000	2,612,291	2,612,291				2,612,291	2,612,291	4,822,245	0001	10,000
JB	317	3,170,000	JGB 10 year	Fixed Annuity Hedge				353800R1LXR5A7J90K71	06/21/2023	148.2300	149.0000	2,101,767	2,101,767				2,101,767	2,101,767	3,879,826	0001	10,000
NI	1,278	3,195,000	NIKKEI 225	Fixed Annuity Hedge				549300I0650PPXM76X03	06/15/2023	32,186.7900	33,175.0000	8,184,423	8,184,423				8,184,423	8,184,423	7,647,054	0001	2,500
NI	1,591	3,977,500	NIKKEI 225	Fixed Annuity Hedge				549300I0650PPXM76X03	06/16/2023	32,196.8500	33,175.0000	10,188,902	10,188,902				10,188,902	10,188,902	9,519,924	0001	2,500
RT	84	4,200	E-Mini Russell 2000	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/12/2023	1,886.7500	1,904.0000	536,031	536,031				536,031	536,031	520,800	0001	50
RT	22	1,100	E-Mini Russell 2000	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/12/2023	1,886.7500	1,904.0000	140,389	140,389				140,389	140,389	136,400	0001	50
RT	3	150	E-Mini Russell 2000	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/12/2023	1,886.7500	1,904.0000	19,144	19,144				19,144	19,144	18,600	0001	50
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/12/2023	1,886.7500	1,904.0000	12,763	12,763				12,763	12,763	12,400	0001	50
RT	151	7,550	E-Mini Russell 2000	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/12/2023	1,886.7500	1,904.0000	963,579	963,579				963,579	963,579	936,200	0001	50
RT	129	6,450	E-Mini Russell 2000	Fixed Annuity Hedge				SNZ20JLFK8MNNCL00F39	06/12/2023	1,886.7500	1,904.0000	823,190	823,190				823,190	823,190	799,800	0001	50
MF	121	6,050	MSCI EAFE	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/12/2023	2,138.3800	2,156.0000	525,271	525,271				525,271	525,271	367,861	0001	50
MF	93	4,650	MSCI EAFE	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/12/2023	2,138.3000	2,156.0000	403,720	403,720				403,720	403,720	282,736	0001	50
MF	67	3,350	MSCI EAFE	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/12/2023	2,138.4400	2,156.0000	290,852	290,852				290,852	290,852	203,691	0001	50
MF	16	800	MSCI EAFE	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/12/2023	2,138.3000	2,156.0000	69,457	69,457				69,457	69,457	48,643	0001	50
MF	3	150	MSCI EAFE	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/12/2023	2,138.3000	2,156.0000	13,023	13,023				13,023	13,023	9,121	0001	50
MF	3	150	MSCI EAFE	Fixed Annuity Hedge				549300EX04Q2QBFQTQ27	06/12/2023	2,138.3000	2,156.0000	13,023	13,023				13,023	13,023	9,121	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												70,580,508	70,580,508				70,580,508	70,580,508	89,855,642	XXX	XXX
1579999999. Subtotal - Long Futures												70,580,508	70,580,508				70,580,508	70,580,508	89,855,642	XXX	XXX
TU	81	162,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT 549300EX04Q2QBFQTQ27	06/09/2023	102.6000	102.0000	14,655	14,655				14,655	14,655	(117,450)	0001	2,000
TU	51	102,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT 549300EX04Q2QBFQTQ27	06/16/2023	102.4000	102.0000	9,227	9,227				9,227	9,227	(73,950)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT 549300EX04Q2QBFQTQ27	06/30/2023	101.7000	102.0000	181	181				181	181	(1,450)	0001	2,000
FV	17	17,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/29/2023	CBOT 549300EX04Q2QBFQTQ27	05/30/2023	108.4700	107.0000	6,376	6,376				6,376	6,376	(25,500)	0001	1,000
NQ	3	60	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/16/2023	15,071.7400	15,337.0000	55,154	55,154				55,154	55,154	(50,400)	0001	20
NQ	7	140	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/13/2023	15,212.8700	15,337.0000	128,693	128,693				128,693	128,693	(117,600)	0001	20
NQ	4	80	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/13/2023	15,234.9200	15,337.0000	73,539	73,539				73,539	73,539	(67,200)	0001	20
DM	12	60	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CBOT 549300EX04Q2QBFQTQ27	06/12/2023	34,384.8300	34,643.0000	39,843	39,843				39,843	39,843	(96,000)	0001	5
ES	41	2,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/26/2023	4,408.1800	4,488.0000	220,399	220,399				220,399	220,399	(459,200)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/30/2023	4,461.3300	4,488.0000	16,127	16,127				16,127	16,127	(33,600)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/21/2023	4,419.2500	4,488.0000	5,376	5,376				5,376	5,376	(11,200)	0001	50
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2023	CBOE 254900096JPIWCP8RH13	06/02/2023	21.9600	19.0000	33,146	33,146				33,146	33,146	(35,467)	0001	1,000
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2023	CBOE 254900096JPIWCP8RH13	06/02/2023	22.9300	19.0000	33,146	33,146				33,146	33,146	(35,467)	0001	1,000
UX	5	5,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2023	CBOE 254900096JPIWCP8RH13	05/25/2023	23.9000	19.0000	16,573	16,573				16,573	16,573	(17,733)	0001	1,000
UX	5	5,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2023	CBOE 254900096JPIWCP8RH13	06/02/2023	21.9600	19.0000	16,573	16,573				16,573	16,573	(17,733)	0001	1,000
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2023	CBOE 254900096JPIWCP8RH13	06/02/2023	21.9600	19.0000	33,146	33,146				33,146	33,146	(35,467)	0001	1,000
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/20/2023	4,415.7600	4,488.0000	21,502	21,502				21,502	21,502	(44,800)	0001	50
ES	336	16,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,374.9300	4,488.0000	1,806,199	1,806,199				1,806,199	1,806,199	(3,763,200)	0001	50
ES	40	2,000	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/22/2023	4,432.6400	4,488.0000	215,024	215,024				215,024	215,024	(448,000)	0001	50
ES	100	5,000	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/20/2023	4,391.4700	4,488.0000	537,559	537,559				537,559	537,559	(1,120,000)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/26/2023	4,370.8100	4,488.0000	5,376	5,376				5,376	5,376	(11,200)	0001	50
ES	250	12,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/14/2023	4,358.2100	4,488.0000	1,343,898	1,343,898				1,343,898	1,343,898	(2,800,000)	0001	50
ES	31	1,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/14/2023	4,386.3900	4,488.0000	166,643	166,643				166,643	166,643	(347,200)	0001	50
ES	48	2,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,384.6200	4,488.0000	258,028	258,028				258,028	258,028	(537,600)	0001	50
ES	21	1,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/13/2023	4,362.9900	4,488.0000	112,887	112,887				112,887	112,887	(235,200)	0001	50
ES	101	5,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/15/2023	4,420.2000	4,488.0000	542,935	542,935				542,935	542,935	(1,131,200)	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/13/2023	4,446.1200	4,488.0000	64,507	64,507				64,507	64,507	(134,400)	0001	50
ES	37	1,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/15/2023	4,435.2000	4,488.0000	198,897	198,897				198,897	198,897	(414,400)	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/23/2023	4,432.8000	4,488.0000	91,385	91,385				91,385	91,385	(190,400)	0001	50
ES	16	800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/22/2023	4,405.7300	4,488.0000	86,009	86,009				86,009	86,009	(179,200)	0001	50
ES	31	1,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/14/2023	4,395.8100	4,488.0000	166,643	166,643				166,643	166,643	(347,200)	0001	50
ES	28	1,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/27/2023	4,395.3200	4,488.0000	150,517	150,517				150,517	150,517	(313,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/14/2023	4,412.0000	4,488.0000	5,376	5,376				5,376	5,376	(11,200)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/20/2023	4,429.0000	4,488.0000	5,376	5,376				5,376	5,376	(11,200)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/20/2023	4,429.0000	4,488.0000	5,376	5,376				5,376	5,376	(11,200)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/22/2023	4,407.3800	4,488.0000	10,751	10,751				10,751	10,751	(22,400)	0001	50
ES	15	750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,445.2200	4,488.0000	80,634	80,634				80,634	80,634	(168,000)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,389.8100	4,488.0000	37,629	37,629				37,629	37,629	(78,400)	0001	50
VG	40	400	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	Eurex 529900LN3S5OJPU47S06	06/21/2023	4,328.8800	4,427.0000	179,267	179,267				179,267	179,267	(141,732)	0001	10
VG	1	10	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	Eurex 529900LN3S5OJPU47S06	06/28/2023	4,371.3300	4,427.0000	4,482	4,482				4,482	4,482	(3,543)	0001	10
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8000	96.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	96.0000	10,313	10,313				10,313	10,313	(34,058)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8700	96.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.5500	96.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9000	96.0000	333	333				333	333	(1,099)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.5600	96.0000	6,653	6,653				6,653	6,653	(21,973)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.7600	96.0000	6,321	6,321				6,321	6,321	(20,874)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8400	96.0000	9,980	9,980				9,980	9,980	(32,960)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.8500	96.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9000	96.0000	333	333				333	333	(1,099)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8800	96.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7900	96.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	4,325	4,325				4,325	4,325	(14,282)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8000	96.0000	998	998				998	998	(3,296)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9000	96.0000	333	333				333	333	(1,099)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.6500	96.0000	998	998				998	998	(3,296)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.8600	96.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.8600	96.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0400	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	97.0100	97.0000	5,655	5,655				5,655	5,655	(18,677)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	97.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/06/2023	97.0100	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	97.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2023	97.1000	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/06/2023	97.0900	97.0000	333	333				333	333	(1,099)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	97.0200	97.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.8700	97.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.9700	97.0000	3,992	3,992				3,992	3,992	(13,184)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	97.0400	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.9300	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0400	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.6300	96.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.7300	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6300	96.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5200	96.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6600	96.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6900	96.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6600	96.0000	4,325	4,325				4,325	4,325	(14,282)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.7000	96.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.6300	96.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	333	333				333	333	(1,099)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.4300	96.0000	8,650	8,650				8,650	8,650	(28,565)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.6000	96.0000	10,978	10,978				10,978	10,978	(36,255)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.6400	96.0000	11,976	11,976				11,976	11,976	(39,551)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.6400	96.0000	6,653	6,653				6,653	6,653	(21,973)	0001	2,500
S3	57	142,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6000	96.0000	18,962	18,962				18,962	18,962	(62,623)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	32,020	32,020				32,020	32,020	(87,892)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5500	96.0000	7,984	7,984				7,984	7,984	(26,368)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.4400	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7800	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9200	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7700	97.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.7600	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7900	97.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.7500	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8300	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7800	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.8300	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7900	97.0000	8,982	8,982				8,982	8,982	(29,664)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.7800	97.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7800	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	97.0000	4,325	4,325				4,325	4,325	(14,282)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	97.0000	7,319	7,319				7,319	7,319	(24,170)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	97.0000	1,996	1,996				1,996	1,996	(6,592)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0600	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/06/2023	97.0500	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	97.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.9000	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9400	97.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.9300	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4500	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.3000	95.0000	9,648	9,648				9,648	9,648	(31,861)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0700	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.1100	95.0000	8,650	8,650				8,650	8,650	(28,565)	0001	2,500
S3	83	207,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2900	95.0000	27,612	27,612				27,612	27,612	(91,188)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4500	95.0000	333	333				333	333	(1,099)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.0900	95.0000	7,319	7,319				7,319	7,319	(24,170)	0001	2,500
S3	51	127,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.3000	95.0000	16,966	16,966				16,966	16,966	(56,031)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.3300	95.0000	13,640	13,640				13,640	13,640	(45,045)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3400	95.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3000	95.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3800	95.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.3600	95.0000	4,325	4,325				4,325	4,325	(14,282)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.2700	95.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.3800	95.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.3800	95.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3900	95.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3900	95.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.9000	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.6700	96.0000	3,659	3,659				3,659	3,659	(12,085)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.9100	96.0000	4,990	4,990				4,990	4,990	(16,480)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.6600	96.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.7300	96.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.6000	96.0000	4,325	4,325				4,325	4,325	(14,282)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.7000	96.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.9000	96.0000	8,650	8,650				8,650	8,650	(28,565)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.9200	96.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.7800	96.0000	333	333				333	333	(1,099)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	05/04/2023	97.0100	96.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2023	96.9200	96.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.8800	96.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.9500	96.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	96.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.6200	96.0000	333	333				333	333	(1,099)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.5300	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.8400	96.0000	333	333				333	333	(1,099)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	96.0000	998	998				998	998	(3,296)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	96.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9600	96.0000	4,325	4,325				4,325	4,325	(14,282)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.9300	96.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	96.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.9800	96.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.9100	96.0000	6,653	6,653				6,653	6,653	(21,973)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	96.0000	64,040	64,040				64,040	64,040	(175,784)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.9400	96.0000	5,323	5,323				5,323	5,323	(17,578)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.8500	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.8800	97.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.7800	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	97.0000	128,080	128,080				128,080	128,080	(351,568)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.8600	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9400	97.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.8300	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9300	97.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9400	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9500	97.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2023	96.9200	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0400	97.0000	6,321	6,321				6,321	6,321	(20,874)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9900	97.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0700	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0200	97.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.9400	97.0000	3,992	3,992				3,992	3,992	(13,184)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.9700	97.0000	4,325	4,325				4,325	4,325	(14,282)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.9500	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	97.0000	128,080	128,080				128,080	128,080	(351,568)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.9300	97.0000	6,986	6,986				6,986	6,986	(23,072)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9300	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9500	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9200	97.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.7200	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.8200	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.8400	97.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.9000	95.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9500	95.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7200	95.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.8400	95.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9800	95.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	95.9100	95.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.8600	95.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9000	95.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9200	95.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.2200	95.0000	3,992	3,992				3,992	3,992	(13,184)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	95.9200	95.0000	14,970	14,970				14,970	14,970	(49,439)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.4000	95.0000	4,990	4,990				4,990	4,990	(16,480)	0001	2,500
S3	71	177,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9000	95.0000	23,620	23,620				23,620	23,620	(78,004)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	95.6200	95.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7100	95.0000	7,984	7,984				7,984	7,984	(26,368)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	95.9300	95.0000	12,309	12,309				12,309	12,309	(40,650)	0001	2,500
S3	104	260,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.9100	95.0000	34,598	34,598				34,598	34,598	(114,260)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.7300	95.0000	6,986	6,986				6,986	6,986	(23,072)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.6500	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8900	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.3500	95.0000	2,994	2,994				2,994	2,994	(9,888)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5500	95.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	95.4400	95.0000	2,994	2,994				2,994	2,994	(9,888)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.4900	95.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.4100	95.0000	9,315	9,315				9,315	9,315	(30,762)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5200	95.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.4800	95.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.4400	95.0000	5,655	5,655				5,655	5,655	(18,677)	0001	2,500
S3	52	130,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.4700	95.0000	17,299	17,299				17,299	17,299	(57,130)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.2300	95.0000	9,315	9,315				9,315	9,315	(30,762)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.4700	95.0000	26,614	26,614				26,614	26,614	(87,892)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	95.0900	95.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2800	95.0000	4,990	4,990				4,990	4,990	(16,480)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.0100	95.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	95.0000	6,321	6,321				6,321	6,321	(20,874)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/16/2023	95.0700	95.0000	998	998				998	998	(3,296)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	32,020	32,020				32,020	32,020	(87,892)	0001	2,500
S3	112	280,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	95.4800	95.0000	37,260	37,260				37,260	37,260	(123,049)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	95.4800	95.0000	13,307	13,307				13,307	13,307	(43,946)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.9800	97.0000	1,996	1,996				1,996	1,996	(6,592)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.9600	97.0000	2,994	2,994				2,994	2,994	(9,888)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.9200	97.0000	1,996	1,996				1,996	1,996	(6,592)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	97.0000	97.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	97.0200	97.0000	2,329	2,329				2,329	2,329	(7,691)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	97.0200	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/06/2023	97.0000	97.0000	5,655	5,655				5,655	5,655	(18,677)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	97.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9400	95.0000	998	998				998	998	(3,296)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8000	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.7400	95.0000	1,996	1,996				1,996	1,996	(6,592)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8700	95.0000	10,313	10,313				10,313	10,313	(34,058)	0001	2,500
S3	100	250,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	95.0000	40,025	40,025				40,025	40,025	(109,865)	0001	2,500
S3	234	585,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9500	95.0000	77,846	77,846				77,846	77,846	(257,084)	0001	2,500
S3	86	215,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9600	95.0000	28,610	28,610				28,610	28,610	(94,484)	0001	2,500
S3	137	342,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/13/2023	94.9500	95.0000	45,576	45,576				45,576	45,576	(150,515)	0001	2,500
S3	76	190,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/01/2023	94.8700	95.0000	25,283	25,283				25,283	25,283	(83,497)	0001	2,500
S3	158	395,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/06/2023	94.9500	95.0000	52,563	52,563				52,563	52,563	(173,587)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8800	95.0000	8,317	8,317				8,317	8,317	(27,466)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.0000	95.0000	1,996	1,996				1,996	1,996	(6,592)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	95.0000	333	333				333	333	(1,099)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/30/2023	94.7200	95.0000	4,990	4,990				4,990	4,990	(16,480)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/31/2023	94.8000	95.0000	665	665				665	665	(2,197)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9300	95.0000	10,978	10,978				10,978	10,978	(36,255)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/09/2023	94.9100	95.0000	3,992	3,992				3,992	3,992	(13,184)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	05/23/2023	94.9600	95.0000	8,650	8,650				8,650	8,650	(28,565)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9500	95.0000	5,323	5,323				5,323	5,323	(17,578)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	06/16/2023	94.9600	95.0000	14,305	14,305				14,305	14,305	(47,242)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9300	95.0000	6,986	6,986				6,986	6,986	(23,072)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9400	95.0000	6,653	6,653				6,653	6,653	(21,973)	0001	2,500
S3	88	220,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9300	95.0000	29,275	29,275				29,275	29,275	(96,681)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	94.9600	95.0000	7,652	7,652				7,652	7,652	(25,269)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	97.0000	665	665				665	665	(2,197)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	97.0000	64,040	64,040				64,040	64,040	(175,784)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.9600	97.0000	1,331	1,331				1,331	1,331	(4,395)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9000	97.0000	1,996	1,996				1,996	1,996	(6,592)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.8300	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9700	97.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.8800	97.0000	333	333				333	333	(1,099)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9700	97.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9400	97.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.9700	97.0000	2,994	2,994				2,994	2,994	(9,888)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9700	97.0000	7,319	7,319				7,319	7,319	(24,170)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	97.0000	998	998				998	998	(3,296)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	96.0000	665	665				665	665	(2,197)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.9500	96.0000	665	665				665	665	(2,197)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.9700	96.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	96.0000	128,080	128,080				128,080	128,080	(351,568)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.9300	96.0000	4,990	4,990				4,990	4,990	(16,480)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.6600	96.0000	333	333				333	333	(1,099)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/02/2023	97.0100	96.0000	5,988	5,988				5,988	5,988	(19,776)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0600	96.0000	1,663	1,663				1,663	1,663	(5,493)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	05/01/2023	97.0000	96.0000	4,657	4,657				4,657	4,657	(15,381)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.9700	96.0000	2,661	2,661				2,661	2,661	(8,789)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	97.0000	96.0000	7,319	7,319				7,319	7,319	(24,170)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	96.0000	998	998				998	998	(3,296)	0001	2,500
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/15/2023	1,910.3000	1,904.0000	6,381	6,381				6,381	6,381	(6,200)	0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/15/2023	1,910.3000	1,904.0000	6,381	6,381				6,381	6,381	(6,200)	0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CME SNZ20JLFK8MNNCL00F39	06/15/2023	1,910.3000	1,904.0000	6,381	6,381				6,381	6,381	(6,200)	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2023	CBOT 549300EX04Q2QBFQTQ27	06/12/2023	2,143.0000	2,156.0000	4,341	4,341				4,341	4,341	(3,040)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												8,763,969	8,763,969				8,763,969	8,763,969	(19,750,176)	XXX	XXX
1649999999. Subtotal - Short Futures												8,763,969	8,763,969				8,763,969	8,763,969	(19,750,176)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												79,344,476	79,344,476				79,344,476	79,344,476	70,105,465	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												79,344,476	79,344,476				79,344,476	79,344,476	70,105,465	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	28,576,762	50,767,715	79,344,477
Total Net Cash Deposits	28,576,762	50,767,715	79,344,477

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		79,344,477		79,344,477	79,344,477		79,344,477	70,105,465	70,105,465
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	422,855,000		185,661,659	(8,746,003)		474,183,963	(12,577,246)	38,751,717	40,359,229	
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Y	Y	417,230,000		329,930,089	(90,631,927)		695,009,598	(271,278,703)	6,500,895	54,998,835	
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Y	Y	605,916,907		447,708,912	(126,958,399)		837,694,894	(215,770,870)	16,007,117	95,350,556	
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Y	Y	161,100,000		91,894,173	(10,817,366)		161,969,826	(10,761,321)		17,352,133	
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	223,320,000		181,355,164	(27,385,994)		244,978,280	(33,248,721)		30,426,506	
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Y	Y	33,250,000		14,289,975	(2,792,028)		29,233,283	(20,272,118)		11,168,020	
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	Y	Y	47,240,000		31,359,347	(2,753,026)		53,263,488	(2,753,026)	3,270,462	2,486,414	
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y			54,697,737	(154,473,454)		54,699,697	(270,983,367)		54,488,505	
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Y	Y			1,429,050	(4,786,731)		1,433,496	(6,779,488)		1,034,150	
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Y	Y	6,260,000		6,279,026		19,026	6,279,026		19,026	203,919	
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Y	Y	103,560,000		63,754,005			116,924,748		13,364,748	16,899,201	
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	46,670,000		33,112,304	(22,313,202)		43,269,548	(21,794,167)		11,305,491	
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Y	Y							(687,186)		184,279	
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Y	Y			13,992,343	(8,319,826)	5,672,517	10,388,536	(63,481,757)		15,886,445	
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Y	Y	265,220,000		206,026,237	(46,131,029)		233,206,693	(57,752,384)		35,295,675	
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Y	Y	16,920,000									
Natixis NA KX1WK48MPD4Y2NCUIZ63	Y	Y	2,970,000		2,468			2,468			59,137	
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Y	Y	57,520,000		106,859,761	(76,742,081)		198,225,130	(133,030,497)	7,674,633	25,406,556	
SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	Y	Y	528,646,288		492,295,531	(57,722,742)		585,196,306	(76,877,534)		36,146,189	
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Y	Y	89,759,000		51,644,077	(659,419)		93,558,089	(659,419)	3,139,670	4,451,374	
0299999999. Total NAIC 1 Designation			3,028,437,195		2,312,291,858	(641,233,227)	5,691,543	3,839,517,069	(1,198,707,802)	88,728,268	453,502,613	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					1,366,804	(15,346,548)		1,366,804	(287,852,660)		51,783,899	
0999999999 - Gross Totals			3,028,437,195		2,393,003,139	(656,579,775)	85,036,020	3,920,228,350	(1,486,560,462)	168,072,745	575,391,977	70,105,465
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					2,393,003,139	(656,579,775)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	220,560,000	220,560,000	220,560,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	24,740,000	24,740,000	24,740,000		V
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Cash		Cash	67,170,000	67,170,000	67,170,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	730,000	730,000	730,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) SNZ2OJLFK8MNNCLQOF39	Cash		Cash	496,470,426	496,470,426	496,470,426		IV
0199999999 - Total				809,670,426	809,670,426	809,670,426	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	422,855,000	422,855,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	417,230,000	417,230,000	XXX		V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash		Cash	605,916,907	605,916,907	XXX		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	33,250,000	33,250,000	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	Cash		Cash	161,100,000	161,100,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	223,320,000	223,320,000	XXX		V
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	Cash		Cash	47,240,000	47,240,000	XXX		V
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Cash		Cash	6,260,000	6,260,000	XXX		V
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Cash		Cash	103,560,000	103,560,000	XXX		V
JPMORGAN CHASE 815DZWZKVSZI1NUHU748	Cash		Cash	46,670,000	46,670,000	XXX		V
MORGAN STANLEY I7331LVCZKOKX5T7XV54	Cash		Cash	265,220,000	265,220,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	16,920,000	16,920,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	2,970,000	2,970,000	XXX		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	57,520,000	57,520,000	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	89,759,000	89,759,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	528,646,288	528,646,288	XXX		V
0299999999 - Total				3,028,437,195	3,028,437,195	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL	.....	4.900	65,815,630	.....	870,399,555	817,526,710	583,042,585	XXX.
Citibank, N.A. ..... Tampa, FL	C....	.....	.....	.....	44,870,123	41,157,048	21,589,136	XXX.
Federal Home Loan Bank ..... Des Moines, IA	.....	.....	.....	.....	372,883	978,245	355,297	XXX.
JPMorgan Chase Bank, N.A. ..... New York, NY	.....	4.700	12,425,706	.....	806,349,566	834,539,279	519,873,062	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN	.....	.....	.....	.....	968,947	1,186,571	1,198,512	XXX.
The Bank of New York Mellon .. New York, NY	.....	.....	.....	.....	7,753,090	8,098,714	8,514,314	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	78,241,335		1,730,714,165	1,703,486,567	1,134,572,907	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	78,241,335		1,730,714,165	1,703,486,567	1,134,572,907	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash	XXX	XXX	78,241,335		1,730,714,165	1,703,486,567	1,134,572,907	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF		06/26/2023	4.970		533,000,000	2,207,508	(2,367,283)
12668A-JS-5	CWALT 2005-J11 4A1		06/29/2023	4.970		76,258	866	4,480
2254W0-PS-8	CSFB 2005-5 3A1		01/31/2023			10		689
30240Y-AD-4	FBC21 A A4		01/31/2023			17		
313603-LK-6	FNR 2012-10 UF		01/31/2023			5		
31607A-88-5	FIDELITY INVESTMENT TREASURY		06/30/2023	4.970		256,774,746	1,063,475	452,186
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE		06/26/2023	4.970		8,258,557	67,771	44,803
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST		06/30/2023	4.970		151,774,746	628,600	12,657
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L		06/20/2023	4.970		826,167,678	114,057	2,465,903
76110G-P4-7	RALI 2002-QS13 A8		01/31/2023	8.100		2		338
825252-40-6	Invesco Treasury Portfolio		06/30/2023	4.970		151,774,746	628,600	1,090,482
857492-86-2	STATE ST INST TR PL MM PREM		06/30/2023	4.970		151,774,746	628,600	220,451
BRSBNY-12-1	BANK OF NY MELLO		06/09/2023	0.010		21,556,180	6	98,010
BRSCTI-12-8	CTI DOLLARS ON DEPOSIT		06/30/2023	4.920		2,280,000,000	311,600	
8309999999. Subtotal - All Other Money Market Mutual Funds						4,381,157,691	5,651,083	2,022,716
8609999999 - Total Cash Equivalents						4,381,157,691	5,651,083	2,022,716